



# Derivatives Monthly Statistics Report

For February 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	AL7T On 02-February-12			Index Future	420.70	419.6140	420.7010	419.6140	0.00
01/02/2012	AL7T On 03-May-12			Index Future	426.59	425.4960	426.5920	425.4960	16.00
01/02/2012	AL7T On 02-August-12			Index Future	433.05	431.9370	433.0480	431.9370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	ALBI On 02-February-12			Index Future	383.00	382.0100	383.0030	382.0100	123.00
01/02/2012	ALBI On 03-May-12			Index Future	388.37	387.3660	388.3670	387.3660	914.00
01/02/2012	ALBI On 02-August-12			Index Future	394.24	393.2290	394.2440	393.2290	118.00
01/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CAAN On 30-March-12			Can-Do Future	0.10	0.1234	0.1034	0.1234	0.00
01/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1503	0.1736	0.1503	100,000.00
01/02/2012	CAAT On 29-February-12			Can-Do Future	0.04	0.0587	0.0432	0.0587	12,500.00
01/02/2012	CAAV On 29-February-12			Can-Do Future	0.11	0.0820	0.1128	0.0820	12,987.00
01/02/2012	CAAW On 20-April-12			Any day expiry	7.80	7.8827	7.8021	7.8827	0.00
01/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	139	0	139	0	0.00
01/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	151	0	151	0	0.00
01/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	128	0	128	0	0.00
01/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	476	0	476	0	0.00
01/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	399	0	399	0	0.00
01/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	437	0	437	0	0.00
01/02/2012	CAAX On 30-March-12			Can-Do Future	0.08	0.0932	0.0765	0.0932	12,500.00
01/02/2012	CAAY On 30-April-12			Can-Do Future	0.08	0.0872	0.0753	0.0872	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	DAAA On 29-March-12			Any day expiry	7.78	7.9000	7.7772	7.9000	966.00
01/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	149	0	149	0	0.00
01/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	134	0	134	0	0.00
01/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	166	0	166	0	0.00
01/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	239	0	239	0	0.00
01/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	307	0	307	0	0.00
01/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	272	0	272	0	0.00
01/02/2012	GOVI On 02-February-12			GOVI	383.89	382.9450	383.8910	382.9450	0.00
01/02/2012	GOVI On 02-February-12	369.00	Call	GOVI	148910	14	148910	14	0.00
01/02/2012	GOVI On 02-February-12	369.01	Call	GOVI	148810	14	148810	14	0.00
01/02/2012	GOVI On 02-February-12	368.99	Call	GOVI	149010	14	149010	14	0.00
01/02/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 03-May-12			GOVI	389.27	388.3130	389.2670	388.3130	181.00
01/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	72670	6	72670	6	0.00
01/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	72570	6	72570	6	0.00
01/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	72770	6	72770	6	0.00
01/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-August-12			GOVI	395.16	394.1910	395.1580	394.1910	0.00
01/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	51580	4	51580	4	0.00
01/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	51480	4	51480	4	0.00
01/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	51680	4	51680	4	0.00
01/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2012	IGOV On 02-February-12			Index Future	168.11	168.3010	168.1080	168.3010	113.00
01/02/2012	IGOV On 03-May-12			Index Future	170.46	170.6600	170.4620	170.6600	514.00
01/02/2012	IGOV On 02-August-12			Index Future	173.04	173.2430	173.0420	173.2430	0.00
01/02/2012	ILBI On 02-February-12			Index Future	456.34	456.3430	456.3430	456.3430	0.00
01/02/2012	ILBI On 03-May-12			Index Future	463.63	463.6340	463.6340	463.6340	0.00
01/02/2012	ILBI On 02-August-12			Index Future	473.37	473.3650	473.3650	473.3650	152.00
01/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
01/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	2,390.00
01/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	0.00
01/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
01/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	2,890.00
01/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	0.00
01/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.69	94.3000	5.6900	94.3000	44,760.00
01/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2000	5.8000	94.2000	940.00
01/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.91	94.0700	5.9100	94.0700	790.00
01/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.06	93.9100	6.0600	93.9100	1,250.00
01/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.25	93.7100	6.2500	93.7100	1,500.00
01/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.45	93.5100	6.4500	93.5100	1,000.00
01/02/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2012	OTH1 On 02-February-12			Index Future	377.57	376.3600	377.5660	376.3600	0.00
01/02/2012	R157 On 02-February-12			Bond Future	6.39	127.6856	6.3910	127.6856	4,743.00
01/02/2012	R157 On 02-February-12	8.50	Call	Bond Future	7320	7	7320	7	0.00
01/02/2012	R157 On 02-February-12	8.55	Call	Bond Future	7487	7	7487	7	0.00
01/02/2012	R157 On 02-February-12	8.45	Call	Bond Future	7153	7	7153	7	0.00
01/02/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
01/02/2012	R157 On 02-February-12	7.05	Call	Bond Future	2349	2	2349	2	0.00
01/02/2012	R157 On 02-February-12	6.55	Call	Bond Future	572	0	572	0	0.00
01/02/2012	R157 On 02-February-12	6.25	Call	Bond Future	0	0	0	0	3,960.00
01/02/2012	R157 On 02-February-12	7.20	Call	Bond Future	2876	3	2876	3	0.00
01/02/2012	R157 On 02-February-12	6.45	Call	Bond Future	229	0	229	0	1,320.00
01/02/2012	R157 On 02-February-12	6.65	Call	Bond Future	930	1	930	1	0.00
01/02/2012	R157 On 02-February-12	6.65	Put	Bond Future	0	0	0	0	1,320.00
01/02/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	3,960.00
01/02/2012	R157 On 02-February-12	6.45	Put	Bond Future	16	0	16	0	0.00
01/02/2012	R157 On 02-February-12	6.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 02-February-12	6.00	Put	Bond Future	1421	2	1421	2	0.00
01/02/2012	R157 On 02-February-12	7.05	Put	Bond Future	0	0	0	0	130.00
01/02/2012	R157 On 02-February-12	6.25	Put	Bond Future	510	1	510	1	0.00
01/02/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 03-May-12			Bond Future	6.46	122.6718	6.4550	122.6718	10,880.00
01/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5837	6	5837	6	0.00
01/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5994	6	5994	6	0.00
01/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5680	5	5680	5	0.00
01/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	1360	1	1360	1	0.00
01/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	451	0	451	0	1,500.00
01/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	833	1	833	1	0.00
01/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	682	1	682	1	1,500.00
01/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	375	0	375	0	1,500.00
01/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1141	1	1141	1	0.00
01/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R157 On 02-August-12			Bond Future	6.48	124.5290	6.4830	124.5290	0.00
01/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4722	5	4722	5	0.00
01/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4857	5	4857	5	0.00
01/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	4587	4	4587	4	0.00
01/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	139	0	139	0	0.00
01/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	114	0	114	0	0.00
01/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	126	0	126	0	0.00
01/02/2012	R157 On 01-November-12			Bond Future	6.51	119.6439	6.5090	119.6439	0.00
01/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	2286	2	2286	2	0.00
01/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	2193	2	2193	2	0.00
01/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	2381	2	2381	2	0.00
01/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	848	1	848	1	0.00
01/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	942	1	942	1	0.00
01/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	894	1	894	1	0.00
01/02/2012	R157 On 07-February-13			Bond Future	6.50	121.7367	6.5030	121.7367	0.00
01/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1902	0	1902	0	0.00
01/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1979	1	1979	1	0.00
01/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1827	0	1827	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1319	0	1319	0	0.00
01/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1214	0	1214	0	0.00
01/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1265	0	1265	0	0.00
01/02/2012	R186 On 02-February-12			Bond Future	8.12	121.1275	8.1210	121.1275	22,921.00
01/02/2012	R186 On 02-February-12	9.00	Call	Bond Future	8163	8	8163	8	0.00
01/02/2012	R186 On 02-February-12	9.05	Call	Bond Future	8603	8	8603	8	0.00
01/02/2012	R186 On 02-February-12	8.95	Call	Bond Future	7720	7	7720	7	0.00
01/02/2012	R186 On 02-February-12	7.75	Call	Bond Future	0	0	0	0	6,000.00
01/02/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
01/02/2012	R186 On 02-February-12	8.00	Call	Bond Future	19	0	19	0	100.00
01/02/2012	R186 On 02-February-12	13.25	Call	Bond Future	38012	37	38012	37	0.00
01/02/2012	R186 On 02-February-12	98.00	Call	Bond Future	109786	109	109786	109	0.00
01/02/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	8.00	Put	Bond Future	1209	2	1209	2	0.00
01/02/2012	R186 On 02-February-12	6.75	Put	Bond Future	14530	15	14530	15	0.00
01/02/2012	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	7.75	Put	Bond Future	3703	4	3703	4	0.00
01/02/2012	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	100.00
01/02/2012	R186 On 03-May-12			Bond Future	8.20	122.8199	8.1970	122.8199	26,902.00
01/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7970	8	7970	8	0.00
01/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	8343	8	8343	8	0.00
01/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	7601	7	7601	7	0.00
01/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1630	2	1630	2	2,250.00
01/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6877	7	6877	7	0.00
01/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2873	3	2873	3	750.00
01/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	4537	4	4537	4	0.00
01/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1684	2	1684	2	750.00
01/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	848	1	848	1	2,250.00
01/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2844	3	2844	3	0.00
01/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	688	1	688	1	0.00
01/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4525	5	4525	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	556	1	556	1	0.00
01/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	619	1	619	1	0.00
01/02/2012	R186 On 02-August-12			Bond Future	8.26	119.3913	8.2610	119.3913	0.00
01/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	7634	7	7634	7	0.00
01/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7925	7	7925	7	0.00
01/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	7349	7	7349	7	0.00
01/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4991	4	4991	4	8,750.00
01/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3318	3	3318	3	0.00
01/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5095	5	5095	5	0.00
01/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3003	3	3003	3	0.00
01/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3156	3	3156	3	0.00
01/02/2012	R186 On 01-November-12			Bond Future	8.32	121.2374	8.3240	121.2374	0.00
01/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	8283	8	8283	8	0.00
01/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	8552	8	8552	8	0.00
01/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	8017	8	8017	8	0.00
01/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4612	5	4612	5	0.00
01/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4266	4	4266	4	0.00
01/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4436	5	4436	5	0.00
01/02/2012	R186 On 07-February-13			Bond Future	8.38	118.0593	8.3830	118.0593	0.00
01/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7642	0	7642	0	0.00
01/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7883	1	7883	1	0.00
01/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	7412	0	7412	0	0.00
01/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6806	0	6806	0	0.00
01/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6381	0	6381	0	0.00
01/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6587	0	6587	0	0.00
01/02/2012	R189 On 02-February-12			Bond Future	218.87	218.9090	218.8651	218.9090	0.00
01/02/2012	R189 On 02-February-12	218.00	Call	Bond Future	865	1	865	1	0.00
01/02/2012	R189 On 02-February-12	217.95	Call	Bond Future	915	1	915	1	0.00
01/02/2012	R189 On 02-February-12	218.05	Call	Bond Future	815	1	815	1	0.00
01/02/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 03-May-12			Bond Future	215.63	215.6710	215.6282	215.6710	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	628	1	628	1	0.00
01/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	578	1	578	1	0.00
01/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	678	1	678	1	0.00
01/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 02-February-12			Bond Future	248.86	248.8604	248.8577	248.8604	0.00
01/02/2012	R197 On 02-February-12	237.00	Call	Bond Future	11858	12	11858	12	0.00
01/02/2012	R197 On 02-February-12	237.05	Call	Bond Future	11808	12	11808	12	0.00
01/02/2012	R197 On 02-February-12	236.95	Call	Bond Future	11908	12	11908	12	0.00
01/02/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 03-May-12			Bond Future	252.34	252.3494	252.3426	252.3494	965.00
01/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1343	1	1343	1	0.00
01/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1293	1	1293	1	0.00
01/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1393	1	1393	1	0.00
01/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 02-February-12			Bond Future	5.95	108.2524	5.9500	108.2524	2,709.00
01/02/2012	R201 On 02-February-12	8.25	Call	Bond Future	6036	6	6036	6	0.00
01/02/2012	R201 On 02-February-12	8.20	Call	Bond Future	5909	6	5909	6	0.00
01/02/2012	R201 On 02-February-12	8.30	Call	Bond Future	6162	6	6162	6	0.00
01/02/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 03-May-12			Bond Future	5.98	109.7688	5.9800	109.7688	968.00
01/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4300	4	4300	4	0.00
01/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4418	4	4418	4	0.00
01/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4181	4	4181	4	0.00
01/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R201 On 02-August-12			Bond Future	5.96	107.0234	5.9620	107.0234	0.00
01/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3476	3	3476	3	0.00
01/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3374	3	3374	3	0.00
01/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3578	3	3578	3	0.00
01/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	55	0	55	0	0.00
01/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	68	0	68	0	0.00
01/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	61	0	61	0	0.00
01/02/2012	R201 On 01-November-12			Bond Future	5.92	108.6748	5.9240	108.6748	0.00
01/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1655	2	1655	2	0.00
01/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1585	2	1585	2	0.00
01/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1727	2	1727	2	0.00
01/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	460	1	460	1	0.00
01/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	519	1	519	1	0.00
01/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	489	1	489	1	0.00
01/02/2012	R201 On 07-February-13			Bond Future	5.82	106.1609	5.8170	106.1609	0.00
01/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1404	1	1404	1	0.00
01/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1346	0	1346	0	0.00
01/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1462	1	1462	1	0.00
01/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	600	0	600	0	0.00
01/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	662	0	662	0	0.00
01/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	631	0	631	0	0.00
01/02/2012	R202 On 02-February-12			Bond Future	186.37	186.9666	186.3740	186.9666	0.00
01/02/2012	R202 On 02-February-12	177.00	Call	Bond Future	9374	10	9374	10	0.00
01/02/2012	R202 On 02-February-12	177.05	Call	Bond Future	9324	10	9324	10	0.00
01/02/2012	R202 On 02-February-12	176.95	Call	Bond Future	9424	10	9424	10	0.00
01/02/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12			Bond Future	188.98	189.5876	188.9839	189.5876	36,955.00
01/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	966	0	966	0	0.00
01/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	1066	0	1066	0	0.00
01/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	1016	0	1016	0	0.00
01/02/2012	R203 On 02-February-12			Bond Future	7.08	108.3078	7.0810	108.3078	1,720.00
01/02/2012	R203 On 02-February-12	8.75	Call	Bond Future	7509	7	7509	7	0.00
01/02/2012	R203 On 02-February-12	8.80	Call	Bond Future	7724	7	7724	7	0.00
01/02/2012	R203 On 02-February-12	8.70	Call	Bond Future	7294	7	7294	7	0.00
01/02/2012	R203 On 02-February-12	6.95	Call	Bond Future	3	0	3	0	2,640.00
01/02/2012	R203 On 02-February-12	7.95	Call	Bond Future	3995	4	3995	4	0.00
01/02/2012	R203 On 02-February-12	7.20	Call	Bond Future	564	0	564	0	880.00
01/02/2012	R203 On 02-February-12	7.35	Call	Bond Future	1257	1	1257	1	0.00
01/02/2012	R203 On 02-February-12	7.35	Put	Bond Future	0	0	0	0	880.00
01/02/2012	R203 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	2,640.00
01/02/2012	R203 On 02-February-12	7.20	Put	Bond Future	6	0	6	0	0.00
01/02/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R203 On 02-February-12	6.95	Put	Bond Future	622	1	622	1	0.00
01/02/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R203 On 03-May-12			Bond Future	7.16	105.6665	7.1620	105.6665	3,536.00
01/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6889	7	6889	7	0.00
01/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	7094	7	7094	7	0.00
01/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6685	6	6685	6	0.00
01/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	863	1	863	1	4,200.00
01/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	1174	1	1174	1	1,400.00
01/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1971	2	1971	2	0.00
01/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	3138	3	3138	3	0.00
01/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	308	0	308	0	4,200.00
01/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	682	1	682	1	1,400.00
01/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1228	1	1228	1	0.00
01/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	20	0	20	0	0.00
01/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1597	2	1597	2	0.00
01/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	14	0	14	0	0.00
01/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	16	0	16	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R203 On 02-August-12			Bond Future	7.22	107.2666	7.2210	107.2666	0.00
01/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5792	6	5792	6	0.00
01/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5623	5	5623	5	0.00
01/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5962	6	5962	6	0.00
01/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	409	0	409	0	0.00
01/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	475	1	475	1	0.00
01/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	441	1	441	1	0.00
01/02/2012	R203 On 01-November-12			Bond Future	7.28	104.7618	7.2820	104.7618	0.00
01/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3578	3	3578	3	0.00
01/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3707	4	3707	4	0.00
01/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3449	3	3449	3	0.00
01/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1741	2	1741	2	0.00
01/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1596	2	1596	2	0.00
01/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1668	2	1668	2	0.00
01/02/2012	R203 On 07-February-13			Bond Future	7.34	106.5926	7.3350	106.5926	0.00
01/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1336	0	1336	0	0.00
01/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1276	0	1276	0	0.00
01/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1402	0	1402	0	0.00
01/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4535	3	4535	3	0.00
01/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4816	4	4816	4	0.00
01/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4672	4	4672	4	0.00
01/02/2012	R204 On 02-February-12			Bond Future	7.39	104.0372	7.3910	104.0372	3,450.00
01/02/2012	R204 On 02-February-12	9.00	Call	Bond Future	8279	8	8279	8	0.00
01/02/2012	R204 On 02-February-12	9.05	Call	Bond Future	8523	8	8523	8	0.00
01/02/2012	R204 On 02-February-12	8.95	Call	Bond Future	8035	8	8035	8	0.00
01/02/2012	R204 On 02-February-12	7.25	Call	Bond Future	3	0	3	0	540.00
01/02/2012	R204 On 02-February-12	8.00	Call	Bond Future	3236	3	3236	3	0.00
01/02/2012	R204 On 02-February-12	7.50	Call	Bond Future	599	0	599	0	0.00
01/02/2012	R204 On 02-February-12	7.50	Put	Bond Future	10	0	10	0	0.00
01/02/2012	R204 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	540.00
01/02/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R204 On 02-February-12	7.25	Put	Bond Future	771	1	771	1	0.00
01/02/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R204 On 03-May-12			Bond Future	7.47	105.4975	7.4740	105.4975	3,126.00
01/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6491	6	6491	6	0.00
01/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6722	7	6722	7	0.00
01/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	6261	6	6261	6	0.00
01/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	506	1	506	1	550.00
01/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	2294	2	2294	2	0.00
01/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	861	1	861	1	550.00
01/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	83	0	83	0	0.00
01/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3025	3	3025	3	0.00
01/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	61	0	61	0	0.00
01/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	71	0	71	0	0.00
01/02/2012	R204 On 02-August-12			Bond Future	7.54	103.0646	7.5410	103.0646	0.00
01/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5594	5	5594	5	0.00
01/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5776	6	5776	6	0.00
01/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5409	5	5409	5	0.00
01/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	936	1	936	1	0.00
01/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	826	1	826	1	0.00
01/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	882	1	882	1	0.00
01/02/2012	R204 On 01-November-12			Bond Future	7.61	104.6543	7.6080	104.6543	0.00
01/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	4071	4	4071	4	0.00
01/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3925	4	3925	4	0.00
01/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	4219	4	4219	4	0.00
01/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2090	2	2090	2	0.00
01/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2272	2	2272	2	0.00
01/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2180	2	2180	2	0.00
01/02/2012	R204 On 07-February-13			Bond Future	7.67	102.4483	7.6660	102.4483	0.00
01/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	4263	1	4263	1	0.00
01/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4400	2	4400	2	0.00
01/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	4128	1	4128	1	0.00
01/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2806	0	2806	0	0.00
01/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2617	0	2617	0	0.00
01/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2710	0	2710	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R206 On 02-February-12			Bond Future	5.83	103.3710	5.8300	103.3710	0.00
01/02/2012	R206 On 02-February-12	8.00	Call	Bond Future	3900	4	3900	4	0.00
01/02/2012	R206 On 02-February-12	7.95	Call	Bond Future	3813	4	3813	4	0.00
01/02/2012	R206 On 02-February-12	8.05	Call	Bond Future	3988	4	3988	4	0.00
01/02/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R206 On 03-May-12			Bond Future	5.86	104.8198	5.8600	104.8198	300.00
01/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2602	2	2602	2	0.00
01/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2524	2	2524	2	0.00
01/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2680	3	2680	3	0.00
01/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R206 On 02-August-12			Bond Future	5.81	102.6429	5.8130	102.6429	0.00
01/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1996	2	1996	2	0.00
01/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1933	2	1933	2	0.00
01/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	2059	2	2059	2	0.00
01/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	31	0	31	0	0.00
01/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	40	0	40	0	0.00
01/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	35	0	35	0	0.00
01/02/2012	R206 On 01-November-12			Bond Future	5.71	104.2263	5.7090	104.2263	0.00
01/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	682	1	682	1	0.00
01/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	719	1	719	1	0.00
01/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	647	1	647	1	0.00
01/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	369	1	369	1	0.00
01/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	327	1	327	1	0.00
01/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	347	1	347	1	0.00
01/02/2012	R206 On 07-February-13			Bond Future	5.43	102.2806	5.4320	102.2806	0.00
01/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	753	0	753	0	0.00
01/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	722	0	722	0	0.00
01/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	785	0	785	0	0.00
01/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	230	0	230	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	256	0	256	0	0.00
01/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	243	0	243	0	0.00
01/02/2012	R207 On 02-February-12			Bond Future	7.63	97.9359	7.6260	97.9359	18,047.00
01/02/2012	R207 On 02-February-12	9.00	Call	Bond Future	7569	7	7569	7	0.00
01/02/2012	R207 On 02-February-12	9.05	Call	Bond Future	7830	8	7830	8	0.00
01/02/2012	R207 On 02-February-12	8.95	Call	Bond Future	7307	7	7307	7	0.00
01/02/2012	R207 On 02-February-12	7.35	Call	Bond Future	0	0	0	0	1,920.00
01/02/2012	R207 On 02-February-12	8.50	Call	Bond Future	4903	5	4903	5	0.00
01/02/2012	R207 On 02-February-12	7.65	Call	Bond Future	231	0	231	0	640.00
01/02/2012	R207 On 02-February-12	7.85	Call	Bond Future	1287	1	1287	1	0.00
01/02/2012	R207 On 02-February-12	7.85	Put	Bond Future	0	0	0	0	640.00
01/02/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	1,920.00
01/02/2012	R207 On 02-February-12	7.65	Put	Bond Future	92	0	92	0	0.00
01/02/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R207 On 02-February-12	7.35	Put	Bond Future	1615	2	1615	2	0.00
01/02/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R207 On 03-May-12			Bond Future	7.71	99.3092	7.7110	99.3092	24,935.00
01/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5809	6	5809	6	0.00
01/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	6046	6	6046	6	0.00
01/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5570	5	5570	5	0.00
01/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	951	1	951	1	2,400.00
01/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3749	4	3749	4	0.00
01/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1426	1	1426	1	800.00
01/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2547	2	2547	2	0.00
01/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	938	1	938	1	800.00
01/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	504	1	504	1	2,400.00
01/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1770	2	1770	2	0.00
01/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	198	0	198	0	0.00
01/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2433	3	2433	3	0.00
01/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	152	0	152	0	0.00
01/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	176	0	176	0	0.00
01/02/2012	R207 On 02-August-12			Bond Future	7.78	97.1730	7.7810	97.1730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	6120	6	6120	6	0.00
01/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	6313	6	6313	6	0.00
01/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5924	6	5924	6	0.00
01/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1059	1	1059	1	0.00
01/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	937	1	937	1	0.00
01/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	999	1	999	1	0.00
01/02/2012	R207 On 01-November-12			Bond Future	7.85	98.6727	7.8480	98.6727	0.00
01/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4544	4	4544	4	0.00
01/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4386	4	4386	4	0.00
01/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4703	5	4703	5	0.00
01/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2340	3	2340	3	0.00
01/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2540	3	2540	3	0.00
01/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2439	3	2439	3	0.00
01/02/2012	R207 On 07-February-13			Bond Future	7.91	96.7563	7.9090	96.7563	0.00
01/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4791	1	4791	1	0.00
01/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4940	2	4940	2	0.00
01/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4643	1	4643	1	0.00
01/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3161	0	3161	0	0.00
01/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2956	0	2956	0	0.00
01/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3057	0	3057	0	0.00
01/02/2012	R208 On 02-February-12			Bond Future	7.68	96.0800	7.6810	96.0800	8,905.00
01/02/2012	R208 On 02-February-12	9.00	Call	Bond Future	7789	8	7789	8	0.00
01/02/2012	R208 On 02-February-12	9.05	Call	Bond Future	8068	8	8068	8	0.00
01/02/2012	R208 On 02-February-12	8.95	Call	Bond Future	7509	7	7509	7	0.00
01/02/2012	R208 On 02-February-12	7.45	Call	Bond Future	0	0	0	0	2,880.00
01/02/2012	R208 On 02-February-12	8.55	Call	Bond Future	5227	5	5227	5	0.00
01/02/2012	R208 On 02-February-12	7.70	Call	Bond Future	220	0	220	0	960.00
01/02/2012	R208 On 02-February-12	7.90	Call	Bond Future	1353	1	1353	1	0.00
01/02/2012	R208 On 02-February-12	7.90	Put	Bond Future	0	0	0	0	960.00
01/02/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	2,880.00
01/02/2012	R208 On 02-February-12	7.70	Put	Bond Future	102	0	102	0	0.00
01/02/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R208 On 02-February-12	7.45	Put	Bond Future	1454	2	1454	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R208 On 03-May-12			Bond Future	7.76	94.0376	7.7570	94.0376	9,269.00
01/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	7297	7	7297	7	0.00
01/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	7557	7	7557	7	0.00
01/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	7039	7	7039	7	0.00
01/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	1040	1	1040	1	3,000.00
01/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	4067	4	4067	4	0.00
01/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1556	1	1556	1	1,000.00
01/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2772	3	2772	3	0.00
01/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1011	1	1011	1	1,000.00
01/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	545	1	545	1	3,000.00
01/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	1904	2	1904	2	0.00
01/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	122	0	122	0	0.00
01/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2620	3	2620	3	0.00
01/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	90	0	90	0	0.00
01/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	105	0	105	0	0.00
01/02/2012	R208 On 02-August-12			Bond Future	7.82	95.4583	7.8200	95.4583	0.00
01/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	6433	6	6433	6	0.00
01/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	6222	6	6222	6	0.00
01/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6646	6	6646	6	0.00
01/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1046	1	1046	1	0.00
01/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1173	1	1173	1	0.00
01/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1108	1	1108	1	0.00
01/02/2012	R208 On 01-November-12			Bond Future	7.88	93.5335	7.8830	93.5335	0.00
01/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4835	4	4835	4	0.00
01/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	5006	5	5006	5	0.00
01/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4666	4	4666	4	0.00
01/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	2851	3	2851	3	0.00
01/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2628	3	2628	3	0.00
01/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2738	3	2738	3	0.00
01/02/2012	R208 On 07-February-13			Bond Future	7.94	95.1746	7.9400	95.1746	0.00
01/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	4383	0	4383	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	4239	0	4239	0	0.00
01/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4534	0	4534	0	0.00
01/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	3916	0	3916	0	0.00
01/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4183	0	4183	0	0.00
01/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4045	0	4045	0	0.00
01/02/2012	R209 On 02-February-12			Bond Future	8.57	78.3933	8.5710	78.3933	1,199.00
01/02/2012	R209 On 02-February-12	9.00	Call	Bond Future	3399	3	3399	3	0.00
01/02/2012	R209 On 02-February-12	9.05	Call	Bond Future	3779	3	3779	3	0.00
01/02/2012	R209 On 02-February-12	8.95	Call	Bond Future	3015	3	3015	3	0.00
01/02/2012	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R209 On 03-May-12			Bond Future	8.64	76.3500	8.6380	76.3500	2,042.00
01/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	4218	4	4218	4	0.00
01/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	4480	4	4480	4	0.00
01/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3963	4	3963	4	0.00
01/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1499	2	1499	2	0.00
01/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1253	1	1253	1	0.00
01/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1371	1	1371	1	0.00
01/02/2012	R209 On 02-August-12			Bond Future	8.70	77.5073	8.6960	77.5073	0.00
01/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6929	6	6929	6	0.00
01/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	7167	7	7167	7	0.00
01/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	6693	6	6693	6	0.00
01/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2819	3	2819	3	0.00
01/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2562	2	2562	2	0.00
01/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2688	2	2688	2	0.00
01/02/2012	R209 On 01-November-12			Bond Future	8.75	75.5575	8.7540	75.5575	0.00
01/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	6561	6	6561	6	0.00
01/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	6352	6	6352	6	0.00
01/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6772	6	6772	6	0.00
01/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4484	4	4484	4	0.00
01/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4824	4	4824	4	0.00
01/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4651	4	4651	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R209 On 07-February-13			Bond Future	8.81	76.8752	8.8090	76.8752	0.00
01/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	7222	1	7222	1	0.00
01/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	7426	2	7426	2	0.00
01/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	7020	1	7020	1	0.00
01/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	5928	0	5928	0	0.00
01/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5575	0	5575	0	0.00
01/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5749	0	5749	0	0.00
01/02/2012	R210 On 02-February-12			Bond Future	139.52	139.7022	139.5201	139.7022	20.00
01/02/2012	R210 On 02-February-12	131.00	Call	Bond Future	8520	9	8520	9	0.00
01/02/2012	R210 On 02-February-12	131.05	Call	Bond Future	8470	9	8470	9	0.00
01/02/2012	R210 On 02-February-12	130.95	Call	Bond Future	8570	9	8570	9	0.00
01/02/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 03-May-12			Bond Future	139.72	139.9034	139.7178	139.9034	735.00
01/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	718	1	718	1	0.00
01/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	768	1	768	1	0.00
01/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	668	1	668	1	0.00
01/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 02-February-12			Bond Future	116.64	116.6502	116.6369	116.6502	0.00
01/02/2012	R211 On 02-February-12	110.50	Call	Bond Future	6137	6	6137	6	0.00
01/02/2012	R211 On 02-February-12	110.45	Call	Bond Future	6187	6	6187	6	0.00
01/02/2012	R211 On 02-February-12	110.55	Call	Bond Future	6087	6	6087	6	0.00
01/02/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 03-May-12			Bond Future	118.27	118.2856	118.2702	118.2856	480.00
01/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	70	0	70	0	0.00
01/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	20	0	20	0	0.00
01/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	120	0	120	0	0.00
01/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 02-February-12			Bond Future	114.58	114.4816	114.5798	114.4816	0.00
01/02/2012	R212 On 02-February-12	108.50	Call	Bond Future	6080	6	6080	6	0.00
01/02/2012	R212 On 02-February-12	108.55	Call	Bond Future	6030	6	6030	6	0.00
01/02/2012	R212 On 02-February-12	108.45	Call	Bond Future	6130	6	6130	6	0.00
01/02/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 03-May-12			Bond Future	116.18	116.0865	116.1843	116.0865	2,777.00
01/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	884	1	884	1	0.00
01/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	934	1	934	1	0.00
01/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	834	1	834	1	0.00
01/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 02-February-12			Bond Future	8.54	88.2697	8.5360	88.2697	487.00
01/02/2012	R213 On 02-February-12	9.00	Call	Bond Future	3736	3	3736	3	0.00
01/02/2012	R213 On 02-February-12	8.95	Call	Bond Future	3345	3	3345	3	0.00
01/02/2012	R213 On 02-February-12	9.05	Call	Bond Future	4124	4	4124	4	0.00
01/02/2012	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 03-May-12			Bond Future	8.61	85.9718	8.6080	85.9718	92.00
01/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5849	5	5849	5	0.00
01/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	5556	5	5556	5	0.00
01/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	6145	6	6145	6	0.00
01/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	739	1	739	1	0.00
01/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	899	1	899	1	0.00
01/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	816	1	816	1	0.00
01/02/2012	R213 On 02-August-12			Bond Future	8.67	87.2767	8.6690	87.2767	0.00
01/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	7155	7	7155	7	0.00
01/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	7402	7	7402	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6910	6	6910	6	0.00
01/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2768	3	2768	3	0.00
01/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2514	2	2514	2	0.00
01/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2638	3	2638	3	0.00
01/02/2012	R213 On 01-November-12			Bond Future	8.73	85.0799	8.7330	85.0799	0.00
01/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6712	6	6712	6	0.00
01/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6930	6	6930	6	0.00
01/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	6498	6	6498	6	0.00
01/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4790	5	4790	5	0.00
01/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4453	4	4453	4	0.00
01/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4618	4	4618	4	0.00
01/02/2012	R213 On 07-February-13			Bond Future	8.80	86.5680	8.7960	86.5680	0.00
01/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	7330	1	7330	1	0.00
01/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	7538	1	7538	1	0.00
01/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	7123	1	7123	1	0.00
01/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	5922	0	5922	0	0.00
01/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5571	0	5571	0	0.00
01/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5745	0	5745	0	0.00
01/02/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
02/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	AL7T On 02-February-12			Index Future	421.61	420.7010	421.6110	420.7010	0.00
02/02/2012	AL7T On 03-May-12			Index Future	428.71	426.5920	428.7090	426.5920	16.00
02/02/2012	AL7T On 02-August-12			Index Future	435.19	433.0480	435.1890	433.0480	0.00
02/02/2012	ALBI On 02-February-12			Index Future	383.93	383.0030	383.9340	383.0030	0.00
02/02/2012	ALBI On 03-May-12			Index Future	389.73	388.3670	389.7310	388.3670	926.00
02/02/2012	ALBI On 02-August-12			Index Future	395.62	394.2440	395.6230	394.2440	118.00
02/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	CAAN On 30-March-12			Can-Do Future	0.09	0.1034	0.0928	0.1034	0.00
02/02/2012	CAAO On 30-March-12			Can-Do Future	0.19	0.1736	0.1873	0.1736	100,000.00
02/02/2012	CAAT On 29-February-12			Can-Do Future	0.04	0.0432	0.0366	0.0432	12,500.00
02/02/2012	CAAV On 29-February-12			Can-Do Future	0.13	0.1128	0.1338	0.1128	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	CAAW On 20-April-12			Any day expiry	7.75	7.8021	7.7532	7.8021	0.00
02/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	126	0	126	0	0.00
02/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	116	0	116	0	0.00
02/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	137	0	137	0	0.00
02/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	434	0	434	0	0.00
02/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	513	0	513	0	0.00
02/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	473	0	473	0	0.00
02/02/2012	CAAX On 30-March-12			Can-Do Future	0.07	0.0765	0.0683	0.0765	12,500.00
02/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0753	0.0681	0.0753	12,500.00
02/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
02/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	DAAA On 29-March-12			Any day expiry	7.73	7.7772	7.7282	7.7772	1,372.00
02/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	133	0	133	0	0.00
02/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	119	0	119	0	0.00
02/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	148	0	148	0	0.00
02/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	270	0	270	0	0.00
02/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	341	0	341	0	0.00
02/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	305	0	305	0	0.00
02/02/2012	GOVI On 02-February-12			GOVI	384.69	383.8910	384.6920	383.8910	0.00
02/02/2012	GOVI On 02-February-12	369.00	Call	GOVI	156920	15	156920	15	0.00
02/02/2012	GOVI On 02-February-12	369.01	Call	GOVI	156820	15	156820	15	0.00
02/02/2012	GOVI On 02-February-12	368.99	Call	GOVI	157020	15	157020	15	0.00
02/02/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 03-May-12			GOVI	390.30	389.2670	390.3040	389.2670	181.00
02/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	83040	7	83040	7	0.00
02/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	82940	7	82940	7	0.00
02/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	83140	7	83140	7	0.00
02/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-August-12			GOVI	396.20	395.1580	396.2040	395.1580	0.00
02/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	62040	5	62040	5	0.00
02/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	61940	5	61940	5	0.00
02/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	62140	5	62140	5	0.00
02/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
02/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2012	IGOV On 02-February-12			Index Future	167.95	168.1080	167.9490	168.1080	0.00
02/02/2012	IGOV On 03-May-12			Index Future	170.55	170.4620	170.5510	170.4620	514.00
02/02/2012	IGOV On 02-August-12			Index Future	173.13	173.0420	173.1290	173.0420	0.00
02/02/2012	ILBI On 02-February-12			Index Future	456.34	456.3430	456.3430	456.3430	0.00
02/02/2012	ILBI On 03-May-12			Index Future	463.63	463.6340	463.6340	463.6340	0.00
02/02/2012	ILBI On 02-August-12			Index Future	473.37	473.3650	473.3650	473.3650	152.00
02/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
02/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,390.00
02/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.4000	5.6100	94.4000	0.00
02/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	0.00
02/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	2,890.00
02/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
02/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3100	5.7000	94.3100	44,760.00
02/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2000	5.8000	94.2000	940.00
02/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.91	94.0900	5.9100	94.0900	790.00
02/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.05	93.9400	6.0500	93.9400	1,250.00
02/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.22	93.7500	6.2200	93.7500	1,500.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.42	93.5500	6.4200	93.5500	1,000.00
02/02/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/02/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/02/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/02/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/02/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
02/02/2012	OTH1 On 02-February-12			Index Future	379.11	377.5660	379.1130	377.5660	0.00
02/02/2012	R157 On 02-February-12			Bond Future	6.39	127.9127	6.3900	127.9127	0.00
02/02/2012	R157 On 02-February-12	8.50	Call	Bond Future	7324	7	7324	7	0.00
02/02/2012	R157 On 02-February-12	8.55	Call	Bond Future	7490	7	7490	7	0.00
02/02/2012	R157 On 02-February-12	8.45	Call	Bond Future	7157	7	7157	7	0.00
02/02/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	7.05	Call	Bond Future	2353	2	2353	2	0.00
02/02/2012	R157 On 02-February-12	6.55	Call	Bond Future	576	1	576	1	0.00
02/02/2012	R157 On 02-February-12	6.25	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	7.20	Call	Bond Future	2879	3	2879	3	0.00
02/02/2012	R157 On 02-February-12	6.45	Call	Bond Future	216	0	216	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R157 On 02-February-12	6.65	Call	Bond Future	934	1	934	1	0.00
02/02/2012	R157 On 02-February-12	6.65	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	6.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	6.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	6.00	Put	Bond Future	1418	1	1418	1	0.00
02/02/2012	R157 On 02-February-12	7.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	6.25	Put	Bond Future	507	1	507	1	0.00
02/02/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 03-May-12			Bond Future	6.45	122.8996	6.4490	122.8996	10,880.00
02/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5857	6	5857	6	0.00
02/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	6014	6	6014	6	0.00
02/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5700	6	5700	6	0.00
02/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	454	0	454	0	1,500.00
02/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	840	1	840	1	0.00
02/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	1371	1	1371	1	0.00
02/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	366	0	366	0	1,500.00
02/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	669	1	669	1	1,500.00
02/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
02/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1124	1	1124	1	0.00
02/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
02/02/2012	R157 On 02-August-12			Bond Future	6.48	124.7586	6.4760	124.7586	0.00
02/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4741	5	4741	5	0.00
02/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	4606	5	4606	5	0.00
02/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4876	5	4876	5	0.00
02/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	111	0	111	0	0.00
02/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	136	0	136	0	0.00
02/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	123	0	123	0	0.00
02/02/2012	R157 On 01-November-12			Bond Future	6.50	119.8750	6.5040	119.8750	0.00
02/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	2292	2	2292	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	2388	2	2388	2	0.00
02/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	2199	2	2199	2	0.00
02/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	934	1	934	1	0.00
02/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	841	1	841	1	0.00
02/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	886	1	886	1	0.00
02/02/2012	R157 On 07-February-13			Bond Future	6.50	121.9874	6.5010	121.9874	0.00
02/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1903	2	1903	2	0.00
02/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1980	2	1980	2	0.00
02/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1828	2	1828	2	0.00
02/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1315	1	1315	1	0.00
02/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1210	1	1210	1	0.00
02/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1261	1	1261	1	0.00
02/02/2012	R186 On 02-February-12			Bond Future	8.06	121.6824	8.0600	121.6824	0.00
02/02/2012	R186 On 02-February-12	9.00	Call	Bond Future	8761	8	8761	8	0.00
02/02/2012	R186 On 02-February-12	9.05	Call	Bond Future	9200	9	9200	9	0.00
02/02/2012	R186 On 02-February-12	8.95	Call	Bond Future	8318	8	8318	8	0.00
02/02/2012	R186 On 02-February-12	7.75	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	13.25	Call	Bond Future	38610	38	38610	38	0.00
02/02/2012	R186 On 02-February-12	98.00	Call	Bond Future	110384	110	110384	110	0.00
02/02/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	8.00	Put	Bond Future	592	1	592	1	0.00
02/02/2012	R186 On 02-February-12	6.75	Put	Bond Future	13932	15	13932	15	0.00
02/02/2012	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	7.75	Put	Bond Future	3105	4	3105	4	0.00
02/02/2012	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 03-May-12			Bond Future	8.12	123.3833	8.1230	123.3833	26,982.00
02/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	8573	8	8573	8	0.00
02/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	8954	8	8954	8	0.00
02/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	8194	8	8194	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1880	2	1880	2	2,250.00
02/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	3237	3	3237	3	750.00
02/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	5009	5	5009	5	0.00
02/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	7447	7	7447	7	0.00
02/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	706	1	706	1	2,250.00
02/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1443	2	1443	2	750.00
02/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2496	3	2496	3	0.00
02/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	569	1	569	1	0.00
02/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4063	5	4063	5	0.00
02/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	455	1	455	1	0.00
02/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	509	1	509	1	0.00
02/02/2012	R186 On 02-August-12			Bond Future	8.19	119.9635	8.1850	119.9635	0.00
02/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	8101	8	8101	8	0.00
02/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	8401	8	8401	8	0.00
02/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	5357	5	5357	5	8,750.00
02/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	7806	7	7806	7	0.00
02/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3056	3	3056	3	0.00
02/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	4742	5	4742	5	0.00
02/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	2761	3	2761	3	0.00
02/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	2905	3	2905	3	0.00
02/02/2012	R186 On 01-November-12			Bond Future	8.25	121.8179	8.2470	121.8179	0.00
02/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	8724	8	8724	8	0.00
02/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	8450	8	8450	8	0.00
02/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	9000	9	9000	9	0.00
02/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	3999	4	3999	4	0.00
02/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4330	5	4330	5	0.00
02/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4162	4	4162	4	0.00
02/02/2012	R186 On 07-February-13			Bond Future	8.30	118.6653	8.3040	118.6653	0.00
02/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	8037	8	8037	8	0.00
02/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	7800	7	7800	7	0.00
02/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	8285	8	8285	8	0.00
02/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6062	6	6062	6	0.00
02/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6474	7	6474	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6261	7	6261	7	0.00
02/02/2012	R189 On 02-February-12			Bond Future	218.97	218.8651	218.9712	218.8651	0.00
02/02/2012	R189 On 02-February-12	218.00	Call	Bond Future	971	1	971	1	0.00
02/02/2012	R189 On 02-February-12	218.05	Call	Bond Future	921	1	921	1	0.00
02/02/2012	R189 On 02-February-12	217.95	Call	Bond Future	1021	1	1021	1	0.00
02/02/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 03-May-12			Bond Future	215.74	215.6282	215.7353	215.6282	0.00
02/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	735	1	735	1	0.00
02/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	685	1	685	1	0.00
02/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	785	1	785	1	0.00
02/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 02-February-12			Bond Future	248.86	248.8577	248.8568	248.8577	0.00
02/02/2012	R197 On 02-February-12	237.00	Call	Bond Future	11857	12	11857	12	0.00
02/02/2012	R197 On 02-February-12	236.95	Call	Bond Future	11907	12	11907	12	0.00
02/02/2012	R197 On 02-February-12	237.05	Call	Bond Future	11807	12	11807	12	0.00
02/02/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 03-May-12			Bond Future	253.04	252.3426	253.0356	252.3426	1,005.00
02/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2036	1	2036	1	0.00
02/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1986	1	1986	1	0.00
02/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2086	1	2086	1	0.00
02/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 02-February-12			Bond Future	5.96	108.4208	5.9600	108.4208	0.00
02/02/2012	R201 On 02-February-12	8.25	Call	Bond Future	6009	6	6009	6	0.00
02/02/2012	R201 On 02-February-12	8.20	Call	Bond Future	5882	6	5882	6	0.00
02/02/2012	R201 On 02-February-12	8.30	Call	Bond Future	6135	6	6135	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 03-May-12			Bond Future	6.00	109.9382	5.9960	109.9382	968.00
02/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4260	4	4260	4	0.00
02/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4142	4	4142	4	0.00
02/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4378	4	4378	4	0.00
02/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	1	0	0.00
02/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 02-August-12			Bond Future	5.98	107.1932	5.9810	107.1932	0.00
02/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3435	3	3435	3	0.00
02/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3536	4	3536	4	0.00
02/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3333	3	3333	3	0.00
02/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	70	0	70	0	0.00
02/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	56	0	56	0	0.00
02/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	63	0	63	0	0.00
02/02/2012	R201 On 01-November-12			Bond Future	5.95	108.8479	5.9480	108.8479	0.00
02/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1620	2	1620	2	0.00
02/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1691	2	1691	2	0.00
02/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1550	2	1550	2	0.00
02/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	533	1	533	1	0.00
02/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	473	0	473	0	0.00
02/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	503	0	503	0	0.00
02/02/2012	R201 On 07-February-13			Bond Future	5.85	106.3473	5.8490	106.3473	0.00
02/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1367	1	1367	1	0.00
02/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1424	1	1424	1	0.00
02/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1310	1	1310	1	0.00
02/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	683	1	683	1	0.00
02/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	620	1	620	1	0.00
02/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	651	1	651	1	0.00
02/02/2012	R202 On 02-February-12			Bond Future	185.78	186.3740	185.7840	186.3740	0.00
02/02/2012	R202 On 02-February-12	177.00	Call	Bond Future	8784	9	8784	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R202 On 02-February-12	176.95	Call	Bond Future	8834	9	8834	9	0.00
02/02/2012	R202 On 02-February-12	177.05	Call	Bond Future	8734	9	8734	9	0.00
02/02/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 03-May-12			Bond Future	188.68	188.9839	188.6839	188.9839	37,020.00
02/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	1366	1	1366	1	0.00
02/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	1266	1	1266	1	0.00
02/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	1316	1	1316	1	0.00
02/02/2012	R203 On 02-February-12			Bond Future	7.07	108.6039	7.0700	108.6039	0.00
02/02/2012	R203 On 02-February-12	8.75	Call	Bond Future	7561	8	7561	8	0.00
02/02/2012	R203 On 02-February-12	8.80	Call	Bond Future	7776	8	7776	8	0.00
02/02/2012	R203 On 02-February-12	8.70	Call	Bond Future	7346	7	7346	7	0.00
02/02/2012	R203 On 02-February-12	6.95	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	7.95	Call	Bond Future	4047	4	4047	4	0.00
02/02/2012	R203 On 02-February-12	7.20	Call	Bond Future	610	1	610	1	0.00
02/02/2012	R203 On 02-February-12	7.35	Call	Bond Future	1309	1	1309	1	0.00
02/02/2012	R203 On 02-February-12	7.35	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	6.95	Put	Bond Future	567	1	567	1	0.00
02/02/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 03-May-12			Bond Future	7.13	105.9638	7.1290	105.9638	3,536.00
02/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	7036	7	7036	7	0.00
02/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	7240	7	7240	7	0.00
02/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6831	7	6831	7	0.00
02/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	919	1	919	1	4,200.00
02/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	3257	3	3257	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	1243	1	1243	1	1,400.00
02/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	2066	2	2066	2	0.00
02/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	627	1	627	1	1,400.00
02/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	278	0	278	0	4,200.00
02/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1148	1	1148	1	0.00
02/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	17	0	17	0	0.00
02/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1504	2	1504	2	0.00
02/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	11	0	11	0	0.00
02/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	14	0	14	0	0.00
02/02/2012	R203 On 02-August-12			Bond Future	7.19	107.5684	7.1860	107.5684	0.00
02/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5917	6	5917	6	0.00
02/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	6089	6	6089	6	0.00
02/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5747	6	5747	6	0.00
02/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	448	0	448	0	0.00
02/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	385	0	385	0	0.00
02/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	415	0	415	0	0.00
02/02/2012	R203 On 01-November-12			Bond Future	7.25	105.0708	7.2470	105.0708	0.00
02/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3665	4	3665	4	0.00
02/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3535	3	3535	3	0.00
02/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3797	4	3797	4	0.00
02/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1541	2	1541	2	0.00
02/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1683	2	1683	2	0.00
02/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1611	2	1611	2	0.00
02/02/2012	R203 On 07-February-13			Bond Future	7.30	106.9172	7.2990	106.9172	0.00
02/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1378	1	1378	1	0.00
02/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1446	1	1446	1	0.00
02/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1317	1	1317	1	0.00
02/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4716	5	4716	5	0.00
02/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4438	5	4438	5	0.00
02/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4573	5	4573	5	0.00
02/02/2012	R204 On 02-February-12			Bond Future	7.36	104.2699	7.3600	104.2699	0.00
02/02/2012	R204 On 02-February-12	9.00	Call	Bond Future	8448	8	8448	8	0.00
02/02/2012	R204 On 02-February-12	9.05	Call	Bond Future	8691	9	8691	9	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R204 On 02-February-12	8.95	Call	Bond Future	8203	8	8203	8	0.00
02/02/2012	R204 On 02-February-12	7.25	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	8.00	Call	Bond Future	3404	3	3404	3	0.00
02/02/2012	R204 On 02-February-12	7.50	Call	Bond Future	757	1	757	1	0.00
02/02/2012	R204 On 02-February-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	7.25	Put	Bond Future	600	1	600	1	0.00
02/02/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 03-May-12			Bond Future	7.43	105.7328	7.4260	105.7328	3,126.00
02/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6731	6	6731	6	0.00
02/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6963	7	6963	7	0.00
02/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	564	1	564	1	550.00
02/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	2456	2	2456	2	0.00
02/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	6499	6	6499	6	0.00
02/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	70	0	70	0	0.00
02/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	2832	3	2832	3	0.00
02/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	772	1	772	1	550.00
02/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	51	0	51	0	0.00
02/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	60	0	60	0	0.00
02/02/2012	R204 On 02-August-12			Bond Future	7.49	103.3020	7.4910	103.3020	0.00
02/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5787	6	5787	6	0.00
02/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5599	5	5599	5	0.00
02/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5971	6	5971	6	0.00
02/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	768	1	768	1	0.00
02/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	873	1	873	1	0.00
02/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	822	1	822	1	0.00
02/02/2012	R204 On 01-November-12			Bond Future	7.56	104.8932	7.5560	104.8932	0.00
02/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	4223	4	4223	4	0.00
02/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	4374	4	4374	4	0.00
02/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	4074	4	4074	4	0.00
02/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2167	2	2167	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	1990	2	1990	2	0.00
02/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2077	2	2077	2	0.00
02/02/2012	R204 On 07-February-13			Bond Future	7.61	102.7014	7.6120	102.7014	0.00
02/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	4409	4	4409	4	0.00
02/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	4272	4	4272	4	0.00
02/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4549	4	4549	4	0.00
02/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2513	3	2513	3	0.00
02/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2696	3	2696	3	0.00
02/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2602	3	2602	3	0.00
02/02/2012	R206 On 02-February-12			Bond Future	5.86	103.4852	5.8600	103.4852	0.00
02/02/2012	R206 On 02-February-12	8.00	Call	Bond Future	3845	4	3845	4	0.00
02/02/2012	R206 On 02-February-12	7.95	Call	Bond Future	3757	4	3757	4	0.00
02/02/2012	R206 On 02-February-12	8.05	Call	Bond Future	3933	4	3933	4	0.00
02/02/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 03-May-12			Bond Future	5.89	104.9342	5.8890	104.9342	300.00
02/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2555	3	2555	3	0.00
02/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2633	3	2633	3	0.00
02/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2477	3	2477	3	0.00
02/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 02-August-12			Bond Future	5.85	102.7576	5.8480	102.7576	0.00
02/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1950	2	1950	2	0.00
02/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	2013	2	2013	2	0.00
02/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1888	2	1888	2	0.00
02/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	43	0	43	0	0.00
02/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	34	0	34	0	0.00
02/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	38	0	38	0	0.00
02/02/2012	R206 On 01-November-12			Bond Future	5.76	104.3439	5.7560	104.3439	0.00
02/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	649	1	649	1	0.00
02/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	614	1	614	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	684	1	684	1	0.00
02/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	346	0	346	0	0.00
02/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	391	0	391	0	0.00
02/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	368	0	368	0	0.00
02/02/2012	R206 On 07-February-13			Bond Future	5.50	102.4104	5.5000	102.4104	0.00
02/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	711	1	711	1	0.00
02/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	742	1	742	1	0.00
02/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	681	1	681	1	0.00
02/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	277	0	277	0	0.00
02/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	248	0	248	0	0.00
02/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	262	0	262	0	0.00
02/02/2012	R207 On 02-February-12			Bond Future	7.59	98.2423	7.5900	98.2423	0.00
02/02/2012	R207 On 02-February-12	9.00	Call	Bond Future	7778	8	7778	8	0.00
02/02/2012	R207 On 02-February-12	9.05	Call	Bond Future	8039	8	8039	8	0.00
02/02/2012	R207 On 02-February-12	8.95	Call	Bond Future	7516	7	7516	7	0.00
02/02/2012	R207 On 02-February-12	7.35	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	8.50	Call	Bond Future	5112	5	5112	5	0.00
02/02/2012	R207 On 02-February-12	7.65	Call	Bond Future	348	0	348	0	0.00
02/02/2012	R207 On 02-February-12	7.85	Call	Bond Future	1496	1	1496	1	0.00
02/02/2012	R207 On 02-February-12	7.85	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	7.65	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	7.35	Put	Bond Future	1406	2	1406	2	0.00
02/02/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 03-May-12			Bond Future	7.66	99.6181	7.6630	99.6181	24,935.00
02/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	6054	6	6054	6	0.00
02/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	6294	6	6294	6	0.00
02/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5812	6	5812	6	0.00
02/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	1045	1	1045	1	2,400.00
02/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1549	1	1549	1	800.00
02/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2722	3	2722	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3959	4	3959	4	0.00
02/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	444	1	444	1	2,400.00
02/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	842	1	842	1	800.00
02/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1622	2	1622	2	0.00
02/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	170	0	170	0	0.00
02/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2257	2	2257	2	0.00
02/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	130	0	130	0	0.00
02/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	150	0	150	0	0.00
02/02/2012	R207 On 02-August-12			Bond Future	7.73	97.4893	7.7320	97.4893	0.00
02/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	6323	6	6323	6	0.00
02/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	6124	6	6124	6	0.00
02/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	6519	6	6519	6	0.00
02/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	875	1	875	1	0.00
02/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	991	1	991	1	0.00
02/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	934	1	934	1	0.00
02/02/2012	R207 On 01-November-12			Bond Future	7.80	98.9906	7.7960	98.9906	0.00
02/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4709	5	4709	5	0.00
02/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4872	5	4872	5	0.00
02/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4549	4	4549	4	0.00
02/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2426	3	2426	3	0.00
02/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2232	2	2232	2	0.00
02/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2327	2	2327	2	0.00
02/02/2012	R207 On 07-February-13			Bond Future	7.86	97.0897	7.8560	97.0897	0.00
02/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4948	5	4948	5	0.00
02/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4798	5	4798	5	0.00
02/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	5100	5	5100	5	0.00
02/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2843	3	2843	3	0.00
02/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3043	3	3043	3	0.00
02/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	2942	3	2942	3	0.00
02/02/2012	R208 On 02-February-12			Bond Future	7.65	96.3476	7.6500	96.3476	0.00
02/02/2012	R208 On 02-February-12	9.00	Call	Bond Future	7982	8	7982	8	0.00
02/02/2012	R208 On 02-February-12	9.05	Call	Bond Future	8261	8	8261	8	0.00
02/02/2012	R208 On 02-February-12	8.95	Call	Bond Future	7702	8	7702	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R208 On 02-February-12	7.45	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	8.55	Call	Bond Future	5421	5	5421	5	0.00
02/02/2012	R208 On 02-February-12	7.70	Call	Bond Future	312	0	312	0	0.00
02/02/2012	R208 On 02-February-12	7.90	Call	Bond Future	1547	1	1547	1	0.00
02/02/2012	R208 On 02-February-12	7.90	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	7.70	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	7.45	Put	Bond Future	1261	1	1261	1	0.00
02/02/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 03-May-12			Bond Future	7.71	94.3048	7.7100	94.3048	9,269.00
02/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	7567	7	7567	7	0.00
02/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	7829	8	7829	8	0.00
02/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	7307	7	7307	7	0.00
02/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	1140	1	1140	1	3,000.00
02/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1687	2	1687	2	1,000.00
02/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2958	3	2958	3	0.00
02/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	4290	4	4290	4	0.00
02/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	482	1	482	1	3,000.00
02/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	910	1	910	1	1,000.00
02/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	1748	2	1748	2	0.00
02/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	104	0	104	0	0.00
02/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2434	3	2434	3	0.00
02/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	76	0	76	0	0.00
02/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	88	0	88	0	0.00
02/02/2012	R208 On 02-August-12			Bond Future	7.77	95.7311	7.7710	95.7311	0.00
02/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	6652	6	6652	6	0.00
02/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6868	7	6868	7	0.00
02/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	6438	6	6438	6	0.00
02/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1098	1	1098	1	0.00
02/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	976	1	976	1	0.00
02/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1035	1	1035	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R208 On 01-November-12			Bond Future	7.83	93.8112	7.8320	93.8112	0.00
02/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	5011	5	5011	5	0.00
02/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4838	5	4838	5	0.00
02/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	5185	5	5185	5	0.00
02/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2511	3	2511	3	0.00
02/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	2727	3	2727	3	0.00
02/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2618	3	2618	3	0.00
02/02/2012	R208 On 07-February-13			Bond Future	7.89	95.4619	7.8880	95.4619	0.00
02/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	4536	4	4536	4	0.00
02/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4690	5	4690	5	0.00
02/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	4390	4	4390	4	0.00
02/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4039	4	4039	4	0.00
02/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	3777	4	3777	4	0.00
02/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	3904	4	3904	4	0.00
02/02/2012	R209 On 02-February-12			Bond Future	8.51	78.6963	8.5050	78.6963	0.00
02/02/2012	R209 On 02-February-12	9.00	Call	Bond Future	3944	3	3944	3	0.00
02/02/2012	R209 On 02-February-12	9.05	Call	Bond Future	4324	4	4324	4	0.00
02/02/2012	R209 On 02-February-12	8.95	Call	Bond Future	3560	3	3560	3	0.00
02/02/2012	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R209 On 03-May-12			Bond Future	8.57	76.6571	8.5650	76.6571	2,042.00
02/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	4625	4	4625	4	0.00
02/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	4357	4	4357	4	0.00
02/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	4899	4	4899	4	0.00
02/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1077	1	1077	1	0.00
02/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1298	1	1298	1	0.00
02/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1183	1	1183	1	0.00
02/02/2012	R209 On 02-August-12			Bond Future	8.62	77.8189	8.6220	77.8189	0.00
02/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	7325	7	7325	7	0.00
02/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	7082	7	7082	7	0.00
02/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	7571	7	7571	7	0.00
02/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2369	3	2369	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2611	3	2611	3	0.00
02/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2487	3	2487	3	0.00
02/02/2012	R209 On 01-November-12			Bond Future	8.68	75.8733	8.6780	75.8733	0.00
02/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	6914	7	6914	7	0.00
02/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	7131	7	7131	7	0.00
02/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	6699	6	6699	6	0.00
02/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4565	5	4565	5	0.00
02/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4237	4	4237	4	0.00
02/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4398	5	4398	5	0.00
02/02/2012	R209 On 07-February-13			Bond Future	8.73	77.2109	8.7320	77.2109	0.00
02/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	7569	7	7569	7	0.00
02/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	7361	7	7361	7	0.00
02/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	7778	7	7778	7	0.00
02/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5319	6	5319	6	0.00
02/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	5662	6	5662	6	0.00
02/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5489	6	5489	6	0.00
02/02/2012	R210 On 02-February-12			Bond Future	139.34	139.5201	139.3380	139.5201	0.00
02/02/2012	R210 On 02-February-12	131.00	Call	Bond Future	8338	9	8338	9	0.00
02/02/2012	R210 On 02-February-12	130.95	Call	Bond Future	8388	9	8388	9	0.00
02/02/2012	R210 On 02-February-12	131.05	Call	Bond Future	8288	8	8288	8	0.00
02/02/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R210 On 03-May-12			Bond Future	139.53	139.7178	139.5329	139.7178	795.00
02/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	533	1	533	1	0.00
02/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	483	1	483	1	0.00
02/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	583	1	583	1	0.00
02/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 02-February-12			Bond Future	116.52	116.6369	116.5229	116.6369	0.00
02/02/2012	R211 On 02-February-12	110.50	Call	Bond Future	6023	6	6023	6	0.00
02/02/2012	R211 On 02-February-12	110.55	Call	Bond Future	5973	6	5973	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R211 On 02-February-12	110.45	Call	Bond Future	6073	6	6073	6	0.00
02/02/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 03-May-12			Bond Future	118.21	118.2702	118.2099	118.2702	480.00
02/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	10	0	10	0	0.00
02/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	60	0	60	0	0.00
02/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	40	0	40	0	0.00
02/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 02-February-12			Bond Future	114.58	114.5798	114.5791	114.5798	0.00
02/02/2012	R212 On 02-February-12	108.50	Call	Bond Future	6079	6	6079	6	0.00
02/02/2012	R212 On 02-February-12	108.45	Call	Bond Future	6129	6	6129	6	0.00
02/02/2012	R212 On 02-February-12	108.55	Call	Bond Future	6029	6	6029	6	0.00
02/02/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 03-May-12			Bond Future	116.18	116.1843	116.1833	116.1843	2,827.00
02/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	883	1	883	1	0.00
02/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	833	1	833	1	0.00
02/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	933	1	933	1	0.00
02/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R213 On 02-February-12			Bond Future	8.47	88.7504	8.4700	88.7504	0.00
02/02/2012	R213 On 02-February-12	9.00	Call	Bond Future	4288	4	4288	4	0.00
02/02/2012	R213 On 02-February-12	8.95	Call	Bond Future	3897	3	3897	3	0.00
02/02/2012	R213 On 02-February-12	9.05	Call	Bond Future	4676	4	4676	4	0.00
02/02/2012	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R213 On 03-May-12			Bond Future	8.54	86.4538	8.5400	86.4538	92.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	6290	6	6290	6	0.00
02/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	6595	6	6595	6	0.00
02/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	5987	6	5987	6	0.00
02/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	769	1	769	1	0.00
02/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	628	1	628	1	0.00
02/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	696	1	696	1	0.00
02/02/2012	R213 On 02-August-12			Bond Future	8.60	87.7685	8.6000	87.7685	0.00
02/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	7529	7	7529	7	0.00
02/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	7783	7	7783	7	0.00
02/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	7278	7	7278	7	0.00
02/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2574	3	2574	3	0.00
02/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2333	3	2333	3	0.00
02/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2451	3	2451	3	0.00
02/02/2012	R213 On 01-November-12			Bond Future	8.66	85.5810	8.6620	85.5810	0.00
02/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	7044	7	7044	7	0.00
02/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	7267	7	7267	7	0.00
02/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	6824	6	6824	6	0.00
02/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4546	5	4546	5	0.00
02/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4219	4	4219	4	0.00
02/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4380	5	4380	5	0.00
02/02/2012	R213 On 07-February-13			Bond Future	8.72	87.0858	8.7230	87.0858	0.00
02/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	7658	7	7658	7	0.00
02/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	7872	8	7872	8	0.00
02/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	7446	7	7446	7	0.00
02/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	5667	6	5667	6	0.00
02/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5327	6	5327	6	0.00
02/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5495	6	5495	6	0.00
02/02/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
03/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	AL7T On 03-May-12			Index Future	427.76	428.7090	427.7550	428.7090	16.00
03/02/2012	AL7T On 02-August-12			Index Future	434.22	435.1890	434.2160	435.1890	0.00
03/02/2012	ALBI On 03-May-12			Index Future	389.05	389.7310	389.0490	389.7310	926.00
03/02/2012	ALBI On 02-August-12			Index Future	394.93	395.6230	394.9250	395.6230	118.00
03/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0928	0.0818	0.0928	0.00
03/02/2012	CAAO On 30-March-12			Can-Do Future	0.21	0.1873	0.2118	0.1873	100,000.00
03/02/2012	CAAT On 29-February-12			Can-Do Future	0.03	0.0366	0.0281	0.0366	12,500.00
03/02/2012	CAAV On 29-February-12			Can-Do Future	0.17	0.1338	0.1732	0.1338	12,987.00
03/02/2012	CAAW On 20-April-12			Any day expiry	7.71	7.7532	7.7101	7.7532	0.00
03/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	118	0	118	0	0.00
03/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	109	0	109	0	0.00
03/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	129	0	129	0	0.00
03/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	469	0	469	0	0.00
03/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	549	1	549	1	0.00
03/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	508	0	508	0	0.00
03/02/2012	CAAX On 30-March-12			Can-Do Future	0.06	0.0683	0.0568	0.0683	12,500.00
03/02/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0681	0.0579	0.0681	12,500.00
03/02/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0860	0.0678	0.0860	5,670.00
03/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2012	DAAA On 29-March-12			Any day expiry	7.65	7.7282	7.6522	7.7282	0.00
03/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	111	0	111	0	0.00
03/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	124	0	124	0	0.00
03/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	99	0	99	0	0.00
03/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	397	0	397	0	0.00
03/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	322	0	322	0	0.00
03/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	359	0	359	0	0.00
03/02/2012	GOVI On 03-May-12			GOVI	389.64	390.3040	389.6430	390.3040	181.00
03/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	76430	8	76430	8	0.00
03/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	76330	8	76330	8	0.00
03/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	76530	8	76530	8	0.00
03/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
03/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
03/02/2012	GOVI On 02-August-12			GOVI	395.53	396.2040	395.5280	396.2040	0.00
03/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	55280	6	55280	6	0.00
03/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	55180	6	55180	6	0.00
03/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	55380	6	55380	6	0.00
03/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
03/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
03/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
03/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2012	IGOV On 03-May-12			Index Future	171.22	170.5510	171.2230	170.5510	514.00
03/02/2012	IGOV On 02-August-12			Index Future	173.81	173.1290	173.8100	173.1290	0.00
03/02/2012	ILBI On 03-May-12			Index Future	463.63	463.6340	463.6340	463.6340	0.00
03/02/2012	ILBI On 02-August-12			Index Future	473.37	473.3650	473.3650	473.3650	152.00
03/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
03/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.4000	5.6100	94.4000	2,390.00
03/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
03/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
03/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	2,890.00
03/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
03/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3000	5.7000	94.3000	44,760.00
03/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.81	94.2000	5.8100	94.2000	940.00
03/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.92	94.0900	5.9200	94.0900	790.00
03/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.06	93.9500	6.0600	93.9500	1,250.00
03/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	1,500.00
03/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.40	93.5800	6.4000	93.5800	1,000.00
03/02/2012	R157 On 02-February-12			Bond Future	6.39	127.9127	6.3900	127.9127	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R157 On 03-May-12			Bond Future	6.49	122.9198	6.4870	122.9198	10,880.00
03/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5730	6	5730	6	0.00
03/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5887	6	5887	6	0.00
03/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5573	6	5573	6	0.00
03/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	406	0	406	0	1,500.00
03/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	769	1	769	1	0.00
03/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	1279	1	1279	1	0.00
03/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	402	0	402	0	1,500.00
03/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	725	1	725	1	1,500.00
03/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
03/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1204	1	1204	1	0.00
03/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
03/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
03/02/2012	R157 On 02-August-12			Bond Future	6.52	124.7803	6.5180	124.7803	0.00
03/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4619	5	4619	5	0.00
03/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4754	5	4754	5	0.00
03/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	4485	5	4485	5	0.00
03/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	146	0	146	0	0.00
03/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	119	0	119	0	0.00
03/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	132	0	132	0	0.00
03/02/2012	R157 On 01-November-12			Bond Future	6.55	119.8893	6.5510	119.8893	0.00
03/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	2203	2	2203	2	0.00
03/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	2297	2	2297	2	0.00
03/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	2112	2	2112	2	0.00
03/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	981	1	981	1	0.00
03/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	884	1	884	1	0.00
03/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	931	1	931	1	0.00
03/02/2012	R157 On 07-February-13			Bond Future	6.55	121.9925	6.5520	121.9925	0.00
03/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1826	2	1826	2	0.00
03/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1902	2	1902	2	0.00
03/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1753	2	1753	2	0.00
03/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1371	1	1371	1	0.00
03/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1264	1	1264	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1316	1	1316	1	0.00
03/02/2012	R186 On 02-February-12			Bond Future	8.06	121.6824	8.0600	121.6824	0.00
03/02/2012	R186 On 03-May-12			Bond Future	8.14	124.0954	8.1430	124.0954	26,982.00
03/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	8396	9	8396	9	0.00
03/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	8776	9	8776	9	0.00
03/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	8019	8	8019	8	0.00
03/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1791	2	1791	2	2,250.00
03/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	3116	3	3116	3	750.00
03/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	4860	5	4860	5	0.00
03/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	7277	7	7277	7	0.00
03/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	729	1	729	1	2,250.00
03/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1488	1	1488	1	750.00
03/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2568	2	2568	2	0.00
03/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	587	1	587	1	0.00
03/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4167	4	4167	4	0.00
03/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	470	0	470	0	0.00
03/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	526	1	526	1	0.00
03/02/2012	R186 On 02-August-12			Bond Future	8.21	120.6820	8.2060	120.6820	0.00
03/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	7954	8	7954	8	0.00
03/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	8251	8	8251	8	0.00
03/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	7661	8	7661	8	0.00
03/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	5236	5	5236	5	8,750.00
03/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3110	3	3110	3	0.00
03/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	4820	5	4820	5	0.00
03/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	2810	3	2810	3	0.00
03/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	2957	3	2957	3	0.00
03/02/2012	R186 On 01-November-12			Bond Future	8.27	122.5329	8.2680	122.5329	0.00
03/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	8588	9	8588	9	0.00
03/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	8316	8	8316	8	0.00
03/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	8863	9	8863	9	0.00
03/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4057	4	4057	4	0.00
03/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4392	4	4392	4	0.00
03/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4222	4	4222	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R186 On 07-February-13			Bond Future	8.33	119.3856	8.3260	119.3856	0.00
03/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7913	8	7913	8	0.00
03/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	7678	8	7678	8	0.00
03/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	8159	8	8159	8	0.00
03/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6138	6	6138	6	0.00
03/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6553	6	6553	6	0.00
03/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6339	6	6339	6	0.00
03/02/2012	R189 On 02-February-12			Bond Future	218.97	218.8651	218.9712	218.8651	0.00
03/02/2012	R189 On 03-May-12			Bond Future	215.72	215.7353	215.7185	215.7353	0.00
03/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	719	1	719	1	0.00
03/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	669	1	669	1	0.00
03/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	769	1	769	1	0.00
03/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R197 On 02-February-12			Bond Future	248.86	248.8577	248.8568	248.8577	0.00
03/02/2012	R197 On 03-May-12			Bond Future	253.96	253.0356	253.9617	253.0356	1,005.00
03/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2962	2	2962	2	0.00
03/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2912	2	2912	2	0.00
03/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	3012	2	3012	2	0.00
03/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R201 On 02-February-12			Bond Future	5.96	108.4208	5.9600	108.4208	0.00
03/02/2012	R201 On 03-May-12			Bond Future	6.02	109.8983	6.0240	109.8983	968.00
03/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4190	4	4190	4	0.00
03/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4072	4	4072	4	0.00
03/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4308	4	4308	4	0.00
03/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	1	0	0.00
03/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R201 On 02-August-12			Bond Future	6.01	107.1502	6.0120	107.1502	0.00
03/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3368	3	3368	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3267	3	3267	3	0.00
03/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3470	4	3470	4	0.00
03/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	60	0	60	0	0.00
03/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	74	0	74	0	0.00
03/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	67	0	67	0	0.00
03/02/2012	R201 On 01-November-12			Bond Future	5.98	108.7990	5.9840	108.7990	0.00
03/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1569	2	1569	2	0.00
03/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1639	2	1639	2	0.00
03/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1500	2	1500	2	0.00
03/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	557	1	557	1	0.00
03/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	495	0	495	0	0.00
03/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	525	1	525	1	0.00
03/02/2012	R201 On 07-February-13			Bond Future	5.89	106.2899	5.8880	106.2899	0.00
03/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1323	1	1323	1	0.00
03/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1379	1	1379	1	0.00
03/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1266	1	1266	1	0.00
03/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	709	1	709	1	0.00
03/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	645	1	645	1	0.00
03/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	677	1	677	1	0.00
03/02/2012	R202 On 02-February-12			Bond Future	185.78	186.3740	185.7840	186.3740	0.00
03/02/2012	R202 On 03-May-12			Bond Future	189.58	188.6839	189.5827	188.6839	37,020.00
03/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
03/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
03/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
03/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	467	1	467	1	0.00
03/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	367	1	367	1	0.00
03/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	417	1	417	1	0.00
03/02/2012	R203 On 02-February-12			Bond Future	7.07	108.6039	7.0700	108.6039	0.00
03/02/2012	R203 On 03-May-12			Bond Future	7.17	106.1128	7.1700	106.1128	3,536.00
03/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6852	7	6852	7	0.00
03/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	7057	7	7057	7	0.00
03/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6648	7	6648	7	0.00
03/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	836	1	836	1	4,200.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	3100	3	3100	3	0.00
03/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	1143	1	1143	1	1,400.00
03/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1934	2	1934	2	0.00
03/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	681	1	681	1	1,400.00
03/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	306	0	306	0	4,200.00
03/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1233	1	1233	1	0.00
03/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	19	0	19	0	0.00
03/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1606	2	1606	2	0.00
03/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	13	0	13	0	0.00
03/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	15	0	15	0	0.00
03/02/2012	R203 On 02-August-12			Bond Future	7.23	107.7198	7.2310	107.7198	0.00
03/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5748	6	5748	6	0.00
03/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5918	6	5918	6	0.00
03/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5580	6	5580	6	0.00
03/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	475	0	475	0	0.00
03/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	408	0	408	0	0.00
03/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	441	0	441	0	0.00
03/02/2012	R203 On 01-November-12			Bond Future	7.30	105.2154	7.2950	105.2154	0.00
03/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3535	4	3535	4	0.00
03/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3407	4	3407	4	0.00
03/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3664	4	3664	4	0.00
03/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1606	2	1606	2	0.00
03/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1753	2	1753	2	0.00
03/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1679	2	1679	2	0.00
03/02/2012	R203 On 07-February-13			Bond Future	7.35	107.0584	7.3490	107.0584	0.00
03/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1312	1	1312	1	0.00
03/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1377	1	1377	1	0.00
03/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1253	1	1253	1	0.00
03/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4848	5	4848	5	0.00
03/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4565	4	4565	4	0.00
03/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4703	5	4703	5	0.00
03/02/2012	R204 On 02-February-12			Bond Future	7.36	104.2699	7.3600	104.2699	0.00
03/02/2012	R204 On 03-May-12			Bond Future	7.46	105.9845	7.4620	105.9845	3,126.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6547	7	6547	7	0.00
03/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6779	7	6779	7	0.00
03/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	509	1	509	1	550.00
03/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	2321	2	2321	2	0.00
03/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	6317	6	6317	6	0.00
03/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	77	0	77	0	0.00
03/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	2966	3	2966	3	0.00
03/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	826	1	826	1	550.00
03/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	55	0	55	0	0.00
03/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	65	0	65	0	0.00
03/02/2012	R204 On 02-August-12			Bond Future	7.53	103.5553	7.5290	103.5553	0.00
03/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5630	6	5630	6	0.00
03/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5445	6	5445	6	0.00
03/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5813	6	5813	6	0.00
03/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	802	1	802	1	0.00
03/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	911	1	911	1	0.00
03/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	857	1	857	1	0.00
03/02/2012	R204 On 01-November-12			Bond Future	7.60	105.1474	7.5960	105.1474	0.00
03/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	4096	4	4096	4	0.00
03/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	4245	4	4245	4	0.00
03/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3950	4	3950	4	0.00
03/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2239	2	2239	2	0.00
03/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2057	2	2057	2	0.00
03/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2146	2	2146	2	0.00
03/02/2012	R204 On 07-February-13			Bond Future	7.65	102.9552	7.6540	102.9552	0.00
03/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	4287	4	4287	4	0.00
03/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	4152	4	4152	4	0.00
03/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4425	5	4425	5	0.00
03/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2586	3	2586	3	0.00
03/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2774	3	2774	3	0.00
03/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2678	3	2678	3	0.00
03/02/2012	R206 On 02-February-12			Bond Future	5.86	103.4852	5.8600	103.4852	0.00
03/02/2012	R206 On 03-May-12			Bond Future	5.93	104.8875	5.9290	104.8875	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2491	3	2491	3	0.00
03/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2568	3	2568	3	0.00
03/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2413	2	2413	2	0.00
03/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
03/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	1	0	0.00
03/02/2012	R206 On 02-August-12			Bond Future	5.90	102.7092	5.8970	102.7092	0.00
03/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1887	2	1887	2	0.00
03/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1949	2	1949	2	0.00
03/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1825	2	1825	2	0.00
03/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	48	0	48	0	0.00
03/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	37	0	37	0	0.00
03/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	42	0	42	0	0.00
03/02/2012	R206 On 01-November-12			Bond Future	5.82	104.2897	5.8170	104.2897	0.00
03/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	607	1	607	1	0.00
03/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	574	1	574	1	0.00
03/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	641	1	641	1	0.00
03/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	373	0	373	0	0.00
03/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	421	0	421	0	0.00
03/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	397	0	397	0	0.00
03/02/2012	R206 On 07-February-13			Bond Future	5.58	102.3491	5.5760	102.3491	0.00
03/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	667	1	667	1	0.00
03/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	697	1	697	1	0.00
03/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	637	1	637	1	0.00
03/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	301	0	301	0	0.00
03/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	272	0	272	0	0.00
03/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	286	0	286	0	0.00
03/02/2012	R207 On 02-February-12			Bond Future	7.59	98.2423	7.5900	98.2423	0.00
03/02/2012	R207 On 03-May-12			Bond Future	7.70	99.8886	7.6990	99.8886	24,935.00
03/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5863	6	5863	6	0.00
03/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	6102	6	6102	6	0.00
03/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5623	6	5623	6	0.00
03/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	960	1	960	1	2,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1441	2	1441	2	800.00
03/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2576	3	2576	3	0.00
03/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3790	4	3790	4	0.00
03/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	478	0	478	0	2,400.00
03/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	899	1	899	1	800.00
03/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1717	2	1717	2	0.00
03/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	184	0	184	0	0.00
03/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2375	2	2375	2	0.00
03/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	141	0	141	0	0.00
03/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	162	0	162	0	0.00
03/02/2012	R207 On 02-August-12			Bond Future	7.77	97.7576	7.7690	97.7576	0.00
03/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	6159	6	6159	6	0.00
03/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5962	6	5962	6	0.00
03/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	6353	7	6353	7	0.00
03/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	912	1	912	1	0.00
03/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1032	1	1032	1	0.00
03/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	973	1	973	1	0.00
03/02/2012	R207 On 01-November-12			Bond Future	7.84	99.2671	7.8360	99.2671	0.00
03/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4571	5	4571	5	0.00
03/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4731	5	4731	5	0.00
03/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4413	5	4413	5	0.00
03/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2503	2	2503	2	0.00
03/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2304	2	2304	2	0.00
03/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2402	2	2402	2	0.00
03/02/2012	R207 On 07-February-13			Bond Future	7.90	97.3627	7.8970	97.3627	0.00
03/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4817	5	4817	5	0.00
03/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4669	5	4669	5	0.00
03/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4967	5	4967	5	0.00
03/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2921	3	2921	3	0.00
03/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3125	3	3125	3	0.00
03/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3022	3	3022	3	0.00
03/02/2012	R208 On 02-February-12			Bond Future	7.65	96.3476	7.6500	96.3476	0.00
03/02/2012	R208 On 03-May-12			Bond Future	7.75	94.5914	7.7500	94.5914	9,269.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	7332	8	7332	8	0.00
03/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	7593	8	7593	8	0.00
03/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	7073	7	7073	7	0.00
03/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	1038	1	1038	1	3,000.00
03/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1558	2	1558	2	1,000.00
03/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2783	3	2783	3	0.00
03/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	4087	4	4087	4	0.00
03/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	522	0	522	0	3,000.00
03/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	979	1	979	1	1,000.00
03/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	1863	2	1863	2	0.00
03/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	114	0	114	0	0.00
03/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2576	2	2576	2	0.00
03/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	84	0	84	0	0.00
03/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	97	0	97	0	0.00
03/02/2012	R208 On 02-August-12			Bond Future	7.81	96.0227	7.8130	96.0227	0.00
03/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	6451	7	6451	7	0.00
03/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6665	7	6665	7	0.00
03/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	6240	6	6240	6	0.00
03/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1150	1	1150	1	0.00
03/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1023	1	1023	1	0.00
03/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1084	1	1084	1	0.00
03/02/2012	R208 On 01-November-12			Bond Future	7.88	94.1073	7.8770	94.1073	0.00
03/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4843	5	4843	5	0.00
03/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4674	5	4674	5	0.00
03/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	5015	5	5015	5	0.00
03/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2602	3	2602	3	0.00
03/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	2824	3	2824	3	0.00
03/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2711	3	2711	3	0.00
03/02/2012	R208 On 07-February-13			Bond Future	7.93	95.7560	7.9340	95.7560	0.00
03/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	4390	5	4390	5	0.00
03/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4541	5	4541	5	0.00
03/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	4246	4	4246	4	0.00
03/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4156	4	4156	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	3889	4	3889	4	0.00
03/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4018	4	4018	4	0.00
03/02/2012	R209 On 02-February-12			Bond Future	8.51	78.6963	8.5050	78.6963	0.00
03/02/2012	R209 On 03-May-12			Bond Future	8.60	77.2525	8.5950	77.2525	2,042.00
03/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	4437	5	4437	5	0.00
03/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	4174	4	4174	4	0.00
03/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	4707	5	4707	5	0.00
03/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1130	1	1130	1	0.00
03/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1360	1	1360	1	0.00
03/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1240	1	1240	1	0.00
03/02/2012	R209 On 02-August-12			Bond Future	8.65	78.4156	8.6530	78.4156	0.00
03/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	7141	7	7141	7	0.00
03/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	6901	7	6901	7	0.00
03/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	7384	8	7384	8	0.00
03/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2433	2	2433	2	0.00
03/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2681	3	2681	3	0.00
03/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2554	2	2554	2	0.00
03/02/2012	R209 On 01-November-12			Bond Future	8.71	76.4792	8.7100	76.4792	0.00
03/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	6749	7	6749	7	0.00
03/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6964	7	6964	7	0.00
03/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	6537	7	6537	7	0.00
03/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4659	5	4659	5	0.00
03/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4326	4	4326	4	0.00
03/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4490	4	4490	4	0.00
03/02/2012	R209 On 07-February-13			Bond Future	8.76	77.8181	8.7640	77.8181	0.00
03/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	7411	8	7411	8	0.00
03/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	7205	7	7205	7	0.00
03/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	7618	8	7618	8	0.00
03/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5413	5	5413	5	0.00
03/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	5759	6	5759	6	0.00
03/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5584	5	5584	5	0.00
03/02/2012	R210 On 02-February-12			Bond Future	139.34	139.5201	139.3380	139.5201	0.00
03/02/2012	R210 On 03-May-12			Bond Future	140.46	139.5329	140.4586	139.5329	820.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	1459	1	1459	1	0.00
03/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	1409	0	1409	0	0.00
03/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	1509	1	1509	1	0.00
03/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R211 On 02-February-12			Bond Future	116.52	116.6369	116.5229	116.6369	0.00
03/02/2012	R211 On 03-May-12			Bond Future	118.26	118.2099	118.2601	118.2099	480.00
03/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	60	0	60	0	0.00
03/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	110	0	110	0	0.00
03/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	10	0	10	0	0.00
03/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R212 On 02-February-12			Bond Future	114.58	114.5798	114.5791	114.5798	0.00
03/02/2012	R212 On 03-May-12			Bond Future	116.49	116.1833	116.4868	116.1833	2,827.00
03/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	1187	1	1187	1	0.00
03/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	1137	1	1137	1	0.00
03/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	1237	1	1237	1	0.00
03/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
03/02/2012	R213 On 02-February-12			Bond Future	8.47	88.7504	8.4700	88.7504	0.00
03/02/2012	R213 On 03-May-12			Bond Future	8.56	87.0144	8.5600	87.0144	92.00
03/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	6145	6	6145	6	0.00
03/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	6449	7	6449	7	0.00
03/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	5845	6	5845	6	0.00
03/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	793	1	793	1	0.00
03/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	648	1	648	1	0.00
03/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	717	1	717	1	0.00
03/02/2012	R213 On 02-August-12			Bond Future	8.62	88.3299	8.6200	88.3299	0.00
03/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	7405	8	7405	8	0.00
03/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	7657	8	7657	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	7155	7	7155	7	0.00
03/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2615	3	2615	3	0.00
03/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2370	2	2370	2	0.00
03/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2490	2	2490	2	0.00
03/02/2012	R213 On 01-November-12			Bond Future	8.68	86.1511	8.6830	86.1511	0.00
03/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6932	7	6932	7	0.00
03/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	7153	7	7153	7	0.00
03/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	6713	7	6713	7	0.00
03/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4604	5	4604	5	0.00
03/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4275	4	4275	4	0.00
03/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4437	4	4437	4	0.00
03/02/2012	R213 On 07-February-13			Bond Future	8.75	87.6640	8.7450	87.6640	0.00
03/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	7547	8	7547	8	0.00
03/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	7759	8	7759	8	0.00
03/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	7336	7	7336	7	0.00
03/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	5732	6	5732	6	0.00
03/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5389	5	5389	5	0.00
03/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5558	5	5558	5	0.00