



# 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

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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

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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

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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

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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

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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

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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

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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
06/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	1409 On 28-February-41			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
06/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	AL7T On 03-May-12			Index Future	425.89	427.7550	425.8930	427.7550	16.00
06/02/2012	AL7T On 02-August-12			Index Future	432.32	434.2160	432.3160	434.2160	0.00
06/02/2012	ALBI On 03-May-12			Index Future	387.38	389.0490	387.3750	389.0490	914.00
06/02/2012	ALBI On 02-August-12			Index Future	393.22	394.9250	393.2180	394.9250	118.00
06/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0818	0.0754	0.0818	0.00
06/02/2012	CAAO On 30-March-12			Can-Do Future	0.21	0.2118	0.2118	0.2118	100,000.00
06/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0281	0.0221	0.0281	12,500.00
06/02/2012	CAAV On 29-February-12			Can-Do Future	0.17	0.1732	0.1678	0.1732	12,987.00
06/02/2012	CAAW On 20-April-12			Any day expiry	7.70	7.7101	7.7041	7.7101	0.00
06/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	112	0	112	0	0.00
06/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	103	0	103	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
06/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	122	0	122	0	0.00
06/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	468	0	468	0	0.00
06/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	549	1	549	1	0.00
06/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	508	1	508	1	0.00
06/02/2012	CAAX On 30-March-12			Can-Do Future	0.05	0.0568	0.0534	0.0568	12,500.00
06/02/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0579	0.0567	0.0579	12,500.00
06/02/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0678	0.0678	0.0678	5,670.00
06/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	DAAA On 29-March-12			Any day expiry	7.65	7.6522	7.6477	7.6522	0.00
06/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	104	0	104	0	0.00
06/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	117	0	117	0	0.00
06/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	93	0	93	0	0.00
06/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	395	0	395	0	0.00
06/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	319	0	319	0	0.00
06/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	356	0	356	0	0.00
06/02/2012	GOVI On 03-May-12			GOVI	388.04	389.6430	388.0380	389.6430	180.00
06/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	60380	8	60380	8	0.00
06/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	60280	8	60280	8	0.00
06/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	60480	8	60480	8	0.00
06/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 02-August-12			GOVI	393.89	395.5280	393.8910	395.5280	0.00
06/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	38910	6	38910	6	0.00
06/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	38810	6	38810	6	0.00
06/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	39010	6	39010	6	0.00
06/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
06/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
06/02/2012	IGOV On 03-May-12			Index Future	171.17	171.2230	171.1680	171.2230	514.00
06/02/2012	IGOV On 02-August-12			Index Future	173.75	173.8100	173.7490	173.8100	0.00
06/02/2012	ILBI On 03-May-12			Index Future	464.38	463.6340	464.3810	463.6340	0.00
06/02/2012	ILBI On 02-August-12			Index Future	473.09	473.3650	473.0910	473.3650	152.00
06/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
06/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
06/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
06/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3800	5.6300	94.3800	0.00
06/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	2,890.00
06/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3500	5.6800	94.3500	0.00
06/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.3000	5.7400	94.3000	44,760.00
06/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.87	94.1900	5.8700	94.1900	940.00
06/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.02	94.0800	6.0200	94.0800	790.00
06/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.16	93.9400	6.1600	93.9400	1,250.00
06/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.32	93.7800	6.3200	93.7800	1,500.00
06/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.50	93.6000	6.5000	93.6000	1,000.00
06/02/2012	R157 On 02-February-12			Bond Future	6.39	127.9127	6.3900	127.9127	0.00
06/02/2012	R157 On 03-May-12			Bond Future	6.57	122.7923	6.5740	122.7923	10,880.00
06/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5439	6	5439	6	0.00
06/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5596	6	5596	6	0.00
06/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5282	6	5282	6	0.00
06/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	306	0	306	0	1,500.00
06/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	616	1	616	1	0.00
06/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	1077	1	1077	1	0.00
06/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	491	0	491	0	1,500.00
06/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	864	1	864	1	1,500.00
06/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	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
06/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1395	1	1395	1	0.00
06/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
06/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
06/02/2012	R157 On 02-August-12			Bond Future	6.62	124.6500	6.6150	124.6500	0.00
06/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4342	5	4342	5	0.00
06/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	4210	4	4210	4	0.00
06/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4475	5	4475	5	0.00
06/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	141	0	141	0	0.00
06/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	171	0	171	0	0.00
06/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	155	0	155	0	0.00
06/02/2012	R157 On 01-November-12			Bond Future	6.66	119.7551	6.6550	119.7551	0.00
06/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	2010	2	2010	2	0.00
06/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	2100	2	2100	2	0.00
06/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1923	2	1923	2	0.00
06/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1088	1	1088	1	0.00
06/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	984	1	984	1	0.00
06/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1034	1	1034	1	0.00
06/02/2012	R157 On 07-February-13			Bond Future	6.67	121.8607	6.6700	121.8607	0.00
06/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1655	2	1655	2	0.00
06/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1727	2	1727	2	0.00
06/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1586	2	1586	2	0.00
06/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1509	1	1509	1	0.00
06/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1393	1	1393	1	0.00
06/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1449	1	1449	1	0.00
06/02/2012	R186 On 02-February-12			Bond Future	8.06	121.6824	8.0600	121.6824	0.00
06/02/2012	R186 On 03-May-12			Bond Future	8.23	123.9024	8.2250	123.9024	26,962.00
06/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7694	8	7694	8	0.00
06/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	8066	9	8066	9	0.00
06/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	7326	8	7326	8	0.00
06/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1466	2	1466	2	2,250.00
06/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2659	3	2659	3	750.00
06/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	4287	5	4287	5	0.00
06/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6605	7	6605	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
06/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	844	1	844	1	2,250.00
06/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1701	1	1701	1	750.00
06/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2898	3	2898	3	0.00
06/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	681	1	681	1	0.00
06/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4629	4	4629	4	0.00
06/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	547	0	547	0	0.00
06/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	610	1	610	1	0.00
06/02/2012	R186 On 02-August-12			Bond Future	8.29	120.4828	8.2910	120.4828	0.00
06/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	7384	8	7384	8	0.00
06/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7672	8	7672	8	0.00
06/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4777	5	4777	5	8,750.00
06/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	7101	8	7101	8	0.00
06/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3352	3	3352	3	0.00
06/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5163	5	5163	5	0.00
06/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3032	3	3032	3	0.00
06/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3188	3	3188	3	0.00
06/02/2012	R186 On 01-November-12			Bond Future	8.36	122.3373	8.3560	122.3373	0.00
06/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	8045	9	8045	9	0.00
06/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7782	8	7782	8	0.00
06/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	8311	9	8311	9	0.00
06/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4320	4	4320	4	0.00
06/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4673	4	4673	4	0.00
06/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4494	4	4494	4	0.00
06/02/2012	R186 On 07-February-13			Bond Future	8.42	119.1844	8.4170	119.1844	0.00
06/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7425	8	7425	8	0.00
06/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	7198	8	7198	8	0.00
06/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7662	8	7662	8	0.00
06/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6468	6	6468	6	0.00
06/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6900	7	6900	7	0.00
06/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6678	6	6678	6	0.00
06/02/2012	R189 On 02-February-12			Bond Future	218.97	218.8651	218.9712	218.8651	0.00
06/02/2012	R189 On 03-May-12			Bond Future	215.70	215.7185	215.6962	215.7185	0.00
06/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	696	1	696	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
06/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	646	1	646	1	0.00
06/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	746	1	746	1	0.00
06/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R197 On 02-February-12			Bond Future	248.86	248.8577	248.8568	248.8577	0.00
06/02/2012	R197 On 03-May-12			Bond Future	253.95	253.9617	253.9519	253.9617	1,005.00
06/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2952	3	2952	3	0.00
06/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2902	3	2902	3	0.00
06/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	3002	3	3002	3	0.00
06/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R201 On 02-February-12			Bond Future	5.96	108.4208	5.9600	108.4208	0.00
06/02/2012	R201 On 03-May-12			Bond Future	6.11	109.8286	6.1080	109.8286	968.00
06/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3982	4	3982	4	0.00
06/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3863	4	3863	4	0.00
06/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4100	4	4100	4	0.00
06/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	1	0	0.00
06/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
06/02/2012	R201 On 02-August-12			Bond Future	6.11	107.0800	6.1070	107.0800	0.00
06/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3167	3	3167	3	0.00
06/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3267	3	3267	3	0.00
06/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3067	3	3067	3	0.00
06/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	89	0	89	0	0.00
06/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	72	0	72	0	0.00
06/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	80	0	80	0	0.00
06/02/2012	R201 On 01-November-12			Bond Future	6.09	108.7257	6.0880	108.7257	0.00
06/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1425	2	1425	2	0.00
06/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1492	2	1492	2	0.00
06/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1359	2	1359	2	0.00
06/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	627	1	627	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
06/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	559	0	559	0	0.00
06/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	592	1	592	1	0.00
06/02/2012	R201 On 07-February-13			Bond Future	6.01	106.2200	6.0100	106.2200	0.00
06/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1189	1	1189	1	0.00
06/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1243	1	1243	1	0.00
06/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1136	1	1136	1	0.00
06/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	797	1	797	1	0.00
06/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	727	1	727	1	0.00
06/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	762	1	762	1	0.00
06/02/2012	R202 On 02-February-12			Bond Future	185.78	186.3740	185.7840	186.3740	0.00
06/02/2012	R202 On 03-May-12			Bond Future	189.58	189.5827	189.5765	189.5827	37,020.00
06/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
06/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
06/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
06/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	474	0	474	0	0.00
06/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	374	0	374	0	0.00
06/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	424	0	424	0	0.00
06/02/2012	R203 On 02-February-12			Bond Future	7.07	108.6039	7.0700	108.6039	0.00
06/02/2012	R203 On 03-May-12			Bond Future	7.26	105.9277	7.2550	105.9277	3,536.00
06/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6474	7	6474	7	0.00
06/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6678	7	6678	7	0.00
06/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6270	7	6270	7	0.00
06/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	673	1	673	1	4,200.00
06/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2777	3	2777	3	0.00
06/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	945	1	945	1	1,400.00
06/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1669	2	1669	2	0.00
06/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	798	1	798	1	1,400.00
06/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	365	0	365	0	4,200.00
06/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1418	1	1418	1	0.00
06/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	24	0	24	0	0.00
06/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1826	2	1826	2	0.00
06/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	17	0	17	0	0.00
06/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	20	0	20	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
06/02/2012	R203 On 02-August-12			Bond Future	7.32	107.5252	7.3210	107.5252	0.00
06/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5411	6	5411	6	0.00
06/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5246	6	5246	6	0.00
06/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5578	6	5578	6	0.00
06/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	456	0	456	0	0.00
06/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	529	0	529	0	0.00
06/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	491	0	491	0	0.00
06/02/2012	R203 On 01-November-12			Bond Future	7.39	105.0172	7.3890	105.0172	0.00
06/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3283	4	3283	4	0.00
06/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3160	3	3160	3	0.00
06/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3408	4	3408	4	0.00
06/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1737	2	1737	2	0.00
06/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1893	2	1893	2	0.00
06/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1814	2	1814	2	0.00
06/02/2012	R203 On 07-February-13			Bond Future	7.45	106.8624	7.4510	106.8624	0.00
06/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1181	1	1181	1	0.00
06/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1241	1	1241	1	0.00
06/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1126	1	1126	1	0.00
06/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5120	5	5120	5	0.00
06/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4827	5	4827	5	0.00
06/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4971	5	4971	5	0.00
06/02/2012	R204 On 02-February-12			Bond Future	7.36	104.2699	7.3600	104.2699	0.00
06/02/2012	R204 On 03-May-12			Bond Future	7.55	105.7956	7.5460	105.7956	3,150.00
06/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6122	7	6122	7	0.00
06/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6351	7	6351	7	0.00
06/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	392	1	392	1	550.00
06/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	2015	2	2015	2	0.00
06/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5894	6	5894	6	0.00
06/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	93	0	93	0	0.00
06/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3288	3	3288	3	0.00
06/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	959	1	959	1	550.00
06/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	66	0	66	0	0.00
06/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	79	0	79	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
06/02/2012	R204 On 02-August-12			Bond Future	7.62	103.3627	7.6170	103.3627	0.00
06/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5271	6	5271	6	0.00
06/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5449	6	5449	6	0.00
06/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5090	5	5090	5	0.00
06/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1001	1	1001	1	0.00
06/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	883	1	883	1	0.00
06/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	943	1	943	1	0.00
06/02/2012	R204 On 01-November-12			Bond Future	7.69	104.9517	7.6880	104.9517	0.00
06/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3809	4	3809	4	0.00
06/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3952	4	3952	4	0.00
06/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3668	4	3668	4	0.00
06/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2405	2	2405	2	0.00
06/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2212	2	2212	2	0.00
06/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2307	2	2307	2	0.00
06/02/2012	R204 On 07-February-13			Bond Future	7.75	102.7577	7.7520	102.7577	0.00
06/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	4007	4	4007	4	0.00
06/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3876	4	3876	4	0.00
06/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4140	4	4140	4	0.00
06/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2760	3	2760	3	0.00
06/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2956	3	2956	3	0.00
06/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2857	3	2857	3	0.00
06/02/2012	R206 On 02-February-12			Bond Future	5.86	103.4852	5.8600	103.4852	0.00
06/02/2012	R206 On 03-May-12			Bond Future	6.01	104.8230	6.0120	104.8230	300.00
06/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2357	2	2357	2	0.00
06/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2435	3	2435	3	0.00
06/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2279	2	2279	2	0.00
06/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R206 On 02-August-12			Bond Future	6.00	102.6415	5.9960	102.6415	0.00
06/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1759	2	1759	2	0.00
06/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1698	2	1698	2	0.00
06/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1821	2	1821	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
06/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	46	0	46	0	0.00
06/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	57	0	57	0	0.00
06/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	51	0	51	0	0.00
06/02/2012	R206 On 01-November-12			Bond Future	5.93	104.2194	5.9330	104.2194	0.00
06/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	531	1	531	1	0.00
06/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	500	1	500	1	0.00
06/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	563	1	563	1	0.00
06/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	429	0	429	0	0.00
06/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	480	0	480	0	0.00
06/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	454	0	454	0	0.00
06/02/2012	R206 On 07-February-13			Bond Future	5.73	102.2806	5.7300	102.2806	0.00
06/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	580	1	580	1	0.00
06/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	608	1	608	1	0.00
06/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	553	1	553	1	0.00
06/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	356	0	356	0	0.00
06/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	321	0	321	0	0.00
06/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	338	0	338	0	0.00
06/02/2012	R207 On 02-February-12			Bond Future	7.59	98.2423	7.5900	98.2423	0.00
06/02/2012	R207 On 03-May-12			Bond Future	7.78	99.6856	7.7770	99.6856	24,945.00
06/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5452	6	5452	6	0.00
06/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5688	6	5688	6	0.00
06/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5216	6	5216	6	0.00
06/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	785	1	785	1	2,400.00
06/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1214	1	1214	1	800.00
06/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2266	3	2266	3	0.00
06/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3426	4	3426	4	0.00
06/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	552	0	552	0	2,400.00
06/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1027	1	1027	1	800.00
06/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1928	2	1928	2	0.00
06/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	215	0	215	0	0.00
06/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2638	2	2638	2	0.00
06/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	165	0	165	0	0.00
06/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	189	0	189	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
06/02/2012	R207 On 02-August-12			Bond Future	7.85	97.5550	7.8510	97.5550	0.00
06/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5796	6	5796	6	0.00
06/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5986	6	5986	6	0.00
06/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5603	6	5603	6	0.00
06/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1120	1	1120	1	0.00
06/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	992	1	992	1	0.00
06/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1057	1	1057	1	0.00
06/02/2012	R207 On 01-November-12			Bond Future	7.92	99.0543	7.9210	99.0543	0.00
06/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4279	5	4279	5	0.00
06/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4434	5	4434	5	0.00
06/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4126	4	4126	4	0.00
06/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2666	3	2666	3	0.00
06/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2458	2	2458	2	0.00
06/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2560	2	2560	2	0.00
06/02/2012	R207 On 07-February-13			Bond Future	7.99	97.1514	7.9860	97.1514	0.00
06/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4535	5	4535	5	0.00
06/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4391	5	4391	5	0.00
06/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4680	5	4680	5	0.00
06/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3090	3	3090	3	0.00
06/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3304	3	3304	3	0.00
06/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3196	3	3196	3	0.00
06/02/2012	R208 On 02-February-12			Bond Future	7.65	96.3476	7.6500	96.3476	0.00
06/02/2012	R208 On 03-May-12			Bond Future	7.83	94.3475	7.8330	94.3475	9,269.00
06/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6848	7	6848	7	0.00
06/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	7105	8	7105	8	0.00
06/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6591	7	6591	7	0.00
06/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	839	1	839	1	3,000.00
06/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1300	2	1300	2	1,000.00
06/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2429	3	2429	3	0.00
06/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3671	4	3671	4	0.00
06/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	610	1	610	1	3,000.00
06/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1128	1	1128	1	1,000.00
06/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2109	2	2109	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
06/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	135	0	135	0	0.00
06/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2880	3	2880	3	0.00
06/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	99	0	99	0	0.00
06/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	117	0	117	0	0.00
06/02/2012	R208 On 02-August-12			Bond Future	7.90	95.7727	7.9000	95.7727	0.00
06/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	6038	6	6038	6	0.00
06/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5833	6	5833	6	0.00
06/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6247	7	6247	7	0.00
06/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1120	1	1120	1	0.00
06/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1258	1	1258	1	0.00
06/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1187	1	1187	1	0.00
06/02/2012	R208 On 01-November-12			Bond Future	7.97	93.8459	7.9660	93.8459	0.00
06/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4514	5	4514	5	0.00
06/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4351	5	4351	5	0.00
06/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4680	5	4680	5	0.00
06/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2781	3	2781	3	0.00
06/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3016	3	3016	3	0.00
06/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2897	3	2897	3	0.00
06/02/2012	R208 On 07-February-13			Bond Future	8.03	95.4958	8.0280	95.4958	0.00
06/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	4095	4	4095	4	0.00
06/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4240	5	4240	5	0.00
06/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3956	4	3956	4	0.00
06/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4395	4	4395	4	0.00
06/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4117	4	4117	4	0.00
06/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4252	4	4252	4	0.00
06/02/2012	R209 On 02-February-12			Bond Future	8.51	78.6963	8.5050	78.6963	0.00
06/02/2012	R209 On 03-May-12			Bond Future	8.69	77.0069	8.6870	77.0069	2,042.00
06/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3886	4	3886	4	0.00
06/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3638	4	3638	4	0.00
06/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	4141	5	4141	5	0.00
06/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1310	1	1310	1	0.00
06/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1570	1	1570	1	0.00
06/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1435	1	1435	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
06/02/2012	R209 On 02-August-12			Bond Future	8.75	78.1647	8.7470	78.1647	0.00
06/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6599	7	6599	7	0.00
06/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6834	7	6834	7	0.00
06/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	6368	7	6368	7	0.00
06/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2901	3	2901	3	0.00
06/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2636	2	2636	2	0.00
06/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2765	3	2765	3	0.00
06/02/2012	R209 On 01-November-12			Bond Future	8.81	76.2232	8.8070	76.2232	0.00
06/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	6266	7	6266	7	0.00
06/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6473	7	6473	7	0.00
06/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	6062	7	6062	7	0.00
06/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4952	5	4952	5	0.00
06/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4603	4	4603	4	0.00
06/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4774	4	4774	4	0.00
06/02/2012	R209 On 07-February-13			Bond Future	8.86	77.5648	8.8640	77.5648	0.00
06/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6933	7	6933	7	0.00
06/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6735	7	6735	7	0.00
06/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	7133	8	7133	8	0.00
06/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5711	5	5711	5	0.00
06/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6072	6	6072	6	0.00
06/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5889	6	5889	6	0.00
06/02/2012	R210 On 02-February-12			Bond Future	139.34	139.5201	139.3380	139.5201	0.00
06/02/2012	R210 On 03-May-12			Bond Future	139.71	140.4586	139.7124	140.4586	820.00
06/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	712	1	712	1	0.00
06/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	662	1	662	1	0.00
06/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	762	2	762	2	0.00
06/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R211 On 02-February-12			Bond Future	116.52	116.6369	116.5229	116.6369	0.00
06/02/2012	R211 On 03-May-12			Bond Future	118.47	118.2601	118.4742	118.2601	480.00
06/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	274	0	274	0	0.00
06/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	324	0	324	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
06/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	224	0	224	0	0.00
06/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R212 On 02-February-12			Bond Future	114.58	114.5798	114.5791	114.5798	0.00
06/02/2012	R212 On 03-May-12			Bond Future	116.38	116.4868	116.3804	116.4868	2,827.00
06/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	1080	1	1080	1	0.00
06/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	1030	1	1030	1	0.00
06/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	1130	1	1130	1	0.00
06/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R213 On 02-February-12			Bond Future	8.47	88.7504	8.4700	88.7504	0.00
06/02/2012	R213 On 03-May-12			Bond Future	8.64	86.8490	8.6410	86.8490	92.00
06/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5582	6	5582	6	0.00
06/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5877	6	5877	6	0.00
06/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	5292	6	5292	6	0.00
06/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	905	1	905	1	0.00
06/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	741	1	741	1	0.00
06/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	819	1	819	1	0.00
06/02/2012	R213 On 02-August-12			Bond Future	8.71	88.1666	8.7050	88.1666	0.00
06/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6901	7	6901	7	0.00
06/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	7145	8	7145	8	0.00
06/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6659	7	6659	7	0.00
06/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2807	3	2807	3	0.00
06/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2547	2	2547	2	0.00
06/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2675	2	2675	2	0.00
06/02/2012	R213 On 01-November-12			Bond Future	8.77	85.9819	8.7700	85.9819	0.00
06/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6488	7	6488	7	0.00
06/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6703	7	6703	7	0.00
06/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	6277	7	6277	7	0.00
06/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4864	5	4864	5	0.00
06/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4520	4	4520	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
06/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4689	4	4689	4	0.00
06/02/2012	R213 On 07-February-13			Bond Future	8.83	87.4891	8.8340	87.4891	0.00
06/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	7115	8	7115	8	0.00
06/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	7321	8	7321	8	0.00
06/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6911	7	6911	7	0.00
06/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6009	6	6009	6	0.00
06/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5653	5	5653	5	0.00
06/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5829	6	5829	6	0.00
07/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	AL7T On 03-May-12			Index Future	425.74	425.8930	425.7350	425.8930	16.00
07/02/2012	AL7T On 02-August-12			Index Future	432.15	432.3160	432.1480	432.3160	0.00
07/02/2012	ALBI On 03-May-12			Index Future	387.41	387.3750	387.4080	387.3750	914.00
07/02/2012	ALBI On 02-August-12			Index Future	393.24	393.2180	393.2440	393.2180	118.00
07/02/2012	C157 On 15-September-15			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
07/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	CAAN On 30-March-12			Can-Do Future	0.07	0.0754	0.0717	0.0754	0.00
07/02/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2118	0.2169	0.2118	100,000.00
07/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0221	0.0190	0.0221	12,500.00
07/02/2012	CAAV On 29-February-12			Can-Do Future	0.18	0.1678	0.1751	0.1678	12,987.00
07/02/2012	CAAW On 20-April-12			Any day expiry	7.69	7.7041	7.6855	7.7041	0.00
07/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	105	0	105	0	0.00
07/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	115	0	115	0	0.00
07/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	97	0	97	0	0.00
07/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	562	1	562	1	0.00
07/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	480	0	480	0	0.00
07/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	520	1	520	1	0.00
07/02/2012	CAAX On 30-March-12			Can-Do Future	0.05	0.0534	0.0507	0.0534	12,500.00
07/02/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0567	0.0548	0.0567	12,500.00
07/02/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0678	0.0655	0.0678	5,670.00
07/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	CS26 On 02-April-26			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
07/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/02/2012	DAAA On 29-March-12			Any day expiry	7.63	7.6477	7.6303	7.6477	0.00
07/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	97	0	97	0	0.00
07/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	87	0	87	0	0.00
07/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	109	0	109	0	0.00
07/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	329	0	329	0	0.00
07/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	407	0	407	0	0.00
07/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	367	0	367	0	0.00
07/02/2012	GOVI On 03-May-12			GOVI	388.04	388.0380	388.0430	388.0380	180.00
07/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	60430	6	60430	6	0.00
07/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	60330	6	60330	6	0.00
07/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	60530	6	60530	6	0.00
07/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
07/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
07/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
07/02/2012	GOVI On 02-August-12			GOVI	393.89	393.8910	393.8890	393.8910	0.00
07/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	38890	4	38890	4	0.00
07/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	38990	4	38990	4	0.00
07/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	38790	4	38790	4	0.00
07/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
07/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
07/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
07/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2012	IGOV On 03-May-12			Index Future	171.62	171.1680	171.6230	171.1680	514.00
07/02/2012	IGOV On 02-August-12			Index Future	174.21	173.7490	174.2080	173.7490	0.00
07/02/2012	ILBI On 03-May-12			Index Future	464.38	464.3810	464.3810	464.3810	0.00
07/02/2012	ILBI On 02-August-12			Index Future	473.09	473.0910	473.0910	473.0910	152.00
07/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
07/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
07/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
07/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
07/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
07/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	2,890.00
07/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	0.00
07/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2600	5.7400	94.2600	44,760.00
07/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.87	94.1300	5.8700	94.1300	940.00
07/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.02	93.9800	6.0200	93.9800	790.00
07/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.17	93.8400	6.1700	93.8400	1,250.00
07/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.33	93.6800	6.3300	93.6800	1,300.00
07/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.51	93.5000	6.5100	93.5000	1,000.00
07/02/2012	R157 On 02-February-12			Bond Future	6.39	127.9127	6.3900	127.9127	0.00
07/02/2012	R157 On 03-May-12			Bond Future	6.60	122.5012	6.5950	122.5012	10,880.00
07/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5369	5	5369	5	0.00
07/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5526	6	5526	6	0.00
07/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5212	5	5212	5	0.00
07/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	1029	1	1029	1	0.00
07/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	284	0	284	0	1,500.00
07/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	581	1	581	1	0.00
07/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	899	1	899	1	1,500.00
07/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	513	0	513	0	1,500.00
07/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
07/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1443	1	1443	1	0.00
07/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
07/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
07/02/2012	R157 On 02-August-12			Bond Future	6.64	124.3495	6.6380	124.3495	0.00
07/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4276	4	4276	4	0.00
07/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4409	4	4409	4	0.00
07/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	4145	4	4145	4	0.00
07/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	177	0	177	0	0.00
07/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	146	0	146	0	0.00
07/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	160	0	160	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
07/02/2012	R157 On 01-November-12			Bond Future	6.68	119.4589	6.6810	119.4589	0.00
07/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1963	2	1963	2	0.00
07/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1876	2	1876	2	0.00
07/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	2051	2	2051	2	0.00
07/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1008	1	1008	1	0.00
07/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1115	1	1115	1	0.00
07/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1061	1	1061	1	0.00
07/02/2012	R157 On 07-February-13			Bond Future	6.70	121.5563	6.7000	121.5563	0.00
07/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1612	2	1612	2	0.00
07/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1683	2	1683	2	0.00
07/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1544	2	1544	2	0.00
07/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1544	2	1544	2	0.00
07/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1426	1	1426	1	0.00
07/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1483	1	1483	1	0.00
07/02/2012	R186 On 02-February-12			Bond Future	8.06	121.6824	8.0600	121.6824	0.00
07/02/2012	R186 On 03-May-12			Bond Future	8.23	123.1155	8.2250	123.1155	28,058.00
07/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7684	8	7684	8	0.00
07/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	8056	8	8056	8	0.00
07/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	7315	7	7315	7	0.00
07/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1452	1	1452	1	2,250.00
07/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6593	7	6593	7	0.00
07/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2643	3	2643	3	750.00
07/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	4272	4	4272	4	0.00
07/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1686	2	1686	2	750.00
07/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	832	1	832	1	2,250.00
07/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2882	3	2882	3	0.00
07/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	670	1	670	1	0.00
07/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4615	5	4615	5	0.00
07/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	537	1	537	1	0.00
07/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	600	1	600	1	0.00
07/02/2012	R186 On 02-August-12			Bond Future	8.29	119.6816	8.2910	119.6816	0.00
07/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	7371	7	7371	7	0.00
07/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7659	8	7659	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
07/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	7088	7	7088	7	0.00
07/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4763	5	4763	5	8,750.00
07/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3339	3	3339	3	0.00
07/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5149	5	5149	5	0.00
07/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3019	3	3019	3	0.00
07/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3175	3	3175	3	0.00
07/02/2012	R186 On 01-November-12			Bond Future	8.36	121.5225	8.3550	121.5225	0.00
07/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	8040	8	8040	8	0.00
07/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	8306	8	8306	8	0.00
07/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7777	8	7777	8	0.00
07/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4658	5	4658	5	0.00
07/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4306	4	4306	4	0.00
07/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4479	4	4479	4	0.00
07/02/2012	R186 On 07-February-13			Bond Future	8.42	118.3572	8.4170	118.3572	0.00
07/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7415	7	7415	7	0.00
07/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7653	8	7653	8	0.00
07/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	7188	7	7188	7	0.00
07/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6890	7	6890	7	0.00
07/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6459	6	6459	6	0.00
07/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6668	7	6668	7	0.00
07/02/2012	R189 On 02-February-12			Bond Future	218.97	218.8651	218.9712	218.8651	0.00
07/02/2012	R189 On 03-May-12			Bond Future	215.68	215.6962	215.6807	215.6962	0.00
07/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	681	1	681	1	0.00
07/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	731	1	731	1	0.00
07/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	631	1	631	1	0.00
07/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R197 On 02-February-12			Bond Future	248.86	248.8577	248.8568	248.8577	0.00
07/02/2012	R197 On 03-May-12			Bond Future	254.88	253.9519	254.8829	253.9519	1,005.00
07/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	3883	3	3883	3	0.00
07/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	3833	3	3833	3	0.00
07/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	3933	3	3933	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
07/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R201 On 02-February-12			Bond Future	5.96	108.4208	5.9600	108.4208	0.00
07/02/2012	R201 On 03-May-12			Bond Future	6.13	109.6197	6.1290	109.6197	968.00
07/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3929	4	3929	4	0.00
07/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4048	4	4048	4	0.00
07/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3811	4	3811	4	0.00
07/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	1	0	0.00
07/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	1	0	0.00
07/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R201 On 02-August-12			Bond Future	6.13	106.8652	6.1320	106.8652	0.00
07/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3114	3	3114	3	0.00
07/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3015	3	3015	3	0.00
07/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3214	3	3214	3	0.00
07/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	75	0	75	0	0.00
07/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	94	0	94	0	0.00
07/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	84	0	84	0	0.00
07/02/2012	R201 On 01-November-12			Bond Future	6.12	108.5142	6.1160	108.5142	0.00
07/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1387	1	1387	1	0.00
07/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1322	1	1322	1	0.00
07/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1453	1	1453	1	0.00
07/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	577	1	577	1	0.00
07/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	647	1	647	1	0.00
07/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	611	1	611	1	0.00
07/02/2012	R201 On 07-February-13			Bond Future	6.04	106.0018	6.0440	106.0018	0.00
07/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1154	1	1154	1	0.00
07/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1101	1	1101	1	0.00
07/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1206	1	1206	1	0.00
07/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	750	1	750	1	0.00
07/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	823	1	823	1	0.00
07/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	787	1	787	1	0.00
07/02/2012	R202 On 02-February-12			Bond Future	185.78	186.3740	185.7840	186.3740	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
07/02/2012	R202 On 03-May-12			Bond Future	189.88	189.5765	189.8770	189.5765	37,020.00
07/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
07/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
07/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
07/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	73	0	73	0	0.00
07/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	173	0	173	0	0.00
07/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	123	0	123	0	0.00
07/02/2012	R203 On 02-February-12			Bond Future	7.07	108.6039	7.0700	108.6039	0.00
07/02/2012	R203 On 03-May-12			Bond Future	7.24	105.5452	7.2430	105.5452	3,536.00
07/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6526	6	6526	6	0.00
07/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6730	7	6730	7	0.00
07/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6322	6	6322	6	0.00
07/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	686	1	686	1	4,200.00
07/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	962	1	962	1	1,400.00
07/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1696	2	1696	2	0.00
07/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2814	3	2814	3	0.00
07/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	348	0	348	0	4,200.00
07/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	771	1	771	1	1,400.00
07/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1381	1	1381	1	0.00
07/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	22	0	22	0	0.00
07/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1785	2	1785	2	0.00
07/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	15	0	15	0	0.00
07/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	18	0	18	0	0.00
07/02/2012	R203 On 02-August-12			Bond Future	7.31	107.1375	7.3090	107.1375	0.00
07/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5450	5	5450	5	0.00
07/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5618	6	5618	6	0.00
07/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5285	5	5285	5	0.00
07/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	517	1	517	1	0.00
07/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	445	0	445	0	0.00
07/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	479	0	479	0	0.00
07/02/2012	R203 On 01-November-12			Bond Future	7.38	104.6303	7.3770	104.6303	0.00
07/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3309	3	3309	3	0.00
07/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3434	3	3434	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
07/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3185	3	3185	3	0.00
07/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1868	2	1868	2	0.00
07/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1714	2	1714	2	0.00
07/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1790	2	1790	2	0.00
07/02/2012	R203 On 07-February-13			Bond Future	7.44	106.4639	7.4370	106.4639	0.00
07/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1194	1	1194	1	0.00
07/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1138	1	1138	1	0.00
07/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1255	1	1255	1	0.00
07/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4787	5	4787	5	0.00
07/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5077	5	5077	5	0.00
07/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4929	5	4929	5	0.00
07/02/2012	R204 On 02-February-12			Bond Future	7.36	104.2699	7.3600	104.2699	0.00
07/02/2012	R204 On 03-May-12			Bond Future	7.54	105.3567	7.5400	105.3567	3,150.00
07/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6149	6	6149	6	0.00
07/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6379	6	6379	6	0.00
07/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5921	6	5921	6	0.00
07/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	392	0	392	0	550.00
07/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	2027	2	2027	2	0.00
07/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	939	1	939	1	550.00
07/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	88	0	88	0	0.00
07/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3256	3	3256	3	0.00
07/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	63	0	63	0	0.00
07/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	74	0	74	0	0.00
07/02/2012	R204 On 02-August-12			Bond Future	7.61	102.9184	7.6110	102.9184	0.00
07/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5289	5	5289	5	0.00
07/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5107	5	5107	5	0.00
07/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5467	5	5467	5	0.00
07/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	870	1	870	1	0.00
07/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	987	1	987	1	0.00
07/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	931	1	931	1	0.00
07/02/2012	R204 On 01-November-12			Bond Future	7.68	104.5036	7.6820	104.5036	0.00
07/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3821	4	3821	4	0.00
07/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3679	4	3679	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
07/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3965	4	3965	4	0.00
07/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2196	2	2196	2	0.00
07/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2387	2	2387	2	0.00
07/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2290	2	2290	2	0.00
07/02/2012	R204 On 07-February-13			Bond Future	7.75	102.2988	7.7450	102.2988	0.00
07/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	4021	4	4021	4	0.00
07/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4155	4	4155	4	0.00
07/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3890	4	3890	4	0.00
07/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2938	3	2938	3	0.00
07/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2742	3	2742	3	0.00
07/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2838	3	2838	3	0.00
07/02/2012	R206 On 02-February-12			Bond Future	5.86	103.4852	5.8600	103.4852	0.00
07/02/2012	R206 On 03-May-12			Bond Future	6.03	104.6893	6.0340	104.6893	300.00
07/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2322	2	2322	2	0.00
07/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2244	2	2244	2	0.00
07/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2399	2	2399	2	0.00
07/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
07/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	1	0	0.00
07/02/2012	R206 On 02-August-12			Bond Future	6.02	102.5050	6.0240	102.5050	0.00
07/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1724	2	1724	2	0.00
07/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1785	2	1785	2	0.00
07/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1663	2	1663	2	0.00
07/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	61	0	61	0	0.00
07/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	48	0	48	0	0.00
07/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	55	0	55	0	0.00
07/02/2012	R206 On 01-November-12			Bond Future	5.97	104.0859	5.9680	104.0859	0.00
07/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	509	1	509	1	0.00
07/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	541	1	541	1	0.00
07/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	479	1	479	1	0.00
07/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	500	0	500	0	0.00
07/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	447	0	447	0	0.00
07/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	472	0	472	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
07/02/2012	R206 On 07-February-13			Bond Future	5.78	102.1421	5.7760	102.1421	0.00
07/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	556	1	556	1	0.00
07/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	529	1	529	1	0.00
07/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	583	1	583	1	0.00
07/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	337	0	337	0	0.00
07/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	373	0	373	0	0.00
07/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	355	0	355	0	0.00
07/02/2012	R207 On 02-February-12			Bond Future	7.59	98.2423	7.5900	98.2423	0.00
07/02/2012	R207 On 03-May-12			Bond Future	7.79	99.2476	7.7860	99.2476	24,945.00
07/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5403	5	5403	5	0.00
07/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5638	6	5638	6	0.00
07/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5167	5	5167	5	0.00
07/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	761	1	761	1	2,400.00
07/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3380	3	3380	3	0.00
07/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1184	1	1184	1	800.00
07/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2226	2	2226	2	0.00
07/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1038	1	1038	1	800.00
07/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	556	1	556	1	2,400.00
07/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1949	2	1949	2	0.00
07/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	216	0	216	0	0.00
07/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2664	3	2664	3	0.00
07/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	165	0	165	0	0.00
07/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	191	0	191	0	0.00
07/02/2012	R207 On 02-August-12			Bond Future	7.86	97.1077	7.8610	97.1077	0.00
07/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5749	6	5749	6	0.00
07/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5556	6	5556	6	0.00
07/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5938	6	5938	6	0.00
07/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	998	1	998	1	0.00
07/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1127	1	1127	1	0.00
07/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1064	1	1064	1	0.00
07/02/2012	R207 On 01-November-12			Bond Future	7.93	98.6040	7.9310	98.6040	0.00
07/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4241	4	4241	4	0.00
07/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4089	4	4089	4	0.00

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07/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4396	4	4396	4	0.00
07/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2472	2	2472	2	0.00
07/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2682	3	2682	3	0.00
07/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2575	3	2575	3	0.00
07/02/2012	R207 On 07-February-13			Bond Future	8.00	96.6949	7.9980	96.6949	0.00
07/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4494	5	4494	5	0.00
07/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4639	5	4639	5	0.00
07/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4351	4	4351	4	0.00
07/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3325	3	3325	3	0.00
07/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3111	3	3111	3	0.00
07/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3217	3	3217	3	0.00
07/02/2012	R208 On 02-February-12			Bond Future	7.65	96.3476	7.6500	96.3476	0.00
07/02/2012	R208 On 03-May-12			Bond Future	7.84	93.8439	7.8370	93.8439	9,269.00
07/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6822	7	6822	7	0.00
07/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	7080	7	7080	7	0.00
07/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6565	7	6565	7	0.00
07/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	823	1	823	1	3,000.00
07/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3644	4	3644	4	0.00
07/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1280	1	1280	1	1,000.00
07/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2405	2	2405	2	0.00
07/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1129	1	1129	1	1,000.00
07/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	607	1	607	1	3,000.00
07/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2113	2	2113	2	0.00
07/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	133	0	133	0	0.00
07/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2888	3	2888	3	0.00
07/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	99	0	99	0	0.00
07/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	115	0	115	0	0.00
07/02/2012	R208 On 02-August-12			Bond Future	7.90	95.2574	7.9040	95.2574	0.00
07/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	6014	6	6014	6	0.00
07/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6222	6	6222	6	0.00
07/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5808	6	5808	6	0.00
07/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1257	1	1257	1	0.00
07/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1119	1	1119	1	0.00

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07/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1186	1	1186	1	0.00
07/02/2012	R208 On 01-November-12			Bond Future	7.97	93.3317	7.9710	93.3317	0.00
07/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4491	5	4491	5	0.00
07/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4656	5	4656	5	0.00
07/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4328	4	4328	4	0.00
07/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3021	3	3021	3	0.00
07/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2786	3	2786	3	0.00
07/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2902	3	2902	3	0.00
07/02/2012	R208 On 07-February-13			Bond Future	8.03	94.9668	8.0330	94.9668	0.00
07/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	4074	4	4074	4	0.00
07/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3936	4	3936	4	0.00
07/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4219	4	4219	4	0.00
07/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4124	4	4124	4	0.00
07/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4403	4	4403	4	0.00
07/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4259	4	4259	4	0.00
07/02/2012	R209 On 02-February-12			Bond Future	8.51	78.6963	8.5050	78.6963	0.00
07/02/2012	R209 On 03-May-12			Bond Future	8.68	76.2615	8.6760	76.2615	2,042.00
07/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3932	4	3932	4	0.00
07/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	4190	4	4190	4	0.00
07/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3682	4	3682	4	0.00
07/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1525	2	1525	2	0.00
07/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1270	1	1270	1	0.00
07/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1392	1	1392	1	0.00
07/02/2012	R209 On 02-August-12			Bond Future	8.74	77.4119	8.7360	77.4119	0.00
07/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6646	7	6646	7	0.00
07/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	6413	6	6413	6	0.00
07/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6881	7	6881	7	0.00
07/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2596	3	2596	3	0.00
07/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2859	3	2859	3	0.00
07/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2725	3	2725	3	0.00
07/02/2012	R209 On 01-November-12			Bond Future	8.80	75.4553	8.7950	75.4553	0.00
07/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	6311	6	6311	6	0.00
07/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	6105	6	6105	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
07/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6518	6	6518	6	0.00
07/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4553	5	4553	5	0.00
07/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4901	5	4901	5	0.00
07/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4725	5	4725	5	0.00
07/02/2012	R209 On 07-February-13			Bond Future	8.85	76.7819	8.8520	76.7819	0.00
07/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6978	7	6978	7	0.00
07/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	7178	7	7178	7	0.00
07/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6778	7	6778	7	0.00
07/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6022	6	6022	6	0.00
07/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5662	6	5662	6	0.00
07/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5840	6	5840	6	0.00
07/02/2012	R210 On 02-February-12			Bond Future	139.34	139.5201	139.3380	139.5201	0.00
07/02/2012	R210 On 03-May-12			Bond Future	139.90	139.7124	139.8972	139.7124	820.00
07/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	897	1	897	1	0.00
07/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	947	1	947	1	0.00
07/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	847	1	847	1	0.00
07/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R211 On 02-February-12			Bond Future	116.52	116.6369	116.5229	116.6369	0.00
07/02/2012	R211 On 03-May-12			Bond Future	118.69	118.4742	118.6921	118.4742	480.00
07/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	492	0	492	0	0.00
07/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	442	0	442	0	0.00
07/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	542	0	542	0	0.00
07/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R212 On 02-February-12			Bond Future	114.58	114.5798	114.5791	114.5798	0.00
07/02/2012	R212 On 03-May-12			Bond Future	116.89	116.3804	116.8892	116.3804	2,827.00
07/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	1589	1	1589	1	0.00
07/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	1639	1	1639	1	0.00
07/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	1539	1	1539	1	0.00
07/02/2012	R212 On 03-May-12	115.35	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
07/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
07/02/2012	R213 On 02-February-12			Bond Future	8.47	88.7504	8.4700	88.7504	0.00
07/02/2012	R213 On 03-May-12			Bond Future	8.63	86.1838	8.6250	86.1838	92.00
07/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5675	6	5675	6	0.00
07/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	5382	5	5382	5	0.00
07/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5972	6	5972	6	0.00
07/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	705	1	705	1	0.00
07/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	864	1	864	1	0.00
07/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	781	1	781	1	0.00
07/02/2012	R213 On 02-August-12			Bond Future	8.69	87.4777	8.6880	87.4777	0.00
07/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6982	7	6982	7	0.00
07/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	7228	7	7228	7	0.00
07/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6738	7	6738	7	0.00
07/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2749	3	2749	3	0.00
07/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2493	3	2493	3	0.00
07/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2619	3	2619	3	0.00
07/02/2012	R213 On 01-November-12			Bond Future	8.75	85.2861	8.7530	85.2861	0.00
07/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6558	6	6558	6	0.00
07/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6773	7	6773	7	0.00
07/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	6345	6	6345	6	0.00
07/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4797	5	4797	5	0.00
07/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4455	5	4455	5	0.00
07/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4624	5	4624	5	0.00
07/02/2012	R213 On 07-February-13			Bond Future	8.82	86.7871	8.8170	86.7871	0.00
07/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	7183	7	7183	7	0.00
07/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	7389	7	7389	7	0.00
07/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6978	7	6978	7	0.00
07/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	5942	6	5942	6	0.00
07/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5587	6	5587	6	0.00
07/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5763	6	5763	6	0.00
08/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0357 On 15-September-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
08/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	AL7T On 03-May-12			Index Future	424.49	425.7350	424.4900	425.7350	16.00
08/02/2012	AL7T On 02-August-12			Index Future	430.88	432.1480	430.8800	432.1480	0.00
08/02/2012	ALBI On 03-May-12			Index Future	385.99	387.4080	385.9930	387.4080	914.00
08/02/2012	ALBI On 02-August-12			Index Future	391.80	393.2440	391.8030	393.2440	118.00
08/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C208 On 31-March-21			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
08/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	CAAN On 30-March-12			Can-Do Future	0.07	0.0717	0.0653	0.0717	0.00
08/02/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2169	0.2200	0.2169	100,000.00
08/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0190	0.0169	0.0190	12,500.00
08/02/2012	CAAV On 29-February-12			Can-Do Future	0.18	0.1751	0.1824	0.1751	12,987.00
08/02/2012	CAAW On 20-April-12			Any day expiry	7.64	7.6855	7.6410	7.6855	0.00
08/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	93	0	93	0	0.00
08/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	101	0	101	0	0.00
08/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	85	0	85	0	0.00
08/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	594	1	594	1	0.00
08/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	510	0	510	0	0.00
08/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	552	1	552	1	0.00
08/02/2012	CAAX On 30-March-12			Can-Do Future	0.05	0.0507	0.0487	0.0507	12,500.00
08/02/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0548	0.0532	0.0548	12,500.00
08/02/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0655	0.0633	0.0655	5,670.00
08/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2012	DAAA On 29-March-12			Any day expiry	7.62	7.6303	7.6161	7.6303	0.00
08/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	92	0	92	0	0.00
08/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	81	0	81	0	0.00
08/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	103	0	103	0	0.00
08/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	337	0	337	0	0.00
08/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	415	0	415	0	0.00
08/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	376	0	376	0	0.00
08/02/2012	GOVI On 03-May-12			GOVI	386.69	388.0430	386.6910	388.0430	180.00
08/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	46910	6	46910	6	0.00

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08/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	46810	6	46810	6	0.00
08/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	47010	6	47010	6	0.00
08/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
08/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
08/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
08/02/2012	GOVI On 02-August-12			GOVI	392.51	393.8890	392.5110	393.8890	0.00
08/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	25110	4	25110	4	0.00
08/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	25010	4	25010	4	0.00
08/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	25210	4	25210	4	0.00
08/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
08/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
08/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
08/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2012	IGOV On 03-May-12			Index Future	171.54	171.6230	171.5360	171.6230	514.00
08/02/2012	IGOV On 02-August-12			Index Future	174.12	174.2080	174.1190	174.2080	0.00
08/02/2012	ILBI On 03-May-12			Index Future	465.11	464.3810	465.1140	464.3810	0.00
08/02/2012	ILBI On 02-August-12			Index Future	473.80	473.0910	473.7980	473.0910	152.00
08/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
08/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
08/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
08/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
08/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	2,890.00
08/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3200	5.6900	94.3200	0.00
08/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2600	5.7700	94.2600	44,760.00
08/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.92	94.1300	5.9200	94.1300	940.00
08/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.06	93.9800	6.0600	93.9800	790.00
08/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.21	93.8300	6.2100	93.8300	1,250.00



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08/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.38	93.6700	6.3800	93.6700	1,700.00
08/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.56	93.4900	6.5600	93.4900	1,000.00
08/02/2012	R157 On 03-May-12			Bond Future	6.65	122.4311	6.6460	122.4311	10,880.00
08/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5200	5	5200	5	0.00
08/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5357	6	5357	6	0.00
08/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5043	5	5043	5	0.00
08/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	247	0	247	0	1,500.00
08/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	515	1	515	1	0.00
08/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	933	1	933	1	0.00
08/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	587	1	587	1	1,500.00
08/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1003	1	1003	1	1,500.00
08/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	3	0	0.00
08/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1576	1	1576	1	0.00
08/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	2	0	0.00
08/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	2	0	0.00
08/02/2012	R157 On 02-August-12			Bond Future	6.70	124.2784	6.6950	124.2784	0.00
08/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4120	4	4120	4	0.00
08/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3990	4	3990	4	0.00
08/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4251	4	4251	4	0.00
08/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	164	0	164	0	0.00
08/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	198	0	198	0	0.00
08/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	180	0	180	0	0.00
08/02/2012	R157 On 01-November-12			Bond Future	6.74	119.3850	6.7430	119.3850	0.00
08/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1832	2	1832	2	0.00
08/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1917	2	1917	2	0.00
08/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1747	2	1747	2	0.00
08/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1162	1	1162	1	0.00
08/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1050	1	1050	1	0.00
08/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1106	1	1106	1	0.00
08/02/2012	R157 On 07-February-13			Bond Future	6.77	121.4791	6.7710	121.4791	0.00
08/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1478	2	1478	2	0.00
08/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1547	2	1547	2	0.00
08/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1414	2	1414	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
08/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1596	2	1596	2	0.00
08/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1473	1	1473	1	0.00
08/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1532	1	1532	1	0.00
08/02/2012	R186 On 03-May-12			Bond Future	8.29	123.1155	8.2890	123.1155	28,058.00
08/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7190	8	7190	8	0.00
08/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7553	8	7553	8	0.00
08/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6833	7	6833	7	0.00
08/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1282	1	1282	1	2,250.00
08/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2377	3	2377	3	750.00
08/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3907	4	3907	4	0.00
08/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6133	7	6133	7	0.00
08/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	981	1	981	1	2,250.00
08/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1930	2	1930	2	750.00
08/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3225	3	3225	3	0.00
08/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	797	1	797	1	0.00
08/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5054	5	5054	5	0.00
08/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	643	1	643	1	0.00
08/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	715	1	715	1	0.00
08/02/2012	R186 On 02-August-12			Bond Future	8.36	119.6816	8.3570	119.6816	0.00
08/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	7055	7	7055	7	0.00
08/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7333	8	7333	8	0.00
08/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4540	5	4540	5	8,750.00
08/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6781	7	6781	7	0.00
08/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3649	3	3649	3	0.00
08/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5542	5	5542	5	0.00
08/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3310	3	3310	3	0.00
08/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3476	3	3476	3	0.00
08/02/2012	R186 On 01-November-12			Bond Future	8.42	121.5317	8.4240	121.5317	0.00
08/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7715	8	7715	8	0.00
08/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7460	8	7460	8	0.00
08/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7975	8	7975	8	0.00
08/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4608	4	4608	4	0.00
08/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4975	5	4975	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
08/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4788	4	4788	4	0.00
08/02/2012	R186 On 07-February-13			Bond Future	8.49	118.3572	8.4880	118.3572	0.00
08/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7023	7	7023	7	0.00
08/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7254	8	7254	8	0.00
08/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6802	7	6802	7	0.00
08/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7144	7	7144	7	0.00
08/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6700	6	6700	6	0.00
08/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6915	7	6915	7	0.00
08/02/2012	R189 On 03-May-12			Bond Future	215.63	215.6807	215.6335	215.6807	0.00
08/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	634	1	634	1	0.00
08/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	584	1	584	1	0.00
08/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	684	1	684	1	0.00
08/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R197 On 03-May-12			Bond Future	254.88	254.8829	254.8756	254.8829	1,005.00
08/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	3876	4	3876	4	0.00
08/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	3826	4	3826	4	0.00
08/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	3926	4	3926	4	0.00
08/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R201 On 03-May-12			Bond Future	6.18	109.5676	6.1820	109.5676	968.00
08/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3798	4	3798	4	0.00
08/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3680	4	3680	4	0.00
08/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3916	4	3916	4	0.00
08/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	1	0	0.00
08/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
08/02/2012	R201 On 02-August-12			Bond Future	6.19	106.8088	6.1920	106.8088	0.00
08/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	2992	3	2992	3	0.00
08/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3090	3	3090	3	0.00
08/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2894	3	2894	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
08/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	108	0	108	0	0.00
08/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	86	0	86	0	0.00
08/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	97	0	97	0	0.00
08/02/2012	R201 On 01-November-12			Bond Future	6.18	108.4573	6.1830	108.4573	0.00
08/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1301	1	1301	1	0.00
08/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1365	1	1365	1	0.00
08/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1239	1	1239	1	0.00
08/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	700	1	700	1	0.00
08/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	625	1	625	1	0.00
08/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	661	1	661	1	0.00
08/02/2012	R201 On 07-February-13			Bond Future	6.12	105.9411	6.1230	105.9411	0.00
08/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1091	1	1091	1	0.00
08/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1041	1	1041	1	0.00
08/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1141	1	1141	1	0.00
08/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	826	1	826	1	0.00
08/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	904	1	904	1	0.00
08/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	865	1	865	1	0.00
08/02/2012	R202 On 03-May-12			Bond Future	189.88	189.8770	189.8753	189.8770	37,020.00
08/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
08/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
08/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
08/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	75	0	75	0	0.00
08/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	175	0	175	0	0.00
08/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	125	0	125	0	0.00
08/02/2012	R203 On 03-May-12			Bond Future	7.30	105.5991	7.2980	105.5991	3,536.00
08/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6281	7	6281	7	0.00
08/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6485	7	6485	7	0.00
08/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6078	6	6078	6	0.00
08/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	581	1	581	1	4,200.00
08/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2604	3	2604	3	0.00
08/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	833	1	833	1	1,400.00
08/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1524	2	1524	2	0.00
08/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	846	1	846	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	385	0	385	0	4,200.00
08/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1499	1	1499	1	0.00
08/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	24	0	24	0	0.00
08/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1926	2	1926	2	0.00
08/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	16	0	16	0	0.00
08/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	20	0	20	0	0.00
08/02/2012	R203 On 02-August-12			Bond Future	7.37	107.1891	7.3670	107.1891	0.00
08/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5240	5	5240	5	0.00
08/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5077	5	5077	5	0.00
08/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5405	6	5405	6	0.00
08/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	481	0	481	0	0.00
08/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	558	1	558	1	0.00
08/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	518	0	518	0	0.00
08/02/2012	R203 On 01-November-12			Bond Future	7.44	104.6796	7.4380	104.6796	0.00
08/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3078	3	3078	3	0.00
08/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2957	3	2957	3	0.00
08/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3201	3	3201	3	0.00
08/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1731	2	1731	2	0.00
08/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1891	2	1891	2	0.00
08/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1810	2	1810	2	0.00
08/02/2012	R203 On 07-February-13			Bond Future	7.51	106.5184	7.5050	106.5184	0.00
08/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1053	1	1053	1	0.00
08/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1001	1	1001	1	0.00
08/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1110	1	1110	1	0.00
08/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4906	5	4906	5	0.00
08/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5205	5	5205	5	0.00
08/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	5053	5	5053	5	0.00
08/02/2012	R204 On 03-May-12			Bond Future	7.59	105.3879	7.5940	105.3879	3,150.00
08/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5881	6	5881	6	0.00
08/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6109	6	6109	6	0.00
08/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	335	0	335	0	550.00
08/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1849	2	1849	2	0.00
08/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5655	6	5655	6	0.00

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08/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	103	0	103	0	0.00
08/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3480	3	3480	3	0.00
08/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	1042	1	1042	1	550.00
08/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	74	0	74	0	0.00
08/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	87	0	87	0	0.00
08/02/2012	R204 On 02-August-12			Bond Future	7.67	102.9487	7.6690	102.9487	0.00
08/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5090	5	5090	5	0.00
08/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5264	5	5264	5	0.00
08/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4911	5	4911	5	0.00
08/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1083	1	1083	1	0.00
08/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	959	1	959	1	0.00
08/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	1023	1	1023	1	0.00
08/02/2012	R204 On 01-November-12			Bond Future	7.74	104.5328	7.7420	104.5328	0.00
08/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3630	4	3630	4	0.00
08/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3771	4	3771	4	0.00
08/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3492	4	3492	4	0.00
08/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2491	2	2491	2	0.00
08/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2293	2	2293	2	0.00
08/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2390	2	2390	2	0.00
08/02/2012	R204 On 07-February-13			Bond Future	7.81	102.3315	7.8100	102.3315	0.00
08/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3805	4	3805	4	0.00
08/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3935	4	3935	4	0.00
08/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3676	4	3676	4	0.00
08/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	3027	3	3027	3	0.00
08/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2825	3	2825	3	0.00
08/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2925	3	2925	3	0.00
08/02/2012	R206 On 03-May-12			Bond Future	6.09	104.6540	6.0900	104.6540	300.00
08/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2232	2	2232	2	0.00
08/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2310	2	2310	2	0.00
08/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2154	2	2154	2	0.00
08/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
08/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	1	0	0.00
08/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	1	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
08/02/2012	R206 On 02-August-12			Bond Future	6.09	102.4664	6.0910	102.4664	0.00
08/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1644	2	1644	2	0.00
08/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1584	2	1584	2	0.00
08/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1704	2	1704	2	0.00
08/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	60	0	60	0	0.00
08/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	74	0	74	0	0.00
08/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	67	0	67	0	0.00
08/02/2012	R206 On 01-November-12			Bond Future	6.05	104.0457	6.0450	104.0457	0.00
08/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	471	1	471	1	0.00
08/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	443	0	443	0	0.00
08/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	502	1	502	1	0.00
08/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	496	0	496	0	0.00
08/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	552	1	552	1	0.00
08/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	523	0	523	0	0.00
08/02/2012	R206 On 07-February-13			Bond Future	5.88	102.1008	5.8830	102.1008	0.00
08/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	522	1	522	1	0.00
08/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	497	1	497	1	0.00
08/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	547	1	547	1	0.00
08/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	397	0	397	0	0.00
08/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	437	0	437	0	0.00
08/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	417	0	417	0	0.00
08/02/2012	R207 On 03-May-12			Bond Future	7.83	99.1972	7.8300	99.1972	24,945.00
08/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5188	5	5188	5	0.00
08/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5420	6	5420	6	0.00
08/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4955	5	4955	5	0.00
08/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	697	1	697	1	2,400.00
08/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1093	1	1093	1	800.00
08/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2088	2	2088	2	0.00
08/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3204	3	3204	3	0.00
08/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	626	1	626	1	2,400.00
08/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1145	1	1145	1	800.00
08/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2104	2	2104	2	0.00
08/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	250	0	250	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
08/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2846	3	2846	3	0.00
08/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	193	0	193	0	0.00
08/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	222	0	222	0	0.00
08/02/2012	R207 On 02-August-12			Bond Future	7.91	97.0533	7.9070	97.0533	0.00
08/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5593	6	5593	6	0.00
08/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5778	6	5778	6	0.00
08/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5404	6	5404	6	0.00
08/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1225	1	1225	1	0.00
08/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1088	1	1088	1	0.00
08/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1158	1	1158	1	0.00
08/02/2012	R207 On 01-November-12			Bond Future	7.98	98.5512	7.9790	98.5512	0.00
08/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4076	4	4076	4	0.00
08/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4228	4	4228	4	0.00
08/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3927	4	3927	4	0.00
08/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2773	3	2773	3	0.00
08/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2557	2	2557	2	0.00
08/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2663	3	2663	3	0.00
08/02/2012	R207 On 07-February-13			Bond Future	8.05	96.6335	8.0490	96.6335	0.00
08/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4300	4	4300	4	0.00
08/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4442	5	4442	5	0.00
08/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4159	4	4159	4	0.00
08/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3394	3	3394	3	0.00
08/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3174	3	3174	3	0.00
08/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3283	3	3283	3	0.00
08/02/2012	R208 On 03-May-12			Bond Future	7.88	93.8197	7.8760	93.8197	9,194.00
08/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6608	7	6608	7	0.00
08/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6864	7	6864	7	0.00
08/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6355	7	6355	7	0.00
08/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	772	1	772	1	3,000.00
08/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1205	1	1205	1	1,000.00
08/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2283	2	2283	2	0.00
08/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3485	4	3485	4	0.00
08/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	684	1	684	1	3,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1242	1	1242	1	1,000.00
08/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2273	2	2273	2	0.00
08/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	159	0	159	0	0.00
08/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3073	3	3073	3	0.00
08/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	118	0	118	0	0.00
08/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	136	0	136	0	0.00
08/02/2012	R208 On 02-August-12			Bond Future	7.95	95.2338	7.9450	95.2338	0.00
08/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5882	6	5882	6	0.00
08/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5680	6	5680	6	0.00
08/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6086	6	6086	6	0.00
08/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1225	1	1225	1	0.00
08/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1370	1	1370	1	0.00
08/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1296	1	1296	1	0.00
08/02/2012	R208 On 01-November-12			Bond Future	8.01	93.3029	8.0130	93.3029	0.00
08/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4353	4	4353	4	0.00
08/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4193	4	4193	4	0.00
08/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4515	5	4515	5	0.00
08/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2887	3	2887	3	0.00
08/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3128	3	3128	3	0.00
08/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3006	3	3006	3	0.00
08/02/2012	R208 On 07-February-13			Bond Future	8.08	94.9388	8.0770	94.9388	0.00
08/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3924	4	3924	4	0.00
08/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3789	4	3789	4	0.00
08/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4066	4	4066	4	0.00
08/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4217	4	4217	4	0.00
08/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4502	4	4502	4	0.00
08/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4355	4	4355	4	0.00
08/02/2012	R209 On 03-May-12			Bond Future	8.75	76.3500	8.7510	76.3500	2,042.00
08/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3566	4	3566	4	0.00
08/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3330	4	3330	4	0.00
08/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3810	4	3810	4	0.00
08/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1491	1	1491	1	0.00
08/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1773	2	1773	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
08/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1626	1	1626	1	0.00
08/02/2012	R209 On 02-August-12			Bond Future	8.81	77.4994	8.8130	77.4994	0.00
08/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6340	7	6340	7	0.00
08/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6566	7	6566	7	0.00
08/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	6116	6	6116	6	0.00
08/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3171	3	3171	3	0.00
08/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2890	3	2890	3	0.00
08/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3028	3	3028	3	0.00
08/02/2012	R209 On 01-November-12			Bond Future	8.87	75.5496	8.8740	75.5496	0.00
08/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5987	6	5987	6	0.00
08/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6188	7	6188	7	0.00
08/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5788	6	5788	6	0.00
08/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5201	5	5201	5	0.00
08/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4841	5	4841	5	0.00
08/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5019	5	5019	5	0.00
08/02/2012	R209 On 07-February-13			Bond Future	8.93	76.8752	8.9340	76.8752	0.00
08/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6643	7	6643	7	0.00
08/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6837	7	6837	7	0.00
08/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6450	7	6450	7	0.00
08/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6327	6	6327	6	0.00
08/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5955	6	5955	6	0.00
08/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6139	6	6139	6	0.00
08/02/2012	R210 On 03-May-12			Bond Future	139.90	139.8972	139.8965	139.8972	820.00
08/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	896	1	896	1	0.00
08/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	946	1	946	1	0.00
08/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	846	1	846	1	0.00
08/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R211 On 03-May-12			Bond Future	118.68	118.6921	118.6768	118.6921	480.00
08/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	477	0	477	0	0.00
08/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	427	0	427	0	0.00
08/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	527	1	527	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
08/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R212 On 03-May-12			Bond Future	116.68	116.8892	116.6814	116.8892	2,827.00
08/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	1381	2	1381	2	0.00
08/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	1431	2	1431	2	0.00
08/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	1331	2	1331	2	0.00
08/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
08/02/2012	R213 On 03-May-12			Bond Future	8.71	86.3145	8.7050	86.3145	92.00
08/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5186	6	5186	6	0.00
08/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5472	6	5472	6	0.00
08/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4906	5	4906	5	0.00
08/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1039	1	1039	1	0.00
08/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	856	1	856	1	0.00
08/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	943	1	943	1	0.00
08/02/2012	R213 On 02-August-12			Bond Future	8.77	87.6149	8.7700	87.6149	0.00
08/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6619	7	6619	7	0.00
08/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6856	7	6856	7	0.00
08/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6385	7	6385	7	0.00
08/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3055	3	3055	3	0.00
08/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2780	2	2780	2	0.00
08/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2914	3	2914	3	0.00
08/02/2012	R213 On 01-November-12			Bond Future	8.84	85.4214	8.8360	85.4214	0.00
08/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6178	7	6178	7	0.00
08/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6387	7	6387	7	0.00
08/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5973	6	5973	6	0.00
08/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5082	5	5082	5	0.00
08/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4727	4	4727	4	0.00
08/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4901	5	4901	5	0.00
08/02/2012	R213 On 07-February-13			Bond Future	8.90	86.9205	8.9040	86.9205	0.00
08/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6777	7	6777	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
08/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6978	7	6978	7	0.00
08/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6578	7	6578	7	0.00
08/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6222	6	6222	6	0.00
08/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5856	6	5856	6	0.00
08/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6037	6	6037	6	0.00
09/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	AL7T On 03-May-12			Index Future	423.15	424.4900	423.1470	424.4900	16.00
09/02/2012	AL7T On 02-August-12			Index Future	429.51	430.8800	429.5060	430.8800	0.00
09/02/2012	ALBI On 03-May-12			Index Future	384.87	385.9930	384.8720	385.9930	914.00
09/02/2012	ALBI On 02-August-12			Index Future	390.66	391.8030	390.6570	391.8030	118.00
09/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C197 On 07-December-23			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
09/02/2012	C201	On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/02/2012	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	CAAN	On 30-March-12			Can-Do Future	0.07	0.0653	0.0686	0.0653	0.00
09/02/2012	CAAO	On 30-March-12			Can-Do Future	0.21	0.2200	0.2098	0.2200	100,000.00
09/02/2012	CAAT	On 29-February-12			Can-Do Future	0.02	0.0169	0.0183	0.0169	12,500.00
09/02/2012	CAAV	On 29-February-12			Can-Do Future	0.16	0.1824	0.1610	0.1824	12,987.00
09/02/2012	CAAW	On 20-April-12			Any day expiry	7.67	7.6410	7.6688	7.6410	0.00
09/02/2012	CAAW	On 20-April-12	8.10	Call	Any day expiry	94	0	94	0	0.00
09/02/2012	CAAW	On 20-April-12	8.05	Call	Any day expiry	103	0	103	0	0.00
09/02/2012	CAAW	On 20-April-12	8.15	Call	Any day expiry	86	0	86	0	0.00
09/02/2012	CAAW	On 20-April-12	8.15	Put	Any day expiry	567	1	567	1	0.00
09/02/2012	CAAW	On 20-April-12	8.05	Put	Any day expiry	484	1	484	1	0.00
09/02/2012	CAAW	On 20-April-12	8.10	Put	Any day expiry	525	1	525	1	0.00
09/02/2012	CAAX	On 30-March-12			Can-Do Future	0.05	0.0487	0.0516	0.0487	12,500.00
09/02/2012	CAAY	On 30-April-12			Can-Do Future	0.06	0.0532	0.0560	0.0532	12,500.00
09/02/2012	CAAZ	On 18-June-12			Can-Do Future	0.07	0.0633	0.0673	0.0633	5,670.00
09/02/2012	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2012	DAAA	On 29-March-12			Any day expiry	7.64	7.6161	7.6439	7.6161	0.00
09/02/2012	DAAA	On 29-March-12	7.90	Call	Any day expiry	94	0	94	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
09/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	84	0	84	0	0.00
09/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	107	0	107	0	0.00
09/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	313	0	313	0	0.00
09/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	390	0	390	0	0.00
09/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	350	0	350	0	0.00
09/02/2012	GOVI On 03-May-12			GOVI	385.62	386.6910	385.6180	386.6910	180.00
09/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	36180	5	36180	5	0.00
09/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	36080	5	36080	5	0.00
09/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	36280	5	36280	5	0.00
09/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
09/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
09/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
09/02/2012	GOVI On 02-August-12			GOVI	391.41	392.5110	391.4140	392.5110	0.00
09/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	14140	3	14140	3	0.00
09/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	14040	3	14040	3	0.00
09/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	14240	3	14240	3	0.00
09/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
09/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
09/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
09/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2012	IGOV On 03-May-12			Index Future	169.82	171.5360	169.8180	171.5360	514.00
09/02/2012	IGOV On 02-August-12			Index Future	172.37	174.1190	172.3710	174.1190	0.00
09/02/2012	ILBI On 03-May-12			Index Future	465.11	465.1140	465.1140	465.1140	0.00
09/02/2012	ILBI On 02-August-12			Index Future	473.80	473.7980	473.7980	473.7980	152.00
09/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
09/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
09/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	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
09/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
09/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3400	5.6600	94.3400	2,890.00
09/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3100	5.6900	94.3100	0.00
09/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2300	5.7700	94.2300	44,760.00
09/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.91	94.0800	5.9100	94.0800	940.00
09/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.9400	6.0700	93.9400	790.00
09/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.25	93.7900	6.2500	93.7900	1,250.00
09/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.41	93.6200	6.4100	93.6200	1,700.00
09/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.60	93.4400	6.6000	93.4400	1,000.00
09/02/2012	R157 On 03-May-12			Bond Future	6.69	122.2610	6.6880	122.2610	10,880.00
09/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5061	5	5061	5	0.00
09/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5217	5	5217	5	0.00
09/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4904	5	4904	5	0.00
09/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	850	1	850	1	0.00
09/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	213	0	213	0	1,500.00
09/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	458	1	458	1	0.00
09/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1086	1	1086	1	1,500.00
09/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	644	1	644	1	1,500.00
09/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	4	0	4	0	0.00
09/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1682	2	1682	2	0.00
09/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	2	0	0.00
09/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	3	0	3	0	0.00
09/02/2012	R157 On 02-August-12			Bond Future	6.74	124.1024	6.7420	124.1024	0.00
09/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3990	4	3990	4	0.00
09/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4120	4	4120	4	0.00
09/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3862	4	3862	4	0.00
09/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	215	0	215	0	0.00
09/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	178	0	178	0	0.00
09/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	195	0	195	0	0.00
09/02/2012	R157 On 01-November-12			Bond Future	6.79	119.2090	6.7900	119.2090	0.00
09/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1752	2	1752	2	0.00
09/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1669	2	1669	2	0.00
09/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1835	2	1835	2	0.00

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09/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1102	1	1102	1	0.00
09/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1217	1	1217	1	0.00
09/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1159	1	1159	1	0.00
09/02/2012	R157 On 07-February-13			Bond Future	6.83	121.2966	6.8280	121.2966	0.00
09/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1404	1	1404	1	0.00
09/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1471	2	1471	2	0.00
09/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1342	1	1342	1	0.00
09/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1671	2	1671	2	0.00
09/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1543	1	1543	1	0.00
09/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1604	2	1604	2	0.00
09/02/2012	R186 On 03-May-12			Bond Future	8.35	122.5064	8.3450	122.5064	28,058.00
09/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6747	7	6747	7	0.00
09/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7102	8	7102	8	0.00
09/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6397	7	6397	7	0.00
09/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1116	1	1116	1	2,250.00
09/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5716	6	5716	6	0.00
09/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2124	2	2124	2	750.00
09/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3570	4	3570	4	0.00
09/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	2123	2	2123	2	750.00
09/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	1093	1	1093	1	2,250.00
09/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3501	3	3501	3	0.00
09/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	890	1	890	1	0.00
09/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5417	5	5417	5	0.00
09/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	721	1	721	1	0.00
09/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	802	1	802	1	0.00
09/02/2012	R186 On 02-August-12			Bond Future	8.42	119.0648	8.4150	119.0648	0.00
09/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6705	7	6705	7	0.00
09/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6976	7	6976	7	0.00
09/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6439	7	6439	7	0.00
09/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4268	5	4268	5	8,750.00
09/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3845	4	3845	4	0.00
09/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5809	6	5809	6	0.00
09/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3491	3	3491	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
09/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3664	3	3664	3	0.00
09/02/2012	R186 On 01-November-12			Bond Future	8.48	120.8984	8.4820	120.8984	0.00
09/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7390	8	7390	8	0.00
09/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7643	8	7643	8	0.00
09/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7141	7	7141	7	0.00
09/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	5184	5	5184	5	0.00
09/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4805	5	4805	5	0.00
09/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4991	5	4991	5	0.00
09/02/2012	R186 On 07-February-13			Bond Future	8.55	117.7176	8.5500	117.7176	0.00
09/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6722	7	6722	7	0.00
09/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6948	7	6948	7	0.00
09/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6506	7	6506	7	0.00
09/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7402	7	7402	7	0.00
09/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6948	7	6948	7	0.00
09/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7169	7	7169	7	0.00
09/02/2012	R189 On 03-May-12			Bond Future	215.62	215.6335	215.6189	215.6335	0.00
09/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	619	1	619	1	0.00
09/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	569	1	569	1	0.00
09/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	669	1	669	1	0.00
09/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R197 On 03-May-12			Bond Future	252.09	254.8756	252.0919	254.8756	1,005.00
09/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1092	4	1092	4	0.00
09/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1042	4	1042	4	0.00
09/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1142	4	1142	4	0.00
09/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R201 On 03-May-12			Bond Future	6.22	109.4361	6.2200	109.4361	968.00
09/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3704	4	3704	4	0.00
09/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3822	4	3822	4	0.00
09/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3586	4	3586	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
09/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	1	0	0.00
09/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
09/02/2012	R201 On 02-August-12			Bond Future	6.24	106.6735	6.2350	106.6735	0.00
09/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	2903	3	2903	3	0.00
09/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2806	3	2806	3	0.00
09/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3001	3	3001	3	0.00
09/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	94	0	94	0	0.00
09/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	117	0	117	0	0.00
09/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	105	0	105	0	0.00
09/02/2012	R201 On 01-November-12			Bond Future	6.23	108.3214	6.2250	108.3214	0.00
09/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1248	1	1248	1	0.00
09/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1187	1	1187	1	0.00
09/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1311	1	1311	1	0.00
09/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	656	1	656	1	0.00
09/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	733	1	733	1	0.00
09/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	693	1	693	1	0.00
09/02/2012	R201 On 07-February-13			Bond Future	6.18	105.8003	6.1770	105.8003	0.00
09/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1038	1	1038	1	0.00
09/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	990	1	990	1	0.00
09/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1087	1	1087	1	0.00
09/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	868	1	868	1	0.00
09/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	949	1	949	1	0.00
09/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	908	1	908	1	0.00
09/02/2012	R202 On 03-May-12			Bond Future	187.49	189.8753	187.4856	189.8753	37,020.00
09/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
09/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
09/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
09/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2464	0	2464	0	0.00
09/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2564	0	2564	0	0.00
09/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2514	0	2514	0	0.00
09/02/2012	R203 On 03-May-12			Bond Future	7.33	105.3524	7.3340	105.3524	3,536.00
09/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6122	6	6122	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
09/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6326	6	6326	6	0.00
09/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	5919	6	5919	6	0.00
09/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	525	1	525	1	4,200.00
09/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	762	1	762	1	1,400.00
09/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1423	2	1423	2	0.00
09/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2475	3	2475	3	0.00
09/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	417	0	417	0	4,200.00
09/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	906	1	906	1	1,400.00
09/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1589	1	1589	1	0.00
09/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	26	0	26	0	0.00
09/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	2032	2	2032	2	0.00
09/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	18	0	18	0	0.00
09/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	22	0	22	0	0.00
09/02/2012	R203 On 02-August-12			Bond Future	7.41	106.9400	7.4060	106.9400	0.00
09/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5099	5	5099	5	0.00
09/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5262	5	5262	5	0.00
09/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	4937	5	4937	5	0.00
09/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	585	1	585	1	0.00
09/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	505	0	505	0	0.00
09/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	544	1	544	1	0.00
09/02/2012	R203 On 01-November-12			Bond Future	7.48	104.4294	7.4760	104.4294	0.00
09/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	2982	3	2982	3	0.00
09/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3102	3	3102	3	0.00
09/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2863	3	2863	3	0.00
09/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1952	2	1952	2	0.00
09/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1788	2	1788	2	0.00
09/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1869	2	1869	2	0.00
09/02/2012	R203 On 07-February-13			Bond Future	7.55	106.2537	7.5470	106.2537	0.00
09/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1005	1	1005	1	0.00
09/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	956	1	956	1	0.00
09/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1061	1	1061	1	0.00
09/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	5021	5	5021	5	0.00
09/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5323	5	5323	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
09/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	5168	5	5168	5	0.00
09/02/2012	R204 On 03-May-12			Bond Future	7.64	105.1068	7.6400	105.1068	3,150.00
09/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5654	6	5654	6	0.00
09/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	5880	6	5880	6	0.00
09/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5429	6	5429	6	0.00
09/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	288	0	288	0	550.00
09/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1701	2	1701	2	0.00
09/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	1133	1	1133	1	550.00
09/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	116	0	116	0	0.00
09/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3672	3	3672	3	0.00
09/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	84	0	84	0	0.00
09/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	99	0	99	0	0.00
09/02/2012	R204 On 02-August-12			Bond Future	7.72	102.6570	7.7180	102.6570	0.00
09/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	4901	5	4901	5	0.00
09/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4726	5	4726	5	0.00
09/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5073	5	5073	5	0.00
09/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	1014	1	1014	1	0.00
09/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1144	1	1144	1	0.00
09/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	1080	1	1080	1	0.00
09/02/2012	R204 On 01-November-12			Bond Future	7.79	104.2417	7.7900	104.2417	0.00
09/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3492	4	3492	4	0.00
09/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3356	3	3356	3	0.00
09/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3629	4	3629	4	0.00
09/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2383	2	2383	2	0.00
09/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2587	2	2587	2	0.00
09/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2484	2	2484	2	0.00
09/02/2012	R204 On 07-February-13			Bond Future	7.86	102.0283	7.8630	102.0283	0.00
09/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3664	4	3664	4	0.00
09/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3792	4	3792	4	0.00
09/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3538	4	3538	4	0.00
09/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	3135	3	3135	3	0.00
09/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2929	3	2929	3	0.00
09/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	3031	3	3031	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
09/02/2012	R206 On 03-May-12			Bond Future	6.13	104.5640	6.1340	104.5640	300.00
09/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2161	2	2161	2	0.00
09/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2084	2	2084	2	0.00
09/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2239	2	2239	2	0.00
09/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
09/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R206 On 02-August-12			Bond Future	6.15	102.3742	6.1450	102.3742	0.00
09/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1577	2	1577	2	0.00
09/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1637	2	1637	2	0.00
09/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1518	2	1518	2	0.00
09/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	82	0	82	0	0.00
09/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	67	0	67	0	0.00
09/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	74	0	74	0	0.00
09/02/2012	R206 On 01-November-12			Bond Future	6.10	103.9573	6.1020	103.9573	0.00
09/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	439	0	439	0	0.00
09/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	468	1	468	1	0.00
09/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	413	0	413	0	0.00
09/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	587	1	587	1	0.00
09/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	528	0	528	0	0.00
09/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	556	1	556	1	0.00
09/02/2012	R206 On 07-February-13			Bond Future	5.97	102.0048	5.9650	102.0048	0.00
09/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	483	1	483	1	0.00
09/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	459	0	459	0	0.00
09/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	507	1	507	1	0.00
09/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	431	0	431	0	0.00
09/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	472	0	472	0	0.00
09/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	452	0	452	0	0.00
09/02/2012	R207 On 03-May-12			Bond Future	7.89	98.9514	7.8860	98.9514	24,945.00
09/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	4907	5	4907	5	0.00
09/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5135	5	5135	5	0.00
09/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4678	5	4678	5	0.00
09/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	602	1	602	1	2,400.00

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09/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	2967	3	2967	3	0.00
09/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	963	1	963	1	800.00
09/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1896	2	1896	2	0.00
09/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1265	1	1265	1	800.00
09/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	701	1	701	1	2,400.00
09/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2285	2	2285	2	0.00
09/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	285	0	285	0	0.00
09/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	3063	3	3063	3	0.00
09/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	220	0	220	0	0.00
09/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	252	0	252	0	0.00
09/02/2012	R207 On 02-August-12			Bond Future	7.97	96.8038	7.9660	96.8038	0.00
09/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5351	6	5351	6	0.00
09/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5165	5	5165	5	0.00
09/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5532	6	5532	6	0.00
09/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1161	1	1161	1	0.00
09/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1305	1	1305	1	0.00
09/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1235	1	1235	1	0.00
09/02/2012	R207 On 01-November-12			Bond Future	8.04	98.2982	8.0380	98.2982	0.00
09/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3891	4	3891	4	0.00
09/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3746	4	3746	4	0.00
09/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4039	4	4039	4	0.00
09/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2678	3	2678	3	0.00
09/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2902	3	2902	3	0.00
09/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2788	3	2788	3	0.00
09/02/2012	R207 On 07-February-13			Bond Future	8.11	96.3733	8.1130	96.3733	0.00
09/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4114	4	4114	4	0.00
09/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4253	4	4253	4	0.00
09/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	3977	4	3977	4	0.00
09/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3537	3	3537	3	0.00
09/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3310	3	3310	3	0.00
09/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3422	3	3422	3	0.00
09/02/2012	R208 On 03-May-12			Bond Future	7.93	93.5843	7.9270	93.5843	9,194.00
09/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6320	7	6320	7	0.00

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09/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6573	7	6573	7	0.00
09/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6069	6	6069	6	0.00
09/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	676	1	676	1	3,000.00
09/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3250	3	3250	3	0.00
09/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1075	1	1075	1	1,000.00
09/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2092	2	2092	2	0.00
09/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1358	1	1358	1	1,000.00
09/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	755	1	755	1	3,000.00
09/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2450	2	2450	2	0.00
09/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	179	0	179	0	0.00
09/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3283	3	3283	3	0.00
09/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	134	0	134	0	0.00
09/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	155	0	155	0	0.00
09/02/2012	R208 On 02-August-12			Bond Future	8.00	94.9922	7.9980	94.9922	0.00
09/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5647	6	5647	6	0.00
09/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5847	6	5847	6	0.00
09/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5448	6	5448	6	0.00
09/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1449	1	1449	1	0.00
09/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1297	1	1297	1	0.00
09/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1372	1	1372	1	0.00
09/02/2012	R208 On 01-November-12			Bond Future	8.07	93.0615	8.0660	93.0615	0.00
09/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4172	4	4172	4	0.00
09/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4331	5	4331	5	0.00
09/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4016	4	4016	4	0.00
09/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3254	3	3254	3	0.00
09/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	3006	3	3006	3	0.00
09/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3128	3	3128	3	0.00
09/02/2012	R208 On 07-February-13			Bond Future	8.13	94.6925	8.1340	94.6925	0.00
09/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3760	4	3760	4	0.00
09/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3628	4	3628	4	0.00
09/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3898	4	3898	4	0.00
09/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4367	4	4367	4	0.00
09/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4659	5	4659	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
09/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4509	4	4509	4	0.00
09/02/2012	R209 On 03-May-12			Bond Future	8.81	75.7497	8.8120	75.7497	2,042.00
09/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3251	4	3251	4	0.00
09/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3484	4	3484	4	0.00
09/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3026	3	3026	3	0.00
09/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1952	2	1952	2	0.00
09/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1647	1	1647	1	0.00
09/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1794	2	1794	2	0.00
09/02/2012	R209 On 02-August-12			Bond Future	8.88	76.8904	8.8760	76.8904	0.00
09/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6014	6	6014	6	0.00
09/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5796	6	5796	6	0.00
09/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6235	7	6235	7	0.00
09/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	3051	3	3051	3	0.00
09/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3343	3	3343	3	0.00
09/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3194	3	3194	3	0.00
09/02/2012	R209 On 01-November-12			Bond Future	8.94	74.9321	8.9370	74.9321	0.00
09/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5705	6	5705	6	0.00
09/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5512	6	5512	6	0.00
09/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5901	6	5901	6	0.00
09/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	5041	5	5041	5	0.00
09/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5412	5	5412	5	0.00
09/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5223	5	5223	5	0.00
09/02/2012	R209 On 07-February-13			Bond Future	9.00	76.2415	8.9990	76.2415	0.00
09/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6362	7	6362	7	0.00
09/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6552	7	6552	7	0.00
09/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6173	6	6173	6	0.00
09/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6547	6	6547	6	0.00
09/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6166	6	6166	6	0.00
09/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6354	6	6354	6	0.00
09/02/2012	R210 On 03-May-12			Bond Future	138.79	139.8965	138.7923	139.8965	820.00
09/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	0	1	0	1	0.00
09/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	0	1	0	1	0.00
09/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	0	1	0	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
09/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	258	0	258	0	0.00
09/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	158	0	158	0	0.00
09/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	208	0	208	0	0.00
09/02/2012	R211 On 03-May-12			Bond Future	118.51	118.6768	118.5056	118.6768	480.00
09/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	306	0	306	0	0.00
09/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	256	0	256	0	0.00
09/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	356	1	356	1	0.00
09/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R212 On 03-May-12			Bond Future	115.57	116.6814	115.5664	116.6814	2,827.00
09/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	266	1	266	1	0.00
09/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	316	1	316	1	0.00
09/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	216	1	216	1	0.00
09/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
09/02/2012	R213 On 03-May-12			Bond Future	8.77	85.6636	8.7650	85.6636	92.00
09/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4812	5	4812	5	0.00
09/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4540	5	4540	5	0.00
09/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5089	5	5089	5	0.00
09/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	957	1	957	1	0.00
09/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1156	1	1156	1	0.00
09/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	1053	1	1053	1	0.00
09/02/2012	R213 On 02-August-12			Bond Future	8.83	86.9565	8.8330	86.9565	0.00
09/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6284	7	6284	7	0.00
09/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6515	7	6515	7	0.00
09/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6056	6	6056	6	0.00
09/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3226	3	3226	3	0.00
09/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2939	3	2939	3	0.00
09/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	3080	3	3080	3	0.00
09/02/2012	R213 On 01-November-12			Bond Future	8.90	84.7639	8.9000	84.7639	0.00
09/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5886	6	5886	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
09/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6089	6	6089	6	0.00
09/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5686	6	5686	6	0.00
09/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5297	5	5297	5	0.00
09/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4930	5	4930	5	0.00
09/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	5111	5	5111	5	0.00
09/02/2012	R213 On 07-February-13			Bond Future	8.97	86.2410	8.9700	86.2410	0.00
09/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6488	7	6488	7	0.00
09/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6685	7	6685	7	0.00
09/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6294	7	6294	7	0.00
09/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6448	6	6448	6	0.00
09/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	6073	6	6073	6	0.00
09/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6258	6	6258	6	0.00
10/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	AL7T On 03-May-12			Index Future	422.70	423.1470	422.7030	423.1470	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	AL7T On 02-August-12			Index Future	429.06	429.5060	429.0560	429.5060	0.00
10/02/2012	ALBI On 03-May-12			Index Future	384.43	384.8720	384.4280	384.8720	914.00
10/02/2012	ALBI On 02-August-12			Index Future	390.21	390.6570	390.2070	390.6570	118.00
10/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	CAAN On 30-March-12			Can-Do Future	0.10	0.0686	0.0963	0.0686	0.00
10/02/2012	CAAO On 30-March-12			Can-Do Future	0.16	0.2098	0.1642	0.2098	100,000.00
10/02/2012	CAAT On 29-February-12			Can-Do Future	0.04	0.0183	0.0358	0.0183	12,500.00
10/02/2012	CAAV On 29-February-12			Can-Do Future	0.08	0.1610	0.0821	0.1610	12,987.00
10/02/2012	CAAW On 20-April-12			Any day expiry	7.82	7.6688	7.8158	7.6688	0.00
10/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	133	0	133	0	0.00
10/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	121	0	121	0	0.00
10/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	146	0	146	0	0.00
10/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	380	0	380	0	0.00
10/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	455	1	455	1	0.00
10/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	417	1	417	1	0.00
10/02/2012	CAAX On 30-March-12			Can-Do Future	0.08	0.0516	0.0787	0.0516	12,500.00
10/02/2012	CAAY On 30-April-12			Can-Do Future	0.08	0.0560	0.0781	0.0560	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
10/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0673	0.0888	0.0673	5,670.00
10/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2012	DAAA On 29-March-12			Any day expiry	7.79	7.6439	7.7908	7.6439	0.00
10/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	143	0	143	0	0.00
10/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	127	0	127	0	0.00
10/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	161	0	161	0	0.00
10/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	220	0	220	0	0.00
10/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	286	0	286	0	0.00
10/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	252	0	252	0	0.00
10/02/2012	GOVI On 03-May-12			GOVI	385.19	385.6180	385.1940	385.6180	180.00
10/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	31940	4	31940	4	0.00
10/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	31840	4	31840	4	0.00
10/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	32040	4	32040	4	0.00
10/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
10/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
10/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
10/02/2012	GOVI On 02-August-12			GOVI	390.98	391.4140	390.9840	391.4140	0.00
10/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	9840	1	9840	1	0.00
10/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	9740	1	9740	1	0.00
10/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	9940	1	9940	1	0.00
10/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
10/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
10/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
10/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2012	IGOV On 03-May-12			Index Future	169.87	169.8180	169.8710	169.8180	514.00
10/02/2012	IGOV On 02-August-12			Index Future	172.43	172.3710	172.4250	172.3710	0.00
10/02/2012	ILBI On 03-May-12			Index Future	465.11	465.1140	465.1140	465.1140	0.00
10/02/2012	ILBI On 02-August-12			Index Future	473.80	473.7980	473.7980	473.7980	152.00
10/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

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10/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
10/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
10/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	0.00
10/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	0.00
10/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3400	5.6700	94.3400	2,890.00
10/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3100	5.6900	94.3100	0.00
10/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2300	5.7700	94.2300	44,760.00
10/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.92	94.0900	5.9200	94.0900	940.00
10/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.10	93.9300	6.1000	93.9300	790.00
10/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.27	93.7500	6.2700	93.7500	1,250.00
10/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.44	93.5900	6.4400	93.5900	1,700.00
10/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.61	93.4000	6.6100	93.4000	1,000.00
10/02/2012	R157 On 03-May-12			Bond Future	6.71	122.1211	6.7090	122.1211	10,880.00
10/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	4991	5	4991	5	0.00
10/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5148	5	5148	5	0.00
10/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4834	5	4834	5	0.00
10/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	196	0	196	0	1,500.00
10/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	428	0	428	0	0.00
10/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	808	1	808	1	0.00
10/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	672	1	672	1	1,500.00
10/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1125	1	1125	1	1,500.00
10/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	4	0	4	0	0.00
10/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1735	2	1735	2	0.00
10/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	3	0	3	0	0.00
10/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	3	0	3	0	0.00
10/02/2012	R157 On 02-August-12			Bond Future	6.77	123.9576	6.7650	123.9576	0.00
10/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3926	4	3926	4	0.00
10/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3798	4	3798	4	0.00
10/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4056	4	4056	4	0.00

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10/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	184	0	184	0	0.00
10/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	222	0	222	0	0.00
10/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	202	0	202	0	0.00
10/02/2012	R157 On 01-November-12			Bond Future	6.82	119.0758	6.8170	119.0758	0.00
10/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1706	2	1706	2	0.00
10/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1788	2	1788	2	0.00
10/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1624	2	1624	2	0.00
10/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1248	1	1248	1	0.00
10/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1131	1	1131	1	0.00
10/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1190	1	1190	1	0.00
10/02/2012	R157 On 07-February-13			Bond Future	6.86	121.1504	6.8560	121.1504	0.00
10/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1368	1	1368	1	0.00
10/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1433	1	1433	1	0.00
10/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1306	1	1306	1	0.00
10/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1706	2	1706	2	0.00
10/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1577	2	1577	2	0.00
10/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1640	2	1640	2	0.00
10/02/2012	R186 On 03-May-12			Bond Future	8.37	121.9772	8.3700	121.9772	28,058.00
10/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6546	7	6546	7	0.00
10/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	6898	7	6898	7	0.00
10/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6200	6	6200	6	0.00
10/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1039	1	1039	1	2,250.00
10/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2008	2	2008	2	750.00
10/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3415	4	3415	4	0.00
10/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5526	6	5526	6	0.00
10/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	1139	1	1139	1	2,250.00
10/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	2203	2	2203	2	750.00
10/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3621	4	3621	4	0.00
10/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	928	1	928	1	0.00
10/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5575	5	5575	5	0.00
10/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	752	1	752	1	0.00
10/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	836	1	836	1	0.00
10/02/2012	R186 On 02-August-12			Bond Future	8.44	118.5265	8.4410	118.5265	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
10/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6544	7	6544	7	0.00
10/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6812	7	6812	7	0.00
10/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4141	4	4141	4	8,750.00
10/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6073	0	6073	0	0.00
10/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2101	0	2101	0	276.00
10/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6281	6	6281	6	0.00
10/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3927	4	3927	4	0.00
10/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5922	6	5922	6	0.00
10/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	4078	0	4078	0	276.00
10/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9633	0	9633	0	0.00
10/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3567	3	3567	3	0.00
10/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3743	4	3743	4	0.00
10/02/2012	R186 On 01-November-12			Bond Future	8.51	120.3698	8.5090	120.3698	0.00
10/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7235	7	7235	7	0.00
10/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	6989	7	6989	7	0.00
10/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7486	8	7486	8	0.00
10/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4893	5	4893	5	0.00
10/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	5277	5	5277	5	0.00
10/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	5081	5	5081	5	0.00
10/02/2012	R186 On 07-February-13			Bond Future	8.58	117.1631	8.5780	117.1631	0.00
10/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6584	7	6584	7	0.00
10/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6371	7	6371	7	0.00
10/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6807	7	6807	7	0.00
10/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	7056	7	7056	7	0.00
10/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7516	7	7516	7	0.00
10/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7280	7	7280	7	0.00
10/02/2012	R189 On 03-May-12			Bond Future	215.60	215.6189	215.6022	215.6189	0.00
10/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	602	1	602	1	0.00
10/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	552	1	552	1	0.00
10/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	652	1	652	1	0.00
10/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R189 On 03-May-12	215.00	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
10/02/2012	R197 On 03-May-12			Bond Future	252.09	252.0919	252.0894	252.0919	1,005.00
10/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1089	1	1089	1	0.00
10/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1039	1	1039	1	0.00
10/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1139	1	1139	1	0.00
10/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R201 On 03-May-12			Bond Future	6.23	109.3420	6.2250	109.3420	968.00
10/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3692	4	3692	4	0.00
10/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3574	4	3574	4	0.00
10/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3810	4	3810	4	0.00
10/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	1	0	0.00
10/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	1	0	0.00
10/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
10/02/2012	R201 On 02-August-12			Bond Future	6.24	106.5767	6.2400	106.5767	0.00
10/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	2892	3	2892	3	0.00
10/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	2990	3	2990	3	0.00
10/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2795	3	2795	3	0.00
10/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	117	0	117	0	0.00
10/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	95	0	95	0	0.00
10/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	105	0	105	0	0.00
10/02/2012	R201 On 01-November-12			Bond Future	6.23	108.2364	6.2340	108.2364	0.00
10/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1235	1	1235	1	0.00
10/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1298	1	1298	1	0.00
10/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1175	1	1175	1	0.00
10/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	739	1	739	1	0.00
10/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	661	1	661	1	0.00
10/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	698	1	698	1	0.00
10/02/2012	R201 On 07-February-13			Bond Future	6.18	105.7041	6.1840	105.7041	0.00
10/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1031	1	1031	1	0.00
10/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1079	1	1079	1	0.00
10/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	982	1	982	1	0.00
10/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	954	1	954	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
10/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	873	1	873	1	0.00
10/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	914	1	914	1	0.00
10/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4856	187.4844	187.4856	37,020.00
10/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
10/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
10/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
10/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2566	3	2566	3	0.00
10/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2466	2	2466	2	0.00
10/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2516	3	2516	3	0.00
10/02/2012	R203 On 03-May-12			Bond Future	7.35	105.1913	7.3540	105.1913	3,536.00
10/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6034	6	6034	6	0.00
10/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6237	6	6237	6	0.00
10/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	5831	6	5831	6	0.00
10/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	493	1	493	1	4,200.00
10/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2402	2	2402	2	0.00
10/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	721	1	721	1	1,400.00
10/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1365	1	1365	1	0.00
10/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	937	1	937	1	1,400.00
10/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	433	0	433	0	4,200.00
10/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1637	2	1637	2	0.00
10/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	28	0	28	0	0.00
10/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	2089	2	2089	2	0.00
10/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	19	0	19	0	0.00
10/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	23	0	23	0	0.00
10/02/2012	R203 On 02-August-12			Bond Future	7.43	106.7729	7.4270	106.7729	0.00
10/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5022	5	5022	5	0.00
10/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	4861	5	4861	5	0.00
10/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5184	5	5184	5	0.00
10/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	517	1	517	1	0.00
10/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	599	1	599	1	0.00
10/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	557	1	557	1	0.00
10/02/2012	R203 On 01-November-12			Bond Future	7.50	104.2739	7.5000	104.2739	0.00
10/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	2920	3	2920	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
10/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2803	3	2803	3	0.00
10/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3040	3	3040	3	0.00
10/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1824	2	1824	2	0.00
10/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1990	2	1990	2	0.00
10/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1905	2	1905	2	0.00
10/02/2012	R203 On 07-February-13			Bond Future	7.57	106.0905	7.5720	106.0905	0.00
10/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	977	1	977	1	0.00
10/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1031	1	1031	1	0.00
10/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	928	1	928	1	0.00
10/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5392	5	5392	5	0.00
10/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	5087	5	5087	5	0.00
10/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	5237	5	5237	5	0.00
10/02/2012	R204 On 03-May-12			Bond Future	7.66	104.8682	7.6550	104.8682	3,150.00
10/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5578	6	5578	6	0.00
10/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	5804	6	5804	6	0.00
10/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	271	0	271	0	550.00
10/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1649	2	1649	2	0.00
10/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5354	5	5354	5	0.00
10/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	119	0	119	0	0.00
10/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3733	4	3733	4	0.00
10/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	1159	1	1159	1	550.00
10/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	86	0	86	0	0.00
10/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	101	0	101	0	0.00
10/02/2012	R204 On 02-August-12			Bond Future	7.73	102.4115	7.7330	102.4115	0.00
10/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	4840	5	4840	5	0.00
10/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5011	5	5011	5	0.00
10/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4666	5	4666	5	0.00
10/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1159	1	1159	1	0.00
10/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	1027	1	1027	1	0.00
10/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	1094	1	1094	1	0.00
10/02/2012	R204 On 01-November-12			Bond Future	7.81	104.0096	7.8080	104.0096	0.00
10/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3437	3	3437	3	0.00
10/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3573	4	3573	4	0.00

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10/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3303	3	3303	3	0.00
10/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2621	3	2621	3	0.00
10/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2414	2	2414	2	0.00
10/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2516	2	2516	2	0.00
10/02/2012	R204 On 07-February-13			Bond Future	7.88	101.7820	7.8810	101.7820	0.00
10/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3614	4	3614	4	0.00
10/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3489	4	3489	4	0.00
10/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3741	4	3741	4	0.00
10/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2961	3	2961	3	0.00
10/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	3170	3	3170	3	0.00
10/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	3064	3	3064	3	0.00
10/02/2012	R206 On 03-May-12			Bond Future	6.13	104.4934	6.1340	104.4934	300.00
10/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2161	2	2161	2	0.00
10/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2239	2	2239	2	0.00
10/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2084	2	2084	2	0.00
10/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
10/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R206 On 02-August-12			Bond Future	6.15	102.3000	6.1450	102.3000	0.00
10/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1576	2	1576	2	0.00
10/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1518	2	1518	2	0.00
10/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1636	2	1636	2	0.00
10/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	66	0	66	0	0.00
10/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	82	0	82	0	0.00
10/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	73	0	73	0	0.00
10/02/2012	R206 On 01-November-12			Bond Future	6.11	103.8919	6.1050	103.8919	0.00
10/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	437	0	437	0	0.00
10/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	410	0	410	0	0.00
10/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	466	0	466	0	0.00
10/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	529	1	529	1	0.00
10/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	588	1	588	1	0.00
10/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	557	1	557	1	0.00
10/02/2012	R206 On 07-February-13			Bond Future	5.96	101.9313	5.9640	101.9313	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
10/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	483	0	483	0	0.00
10/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	506	1	506	1	0.00
10/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	459	0	459	0	0.00
10/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	472	0	472	0	0.00
10/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	429	0	429	0	0.00
10/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	451	0	451	0	0.00
10/02/2012	R207 On 03-May-12			Bond Future	7.90	98.6396	7.9010	98.6396	24,905.00
10/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	4829	5	4829	5	0.00
10/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5057	5	5057	5	0.00
10/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4600	5	4600	5	0.00
10/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	573	1	573	1	2,400.00
10/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	924	1	924	1	800.00
10/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1839	2	1839	2	0.00
10/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	2899	3	2899	3	0.00
10/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	716	1	716	1	2,400.00
10/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1292	1	1292	1	800.00
10/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2330	2	2330	2	0.00
10/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	290	0	290	0	0.00
10/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	3117	3	3117	3	0.00
10/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	225	0	225	0	0.00
10/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	258	0	258	0	0.00
10/02/2012	R207 On 02-August-12			Bond Future	7.98	96.4848	7.9810	96.4848	0.00
10/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5285	5	5285	5	0.00
10/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5466	6	5466	6	0.00
10/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5100	5	5100	5	0.00
10/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1321	1	1321	1	0.00
10/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1176	1	1176	1	0.00
10/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1250	1	1250	1	0.00
10/02/2012	R207 On 01-November-12			Bond Future	8.06	97.9884	8.0550	97.9884	0.00
10/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3835	4	3835	4	0.00
10/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	3981	4	3981	4	0.00
10/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3690	4	3690	4	0.00
10/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2935	3	2935	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
10/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2709	3	2709	3	0.00
10/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2821	3	2821	3	0.00
10/02/2012	R207 On 07-February-13			Bond Future	8.13	96.0480	8.1300	96.0480	0.00
10/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4062	4	4062	4	0.00
10/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	3926	4	3926	4	0.00
10/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4200	4	4200	4	0.00
10/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3343	3	3343	3	0.00
10/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3572	4	3572	4	0.00
10/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3456	3	3456	3	0.00
10/02/2012	R208 On 03-May-12			Bond Future	7.95	93.2777	7.9470	93.2777	9,194.00
10/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6205	6	6205	6	0.00
10/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6458	7	6458	7	0.00
10/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	5955	6	5955	6	0.00
10/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	636	1	636	1	3,000.00
10/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1020	1	1020	1	1,000.00
10/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2013	2	2013	2	0.00
10/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3155	3	3155	3	0.00
10/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	780	1	780	1	3,000.00
10/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1399	1	1399	1	1,000.00
10/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2515	2	2515	2	0.00
10/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	185	0	185	0	0.00
10/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3363	3	3363	3	0.00
10/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	138	0	138	0	0.00
10/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	160	0	160	0	0.00
10/02/2012	R208 On 02-August-12			Bond Future	8.02	94.6812	8.0190	94.6812	0.00
10/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5550	6	5550	6	0.00
10/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5353	5	5353	5	0.00
10/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5750	6	5750	6	0.00
10/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1322	1	1322	1	0.00
10/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1477	1	1477	1	0.00
10/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1398	1	1398	1	0.00
10/02/2012	R208 On 01-November-12			Bond Future	8.09	92.7580	8.0880	92.7580	0.00
10/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4095	4	4095	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
10/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	3940	4	3940	4	0.00
10/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4252	4	4252	4	0.00
10/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	3053	3	3053	3	0.00
10/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3304	3	3304	3	0.00
10/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3177	3	3177	3	0.00
10/02/2012	R208 On 07-February-13			Bond Future	8.16	94.3747	8.1570	94.3747	0.00
10/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3692	4	3692	4	0.00
10/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3828	4	3828	4	0.00
10/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3561	4	3561	4	0.00
10/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4720	5	4720	5	0.00
10/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4425	4	4425	4	0.00
10/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4569	5	4569	5	0.00
10/02/2012	R209 On 03-May-12			Bond Future	8.84	75.2670	8.8370	75.2670	2,042.00
10/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3118	3	3118	3	0.00
10/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2898	3	2898	3	0.00
10/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3346	3	3346	3	0.00
10/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1706	2	1706	2	0.00
10/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	2020	2	2020	2	0.00
10/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1857	2	1857	2	0.00
10/02/2012	R209 On 02-August-12			Bond Future	8.90	76.3979	8.9010	76.3979	0.00
10/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5881	6	5881	6	0.00
10/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6099	6	6099	6	0.00
10/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5665	6	5665	6	0.00
10/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3406	3	3406	3	0.00
10/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	3109	3	3109	3	0.00
10/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3255	3	3255	3	0.00
10/02/2012	R209 On 01-November-12			Bond Future	8.96	74.4453	8.9640	74.4453	0.00
10/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5582	6	5582	6	0.00
10/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5775	6	5775	6	0.00
10/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5391	6	5391	6	0.00
10/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5498	5	5498	5	0.00
10/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	5122	5	5122	5	0.00
10/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5307	5	5307	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
10/02/2012	R209 On 07-February-13			Bond Future	9.03	75.7453	9.0260	75.7453	0.00
10/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6243	6	6243	6	0.00
10/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6056	6	6056	6	0.00
10/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6431	7	6431	7	0.00
10/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6250	6	6250	6	0.00
10/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6634	7	6634	7	0.00
10/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6440	6	6440	6	0.00
10/02/2012	R210 On 03-May-12			Bond Future	139.16	138.7923	139.1586	138.7923	820.00
10/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	159	0	159	0	0.00
10/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	109	0	109	0	0.00
10/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	209	0	209	0	0.00
10/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R211 On 03-May-12			Bond Future	118.50	118.5056	118.5001	118.5056	480.00
10/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	300	0	300	0	0.00
10/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	350	0	350	0	0.00
10/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	250	0	250	0	0.00
10/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R212 On 03-May-12			Bond Future	115.57	115.5664	115.5651	115.5664	2,827.00
10/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	265	0	265	0	0.00
10/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	215	0	215	0	0.00
10/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	315	0	315	0	0.00
10/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
10/02/2012	R213 On 03-May-12			Bond Future	8.80	85.1802	8.7950	85.1802	92.00
10/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4623	5	4623	5	0.00
10/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	4896	5	4896	5	0.00
10/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4356	5	4356	5	0.00
10/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1212	1	1212	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
10/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	1004	1	1004	1	0.00
10/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	1104	1	1104	1	0.00
10/02/2012	R213 On 02-August-12			Bond Future	8.86	86.4559	8.8630	86.4559	0.00
10/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6121	6	6121	6	0.00
10/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6350	7	6350	7	0.00
10/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5896	6	5896	6	0.00
10/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3303	3	3303	3	0.00
10/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	3011	3	3011	3	0.00
10/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	3154	3	3154	3	0.00
10/02/2012	R213 On 01-November-12			Bond Future	8.93	84.2622	8.9320	84.2622	0.00
10/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5738	6	5738	6	0.00
10/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	5938	6	5938	6	0.00
10/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5541	6	5541	6	0.00
10/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5401	5	5401	5	0.00
10/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	5029	5	5029	5	0.00
10/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	5212	5	5212	5	0.00
10/02/2012	R213 On 07-February-13			Bond Future	9.00	85.7309	9.0030	85.7309	0.00
10/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6343	6	6343	6	0.00
10/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6537	7	6537	7	0.00
10/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6151	6	6151	6	0.00
10/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6558	6	6558	6	0.00
10/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	6178	6	6178	6	0.00
10/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6366	6	6366	6	0.00
13/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



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13/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	AL7T On 03-May-12			Index Future	423.80	422.7030	423.8000	422.7030	16.00
13/02/2012	AL7T On 02-August-12			Index Future	430.16	429.0560	430.1570	429.0560	0.00
13/02/2012	ALBI On 03-May-12			Index Future	385.88	384.4280	385.8800	384.4280	906.00
13/02/2012	ALBI On 02-August-12			Index Future	391.67	390.2070	391.6680	390.2070	118.00
13/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0963	0.0812	0.0963	0.00
13/02/2012	CAAO On 30-March-12			Can-Do Future	0.18	0.1642	0.1781	0.1642	100,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0358	0.0249	0.0358	12,500.00
13/02/2012	CAAV On 29-February-12			Can-Do Future	0.10	0.0821	0.0992	0.0821	12,987.00
13/02/2012	CAAW On 20-April-12			Any day expiry	7.77	7.8158	7.7662	7.8158	0.00
13/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	117	0	117	0	0.00
13/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	129	0	129	0	0.00
13/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	107	0	107	0	0.00
13/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	491	0	491	0	0.00
13/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	413	0	413	0	0.00
13/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	451	0	451	0	0.00
13/02/2012	CAAX On 30-March-12			Can-Do Future	0.07	0.0787	0.0695	0.0787	12,500.00
13/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0781	0.0706	0.0781	12,500.00
13/02/2012	CAAZ On 18-June-12			Can-Do Future	0.08	0.0888	0.0813	0.0888	5,670.00
13/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2012	DAAA On 29-March-12			Any day expiry	7.74	7.7908	7.7415	7.7908	0.00
13/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	122	0	122	0	0.00
13/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	108	0	108	0	0.00
13/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	138	0	138	0	0.00
13/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	247	0	247	0	0.00
13/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	317	0	317	0	0.00
13/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	281	0	281	0	0.00
13/02/2012	GOVI On 03-May-12			GOVI	386.80	385.1940	386.8030	385.1940	181.00
13/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	48030	3	48030	3	0.00
13/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	47930	3	47930	3	0.00
13/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	48130	3	48130	3	0.00
13/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 02-August-12			GOVI	392.61	390.9840	392.6050	390.9840	0.00
13/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	26050	1	26050	1	0.00
13/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	26150	1	26150	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
13/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	25950	1	25950	1	0.00
13/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
13/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
13/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2012	IGOV On 03-May-12			Index Future	169.92	169.8710	169.9150	169.8710	514.00
13/02/2012	IGOV On 02-August-12			Index Future	172.46	172.4250	172.4640	172.4250	0.00
13/02/2012	ILBI On 03-May-12			Index Future	465.11	465.1140	465.1140	465.1140	0.00
13/02/2012	ILBI On 02-August-12			Index Future	473.80	473.7980	473.7980	473.7980	152.00
13/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
13/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
13/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
13/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3600	5.6200	94.3600	0.00
13/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3300	5.6300	94.3300	2,890.00
13/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3100	5.6600	94.3100	0.00
13/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.73	94.2300	5.7300	94.2300	44,760.00
13/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.0800	5.8500	94.0800	940.00
13/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	93.9000	6.0100	93.9000	790.00
13/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.17	93.7300	6.1700	93.7300	1,250.00
13/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.34	93.5600	6.3400	93.5600	1,700.00
13/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.52	93.3900	6.5200	93.3900	1,500.00
13/02/2012	R157 On 03-May-12			Bond Future	6.64	122.0513	6.6390	122.0513	10,880.00
13/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5223	5	5223	5	0.00
13/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5380	5	5380	5	0.00
13/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5066	5	5066	5	0.00
13/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	236	0	236	0	1,500.00
13/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	503	0	503	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
13/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	925	1	925	1	0.00
13/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	556	1	556	1	1,500.00
13/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	967	1	967	1	1,500.00
13/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	3	0	0.00
13/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1542	2	1542	2	0.00
13/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	2	0	0.00
13/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	2	0	0.00
13/02/2012	R157 On 02-August-12			Bond Future	6.69	123.8868	6.6890	123.8868	0.00
13/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4128	4	4128	4	0.00
13/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4260	4	4260	4	0.00
13/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3997	4	3997	4	0.00
13/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	187	0	187	0	0.00
13/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	154	0	154	0	0.00
13/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	170	0	170	0	0.00
13/02/2012	R157 On 01-November-12			Bond Future	6.73	118.9994	6.7340	118.9994	0.00
13/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1833	2	1833	2	0.00
13/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1748	2	1748	2	0.00
13/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1919	2	1919	2	0.00
13/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1027	1	1027	1	0.00
13/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1137	1	1137	1	0.00
13/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1082	1	1082	1	0.00
13/02/2012	R157 On 07-February-13			Bond Future	6.76	121.0787	6.7600	121.0787	0.00
13/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1482	1	1482	1	0.00
13/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1551	1	1551	1	0.00
13/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1417	1	1417	1	0.00
13/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1571	2	1571	2	0.00
13/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1448	2	1448	2	0.00
13/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1508	2	1508	2	0.00
13/02/2012	R186 On 03-May-12			Bond Future	8.30	121.7420	8.3020	121.7420	28,058.00
13/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7032	7	7032	7	0.00
13/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7396	7	7396	7	0.00
13/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6673	6	6673	6	0.00
13/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1175	1	1175	1	2,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2238	2	2238	2	750.00
13/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3750	3	3750	3	0.00
13/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5972	6	5972	6	0.00
13/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	943	1	943	1	2,250.00
13/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1897	2	1897	2	750.00
13/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3209	4	3209	4	0.00
13/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	760	1	760	1	0.00
13/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5070	6	5070	6	0.00
13/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	609	1	609	1	0.00
13/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	681	1	681	1	0.00
13/02/2012	R186 On 02-August-12			Bond Future	8.37	118.2864	8.3720	118.2864	0.00
13/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6897	7	6897	7	0.00
13/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7174	7	7174	7	0.00
13/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6625	6	6625	6	0.00
13/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4401	4	4401	4	8,750.00
13/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6410	6	6410	6	0.00
13/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2256	2	2256	2	276.00
13/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3776	4	3776	4	276.00
13/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9149	10	9149	10	0.00
13/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3632	4	3632	4	0.00
13/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5543	6	5543	6	0.00
13/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3290	4	3290	4	0.00
13/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3457	4	3457	4	0.00
13/02/2012	R186 On 01-November-12			Bond Future	8.44	120.1249	8.4380	120.1249	0.00
13/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7582	7	7582	7	0.00
13/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7840	7	7840	7	0.00
13/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7328	7	7328	7	0.00
13/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4971	5	4971	5	0.00
13/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4601	5	4601	5	0.00
13/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4783	5	4783	5	0.00
13/02/2012	R186 On 07-February-13			Bond Future	8.50	116.9139	8.5030	116.9139	0.00
13/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6904	7	6904	7	0.00
13/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7134	7	7134	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
13/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6684	6	6684	6	0.00
13/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7160	8	7160	8	0.00
13/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6714	7	6714	7	0.00
13/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6931	7	6931	7	0.00
13/02/2012	R189 On 03-May-12			Bond Future	215.58	215.6022	215.5809	215.6022	0.00
13/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	581	1	581	1	0.00
13/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	631	1	631	1	0.00
13/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	531	1	531	1	0.00
13/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R197 On 03-May-12			Bond Future	252.08	252.0894	252.0813	252.0894	1,005.00
13/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1081	1	1081	1	0.00
13/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1031	1	1031	1	0.00
13/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1131	1	1131	1	0.00
13/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R201 On 03-May-12			Bond Future	6.15	109.3297	6.1540	109.3297	968.00
13/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3867	4	3867	4	0.00
13/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3749	4	3749	4	0.00
13/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3985	4	3985	4	0.00
13/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	1	0	0.00
13/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R201 On 02-August-12			Bond Future	6.16	106.5655	6.1630	106.5655	0.00
13/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3046	3	3046	3	0.00
13/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2947	3	2947	3	0.00
13/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3146	3	3146	3	0.00
13/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	77	0	77	0	0.00
13/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	96	0	96	0	0.00
13/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	86	0	86	0	0.00
13/02/2012	R201 On 01-November-12			Bond Future	6.15	108.2182	6.1470	108.2182	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
13/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1338	1	1338	1	0.00
13/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1274	1	1274	1	0.00
13/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1403	1	1403	1	0.00
13/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	590	1	590	1	0.00
13/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	662	1	662	1	0.00
13/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	625	1	625	1	0.00
13/02/2012	R201 On 07-February-13			Bond Future	6.08	105.6917	6.0810	105.6917	0.00
13/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1125	1	1125	1	0.00
13/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1074	1	1074	1	0.00
13/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1177	1	1177	1	0.00
13/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	787	1	787	1	0.00
13/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	862	1	862	1	0.00
13/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	824	1	824	1	0.00
13/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4844	187.4794	187.4844	37,020.00
13/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
13/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
13/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
13/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2471	2	2471	2	0.00
13/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2571	3	2571	3	0.00
13/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2521	3	2521	3	0.00
13/02/2012	R203 On 03-May-12			Bond Future	7.28	105.1019	7.2800	105.1019	3,536.00
13/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6357	6	6357	6	0.00
13/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6561	6	6561	6	0.00
13/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6153	6	6153	6	0.00
13/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	577	0	577	0	4,200.00
13/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2642	2	2642	2	0.00
13/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	834	1	834	1	1,400.00
13/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1540	1	1540	1	0.00
13/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	781	1	781	1	1,400.00
13/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	342	0	342	0	4,200.00
13/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1419	2	1419	2	0.00
13/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	19	0	19	0	0.00
13/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1842	2	1842	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
13/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	12	0	12	0	0.00
13/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	15	0	15	0	0.00
13/02/2012	R203 On 02-August-12			Bond Future	7.35	106.6831	7.3490	106.6831	0.00
13/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5284	5	5284	5	0.00
13/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5451	5	5451	5	0.00
13/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5120	5	5120	5	0.00
13/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	523	1	523	1	0.00
13/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	449	1	449	1	0.00
13/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	485	1	485	1	0.00
13/02/2012	R203 On 01-November-12			Bond Future	7.42	104.1758	7.4170	104.1758	0.00
13/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3107	3	3107	3	0.00
13/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3231	3	3231	3	0.00
13/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2985	3	2985	3	0.00
13/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1833	2	1833	2	0.00
13/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1675	2	1675	2	0.00
13/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1753	2	1753	2	0.00
13/02/2012	R203 On 07-February-13			Bond Future	7.48	105.9936	7.4820	105.9936	0.00
13/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1063	1	1063	1	0.00
13/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1011	1	1011	1	0.00
13/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1121	1	1121	1	0.00
13/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4828	5	4828	5	0.00
13/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5125	5	5125	5	0.00
13/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4973	5	4973	5	0.00
13/02/2012	R204 On 03-May-12			Bond Future	7.58	104.7905	7.5810	104.7905	3,150.00
13/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5934	6	5934	6	0.00
13/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6164	6	6164	6	0.00
13/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	320	0	320	0	550.00
13/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1849	2	1849	2	0.00
13/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5705	5	5705	5	0.00
13/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	86	0	86	0	0.00
13/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3398	4	3398	4	0.00
13/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	975	1	975	1	550.00
13/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	62	0	62	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
13/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	73	0	73	0	0.00
13/02/2012	R204 On 02-August-12			Bond Future	7.66	102.3364	7.6560	102.3364	0.00
13/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5109	5	5109	5	0.00
13/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4929	5	4929	5	0.00
13/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5285	5	5285	5	0.00
13/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	915	1	915	1	0.00
13/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1036	1	1036	1	0.00
13/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	977	1	977	1	0.00
13/02/2012	R204 On 01-November-12			Bond Future	7.73	103.9227	7.7270	103.9227	0.00
13/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3645	3	3645	3	0.00
13/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3506	3	3506	3	0.00
13/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3787	4	3787	4	0.00
13/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2236	2	2236	2	0.00
13/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2432	3	2432	3	0.00
13/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2332	3	2332	3	0.00
13/02/2012	R204 On 07-February-13			Bond Future	7.79	101.6985	7.7940	101.6985	0.00
13/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3824	4	3824	4	0.00
13/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3955	4	3955	4	0.00
13/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3694	3	3694	3	0.00
13/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2970	3	2970	3	0.00
13/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2771	3	2771	3	0.00
13/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2870	3	2870	3	0.00
13/02/2012	R206 On 03-May-12			Bond Future	6.06	104.4934	6.0600	104.4934	300.00
13/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2280	2	2280	2	0.00
13/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2358	2	2358	2	0.00
13/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2202	2	2202	2	0.00
13/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
13/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	1	0	0.00
13/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	1	0	0.00
13/02/2012	R206 On 02-August-12			Bond Future	6.06	102.3000	6.0600	102.3000	0.00
13/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1679	2	1679	2	0.00
13/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1740	2	1740	2	0.00
13/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1618	2	1618	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
13/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	66	0	66	0	0.00
13/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	53	0	53	0	0.00
13/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	59	0	59	0	0.00
13/02/2012	R206 On 01-November-12			Bond Future	6.00	103.8884	6.0030	103.8884	0.00
13/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	490	0	490	0	0.00
13/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	522	0	522	0	0.00
13/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	462	0	462	0	0.00
13/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	523	1	523	1	0.00
13/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	468	1	468	1	0.00
13/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	493	1	493	1	0.00
13/02/2012	R206 On 07-February-13			Bond Future	5.83	101.9322	5.8260	101.9322	0.00
13/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	547	0	547	0	0.00
13/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	521	0	521	0	0.00
13/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	573	1	573	1	0.00
13/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	372	0	372	0	0.00
13/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	410	0	410	0	0.00
13/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	391	0	391	0	0.00
13/02/2012	R207 On 03-May-12			Bond Future	7.83	98.5563	7.8270	98.5563	24,905.00
13/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5180	5	5180	5	0.00
13/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5414	5	5414	5	0.00
13/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4946	5	4946	5	0.00
13/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	663	1	663	1	2,400.00
13/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1055	1	1055	1	800.00
13/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2052	2	2052	2	0.00
13/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3178	3	3178	3	0.00
13/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	583	1	583	1	2,400.00
13/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1093	1	1093	1	800.00
13/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2049	2	2049	2	0.00
13/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	224	0	224	0	0.00
13/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2795	3	2795	3	0.00
13/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	170	0	170	0	0.00
13/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	197	0	197	0	0.00
13/02/2012	R207 On 02-August-12			Bond Future	7.91	96.4039	7.9050	96.4039	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
13/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5568	5	5568	5	0.00
13/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5377	5	5377	5	0.00
13/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5754	5	5754	5	0.00
13/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1053	1	1053	1	0.00
13/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1187	1	1187	1	0.00
13/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1122	1	1122	1	0.00
13/02/2012	R207 On 01-November-12			Bond Future	7.98	97.8993	7.9760	97.8993	0.00
13/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4055	4	4055	4	0.00
13/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3905	4	3905	4	0.00
13/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4206	4	4206	4	0.00
13/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2520	3	2520	3	0.00
13/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2735	3	2735	3	0.00
13/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2626	3	2626	3	0.00
13/02/2012	R207 On 07-February-13			Bond Future	8.05	95.9618	8.0460	95.9618	0.00
13/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4283	4	4283	4	0.00
13/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4425	4	4425	4	0.00
13/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4142	4	4142	4	0.00
13/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3361	4	3361	4	0.00
13/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3142	3	3142	3	0.00
13/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3251	3	3251	3	0.00
13/02/2012	R208 On 03-May-12			Bond Future	7.88	93.1578	7.8790	93.1578	9,194.00
13/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6574	6	6574	6	0.00
13/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6831	6	6831	6	0.00
13/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6319	6	6319	6	0.00
13/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	724	1	724	1	3,000.00
13/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1149	1	1149	1	1,000.00
13/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2222	2	2222	2	0.00
13/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3429	3	3429	3	0.00
13/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	646	1	646	1	3,000.00
13/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1199	1	1199	1	1,000.00
13/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2235	3	2235	3	0.00
13/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	141	0	141	0	0.00
13/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3043	3	3043	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
13/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	103	0	103	0	0.00
13/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	120	0	120	0	0.00
13/02/2012	R208 On 02-August-12			Bond Future	7.95	94.5583	7.9490	94.5583	0.00
13/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5828	6	5828	6	0.00
13/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6033	6	6033	6	0.00
13/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5625	5	5625	5	0.00
13/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1339	1	1339	1	0.00
13/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1195	1	1195	1	0.00
13/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1265	1	1265	1	0.00
13/02/2012	R208 On 01-November-12			Bond Future	8.02	92.6324	8.0160	92.6324	0.00
13/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4309	4	4309	4	0.00
13/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4471	4	4471	4	0.00
13/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4149	4	4149	4	0.00
13/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3101	3	3101	3	0.00
13/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2860	3	2860	3	0.00
13/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2979	3	2979	3	0.00
13/02/2012	R208 On 07-February-13			Bond Future	8.08	94.2469	8.0800	94.2469	0.00
13/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3887	4	3887	4	0.00
13/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3752	4	3752	4	0.00
13/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4029	4	4029	4	0.00
13/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4197	4	4197	4	0.00
13/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4482	5	4482	5	0.00
13/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4335	5	4335	5	0.00
13/02/2012	R209 On 03-May-12			Bond Future	8.77	75.0706	8.7690	75.0706	2,042.00
13/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3405	3	3405	3	0.00
13/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3171	3	3171	3	0.00
13/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3646	3	3646	3	0.00
13/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1470	2	1470	2	0.00
13/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1757	2	1757	2	0.00
13/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1608	2	1608	2	0.00
13/02/2012	R209 On 02-August-12			Bond Future	8.83	76.2039	8.8320	76.2039	0.00
13/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6183	6	6183	6	0.00
13/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5960	6	5960	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
13/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6408	6	6408	6	0.00
13/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2881	3	2881	3	0.00
13/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3164	3	3164	3	0.00
13/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3020	3	3020	3	0.00
13/02/2012	R209 On 01-November-12			Bond Future	8.89	74.2383	8.8930	74.2383	0.00
13/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5853	6	5853	6	0.00
13/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5656	5	5656	5	0.00
13/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6052	6	6052	6	0.00
13/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4852	5	4852	5	0.00
13/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5217	5	5217	5	0.00
13/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5032	5	5032	5	0.00
13/02/2012	R209 On 07-February-13			Bond Future	8.95	75.5407	8.9530	75.5407	0.00
13/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6519	6	6519	6	0.00
13/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6712	6	6712	6	0.00
13/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6327	6	6327	6	0.00
13/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6350	7	6350	7	0.00
13/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5976	6	5976	6	0.00
13/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6161	6	6161	6	0.00
13/02/2012	R210 On 03-May-12			Bond Future	139.15	139.1586	139.1549	139.1586	820.00
13/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	155	0	155	0	0.00
13/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	205	0	205	0	0.00
13/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	105	0	105	0	0.00
13/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R211 On 03-May-12			Bond Future	118.49	118.5001	118.4921	118.5001	480.00
13/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	292	0	292	0	0.00
13/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	242	0	242	0	0.00
13/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	342	0	342	0	0.00
13/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R212 On 03-May-12			Bond Future	115.56	115.5651	115.5613	115.5651	2,827.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	261	0	261	0	0.00
13/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	311	0	311	0	0.00
13/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	211	0	211	0	0.00
13/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
13/02/2012	R213 On 03-May-12			Bond Future	8.73	84.9401	8.7280	84.9401	92.00
13/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4985	5	4985	5	0.00
13/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5270	5	5270	5	0.00
13/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4706	4	4706	4	0.00
13/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1025	1	1025	1	0.00
13/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	840	1	840	1	0.00
13/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	928	1	928	1	0.00
13/02/2012	R213 On 02-August-12			Bond Future	8.80	86.2190	8.7950	86.2190	0.00
13/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6428	6	6428	6	0.00
13/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6663	6	6663	6	0.00
13/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6196	6	6196	6	0.00
13/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3065	3	3065	3	0.00
13/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2786	3	2786	3	0.00
13/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2923	3	2923	3	0.00
13/02/2012	R213 On 01-November-12			Bond Future	8.86	84.0129	8.8610	84.0129	0.00
13/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6015	6	6015	6	0.00
13/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6222	6	6222	6	0.00
13/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5812	6	5812	6	0.00
13/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5118	5	5118	5	0.00
13/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4758	5	4758	5	0.00
13/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4935	5	4935	5	0.00
13/02/2012	R213 On 07-February-13			Bond Future	8.93	85.4776	8.9290	85.4776	0.00
13/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6626	6	6626	6	0.00
13/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6826	7	6826	7	0.00
13/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6429	6	6429	6	0.00
13/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6267	7	6267	7	0.00
13/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5898	6	5898	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
13/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6079	6	6079	6	0.00
14/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	AL7T On 03-May-12			Index Future	423.45	423.8000	423.4490	423.8000	16.00
14/02/2012	AL7T On 02-August-12			Index Future	429.79	430.1570	429.7930	430.1570	0.00
14/02/2012	ALBI On 03-May-12			Index Future	385.22	385.8800	385.2200	385.8800	906.00
14/02/2012	ALBI On 02-August-12			Index Future	390.99	391.6680	390.9920	391.6680	118.00
14/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C204 On 21-December-18			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
14/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0812	0.0848	0.0812	0.00
14/02/2012	CAAO On 30-March-12			Can-Do Future	0.16	0.1781	0.1645	0.1781	100,000.00
14/02/2012	CAAT On 29-February-12			Can-Do Future	0.03	0.0249	0.0270	0.0249	12,500.00
14/02/2012	CAAV On 29-February-12			Can-Do Future	0.08	0.0992	0.0751	0.0992	12,987.00
14/02/2012	CAAW On 20-April-12			Any day expiry	7.81	7.7662	7.8070	7.7662	0.00
14/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	126	0	126	0	0.00
14/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	114	0	114	0	0.00
14/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	138	0	138	0	0.00
14/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	381	0	381	0	0.00
14/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	457	0	457	0	0.00
14/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	419	0	419	0	0.00
14/02/2012	CAAX On 30-March-12			Can-Do Future	0.08	0.0695	0.0755	0.0695	12,500.00
14/02/2012	CAAY On 30-April-12			Can-Do Future	0.08	0.0706	0.0778	0.0706	12,500.00
14/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0813	0.0893	0.0813	5,670.00
14/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2012	DAAA On 29-March-12			Any day expiry	7.78	7.7415	7.7824	7.7415	0.00
14/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	133	0	133	0	0.00
14/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	151	0	151	0	0.00
14/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	118	0	118	0	0.00
14/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	286	0	286	0	0.00
14/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	219	0	219	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
14/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	251	0	251	0	0.00
14/02/2012	GOVI On 03-May-12			GOVI	386.22	386.8030	386.2210	386.8030	181.00
14/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	42210	5	42210	5	0.00
14/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	42110	5	42110	5	0.00
14/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	42310	5	42310	5	0.00
14/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 02-August-12			GOVI	392.01	392.6050	392.0070	392.6050	0.00
14/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	20070	3	20070	3	0.00
14/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	19970	3	19970	3	0.00
14/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	20170	3	20170	3	0.00
14/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
14/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
14/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2012	IGOV On 03-May-12			Index Future	169.91	169.9150	169.9060	169.9150	514.00
14/02/2012	IGOV On 02-August-12			Index Future	172.45	172.4640	172.4520	172.4640	0.00
14/02/2012	ILBI On 03-May-12			Index Future	461.08	465.1140	461.0820	465.1140	0.00
14/02/2012	ILBI On 02-August-12			Index Future	469.65	473.7980	469.6520	473.7980	152.00
14/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
14/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
14/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
14/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
14/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	2,890.00
14/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	0.00
14/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.73	94.2700	5.7300	94.2700	44,760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.86	94.1500	5.8600	94.1500	940.00
14/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	93.9900	6.0100	93.9900	790.00
14/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.18	93.8300	6.1800	93.8300	1,250.00
14/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.35	93.6600	6.3500	93.6600	1,700.00
14/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.54	93.4800	6.5400	93.4800	1,500.00
14/02/2012	R157 On 03-May-12			Bond Future	6.68	122.2843	6.6760	122.2843	10,835.00
14/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5100	5	5100	5	0.00
14/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5257	5	5257	5	0.00
14/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4943	5	4943	5	0.00
14/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	850	1	850	1	0.00
14/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	206	0	206	0	1,500.00
14/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	452	1	452	1	0.00
14/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1040	1	1040	1	1,500.00
14/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	604	1	604	1	1,500.00
14/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	3	0	0.00
14/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1635	2	1635	2	0.00
14/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	2	0	0.00
14/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	2	0	0.00
14/02/2012	R157 On 02-August-12			Bond Future	6.73	124.1209	6.7300	124.1209	0.00
14/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4014	4	4014	4	0.00
14/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4144	4	4144	4	0.00
14/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3884	4	3884	4	0.00
14/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	200	0	200	0	0.00
14/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	165	0	165	0	0.00
14/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	182	0	182	0	0.00
14/02/2012	R157 On 01-November-12			Bond Future	6.78	119.2345	6.7790	119.2345	0.00
14/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1756	2	1756	2	0.00
14/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1673	2	1673	2	0.00
14/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1841	2	1841	2	0.00
14/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1077	1	1077	1	0.00
14/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1190	1	1190	1	0.00
14/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1132	1	1132	1	0.00
14/02/2012	R157 On 07-February-13			Bond Future	6.81	121.3249	6.8120	121.3249	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
14/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1414	1	1414	1	0.00
14/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1481	2	1481	2	0.00
14/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1351	1	1351	1	0.00
14/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1639	2	1639	2	0.00
14/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1512	1	1512	1	0.00
14/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1573	2	1573	2	0.00
14/02/2012	R186 On 03-May-12			Bond Future	8.34	122.3833	8.3430	122.3833	28,058.00
14/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6703	7	6703	7	0.00
14/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7061	7	7061	7	0.00
14/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6350	7	6350	7	0.00
14/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1053	1	1053	1	2,250.00
14/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5662	6	5662	6	0.00
14/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2050	2	2050	2	750.00
14/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3499	4	3499	4	0.00
14/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	2033	2	2033	2	750.00
14/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	1021	1	1021	1	2,250.00
14/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3409	3	3409	3	0.00
14/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	824	1	824	1	0.00
14/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5335	5	5335	5	0.00
14/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	661	1	661	1	0.00
14/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	739	1	739	1	0.00
14/02/2012	R186 On 02-August-12			Bond Future	8.41	118.9252	8.4140	118.9252	0.00
14/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6641	7	6641	7	0.00
14/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6912	7	6912	7	0.00
14/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6373	7	6373	7	0.00
14/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4201	4	4201	4	8,750.00
14/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6163	6	6163	6	0.00
14/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2417	0	2417	0	43.00
14/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6694	0	6694	0	0.00
14/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2126	2	2126	2	276.00
14/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8697	0	8697	0	0.00
14/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3555	0	3555	0	43.00
14/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3919	4	3919	4	276.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9409	9	9409	9	0.00
14/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3770	4	3770	4	0.00
14/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5732	6	5732	6	0.00
14/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3418	3	3418	3	0.00
14/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3591	3	3591	3	0.00
14/02/2012	R186 On 01-November-12			Bond Future	8.48	120.7705	8.4810	120.7705	0.00
14/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7338	8	7338	8	0.00
14/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7592	8	7592	8	0.00
14/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7089	7	7089	7	0.00
14/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	5123	5	5123	5	0.00
14/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4745	5	4745	5	0.00
14/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4930	5	4930	5	0.00
14/02/2012	R186 On 07-February-13			Bond Future	8.55	117.5831	8.5480	117.5831	0.00
14/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6683	7	6683	7	0.00
14/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6468	7	6468	7	0.00
14/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6909	7	6909	7	0.00
14/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6891	7	6891	7	0.00
14/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7346	7	7346	7	0.00
14/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7112	7	7112	7	0.00
14/02/2012	R189 On 03-May-12			Bond Future	215.57	215.5809	215.5654	215.5809	0.00
14/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	565	1	565	1	0.00
14/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	515	1	515	1	0.00
14/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	615	1	615	1	0.00
14/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R197 On 03-May-12			Bond Future	252.08	252.0813	252.0799	252.0813	1,005.00
14/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1080	1	1080	1	0.00
14/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1030	1	1030	1	0.00
14/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1130	1	1130	1	0.00
14/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R197 On 03-May-12	251.00	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
14/02/2012	R201 On 03-May-12			Bond Future	6.19	109.5056	6.1870	109.5056	968.00
14/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3786	4	3786	4	0.00
14/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3904	4	3904	4	0.00
14/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3667	4	3667	4	0.00
14/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	1	0	0.00
14/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
14/02/2012	R201 On 02-August-12			Bond Future	6.20	106.7389	6.2000	106.7389	0.00
14/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	2969	3	2969	3	0.00
14/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3068	3	3068	3	0.00
14/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2871	3	2871	3	0.00
14/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	103	0	103	0	0.00
14/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	83	0	83	0	0.00
14/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	92	0	92	0	0.00
14/02/2012	R201 On 01-November-12			Bond Future	6.19	108.3944	6.1890	108.3944	0.00
14/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1283	1	1283	1	0.00
14/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1221	1	1221	1	0.00
14/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1347	1	1347	1	0.00
14/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	619	1	619	1	0.00
14/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	694	1	694	1	0.00
14/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	655	1	655	1	0.00
14/02/2012	R201 On 07-February-13			Bond Future	6.13	105.8751	6.1300	105.8751	0.00
14/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1076	1	1076	1	0.00
14/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1127	1	1127	1	0.00
14/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1026	1	1026	1	0.00
14/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	901	1	901	1	0.00
14/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	825	1	825	1	0.00
14/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	863	1	863	1	0.00
14/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4794	187.4794	187.4794	36,952.00
14/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
14/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
14/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
14/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2571	3	2571	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
14/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2471	2	2471	2	0.00
14/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2521	3	2521	3	0.00
14/02/2012	R203 On 03-May-12			Bond Future	7.28	105.4330	7.2840	105.4330	3,536.00
14/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6339	6	6339	6	0.00
14/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6543	7	6543	7	0.00
14/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6134	6	6134	6	0.00
14/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	565	1	565	1	4,200.00
14/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	819	1	819	1	1,400.00
14/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1522	2	1522	2	0.00
14/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2622	3	2622	3	0.00
14/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	340	0	340	0	4,200.00
14/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	781	1	781	1	1,400.00
14/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1422	1	1422	1	0.00
14/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	18	0	18	0	0.00
14/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1848	2	1848	2	0.00
14/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	12	0	12	0	0.00
14/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	15	0	15	0	0.00
14/02/2012	R203 On 02-August-12			Bond Future	7.35	107.0172	7.3540	107.0172	0.00
14/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5263	5	5263	5	0.00
14/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5098	5	5098	5	0.00
14/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5429	5	5429	5	0.00
14/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	449	0	449	0	0.00
14/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	523	1	523	1	0.00
14/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	485	0	485	0	0.00
14/02/2012	R203 On 01-November-12			Bond Future	7.42	104.5154	7.4230	104.5154	0.00
14/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3088	3	3088	3	0.00
14/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3212	3	3212	3	0.00
14/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2967	3	2967	3	0.00
14/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1839	2	1839	2	0.00
14/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1681	2	1681	2	0.00
14/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1758	2	1758	2	0.00
14/02/2012	R203 On 07-February-13			Bond Future	7.49	106.3431	7.4880	106.3431	0.00
14/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1054	1	1054	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
14/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1111	1	1111	1	0.00
14/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1002	1	1002	1	0.00
14/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5140	5	5140	5	0.00
14/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4841	5	4841	5	0.00
14/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4988	5	4988	5	0.00
14/02/2012	R204 On 03-May-12			Bond Future	7.58	105.1744	7.5750	105.1744	3,150.00
14/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5961	6	5961	6	0.00
14/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6192	6	6192	6	0.00
14/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5732	6	5732	6	0.00
14/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	321	0	321	0	550.00
14/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1859	2	1859	2	0.00
14/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	954	1	954	1	550.00
14/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	82	0	82	0	0.00
14/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3368	3	3368	3	0.00
14/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	58	0	58	0	0.00
14/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	69	0	69	0	0.00
14/02/2012	R204 On 02-August-12			Bond Future	7.65	102.7223	7.6500	102.7223	0.00
14/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5126	5	5126	5	0.00
14/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5302	5	5302	5	0.00
14/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4946	5	4946	5	0.00
14/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1023	1	1023	1	0.00
14/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	902	1	902	1	0.00
14/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	964	1	964	1	0.00
14/02/2012	R204 On 01-November-12			Bond Future	7.72	104.3144	7.7210	104.3144	0.00
14/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3657	4	3657	4	0.00
14/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3517	4	3517	4	0.00
14/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3799	4	3799	4	0.00
14/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2219	2	2219	2	0.00
14/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2414	2	2414	2	0.00
14/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2315	2	2315	2	0.00
14/02/2012	R204 On 07-February-13			Bond Future	7.79	102.1029	7.7880	102.1029	0.00
14/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3835	4	3835	4	0.00
14/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3705	4	3705	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
14/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3966	4	3966	4	0.00
14/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2754	3	2754	3	0.00
14/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2953	3	2953	3	0.00
14/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2853	3	2853	3	0.00
14/02/2012	R206 On 03-May-12			Bond Future	6.10	104.6122	6.1000	104.6122	300.00
14/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2216	2	2216	2	0.00
14/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2138	2	2138	2	0.00
14/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2293	2	2293	2	0.00
14/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
14/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	1	0	0.00
14/02/2012	R206 On 02-August-12			Bond Future	6.11	102.4168	6.1080	102.4168	0.00
14/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1619	2	1619	2	0.00
14/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1559	2	1559	2	0.00
14/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1679	2	1679	2	0.00
14/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	58	0	58	0	0.00
14/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	73	0	73	0	0.00
14/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	65	0	65	0	0.00
14/02/2012	R206 On 01-November-12			Bond Future	6.06	104.0055	6.0620	104.0055	0.00
14/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	456	0	456	0	0.00
14/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	486	1	486	1	0.00
14/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	429	0	429	0	0.00
14/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	558	1	558	1	0.00
14/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	500	0	500	0	0.00
14/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	527	0	527	0	0.00
14/02/2012	R206 On 07-February-13			Bond Future	5.90	102.0559	5.9030	102.0559	0.00
14/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	509	1	509	1	0.00
14/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	533	1	533	1	0.00
14/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	484	1	484	1	0.00
14/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	442	0	442	0	0.00
14/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	401	0	401	0	0.00
14/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	422	0	422	0	0.00
14/02/2012	R207 On 03-May-12			Bond Future	7.83	98.9681	7.8260	98.9681	24,905.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5181	5	5181	5	0.00
14/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5415	5	5415	5	0.00
14/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4946	5	4946	5	0.00
14/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	656	1	656	1	2,400.00
14/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3175	3	3175	3	0.00
14/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1048	1	1048	1	800.00
14/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2046	2	2046	2	0.00
14/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1081	1	1081	1	800.00
14/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	575	1	575	1	2,400.00
14/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2036	2	2036	2	0.00
14/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	219	0	219	0	0.00
14/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2783	3	2783	3	0.00
14/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	166	0	166	0	0.00
14/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	192	0	192	0	0.00
14/02/2012	R207 On 02-August-12			Bond Future	7.91	96.8146	7.9050	96.8146	0.00
14/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5561	6	5561	6	0.00
14/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5747	6	5747	6	0.00
14/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5371	5	5371	5	0.00
14/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1181	1	1181	1	0.00
14/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1046	1	1046	1	0.00
14/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1115	1	1115	1	0.00
14/02/2012	R207 On 01-November-12			Bond Future	7.98	98.3140	7.9750	98.3140	0.00
14/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4052	4	4052	4	0.00
14/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3902	4	3902	4	0.00
14/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4203	4	4203	4	0.00
14/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2511	3	2511	3	0.00
14/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2727	3	2727	3	0.00
14/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2618	3	2618	3	0.00
14/02/2012	R207 On 07-February-13			Bond Future	8.05	96.3886	8.0450	96.3886	0.00
14/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4280	4	4280	4	0.00
14/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4140	4	4140	4	0.00
14/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4423	4	4423	4	0.00
14/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3135	3	3135	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
14/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3354	3	3354	3	0.00
14/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3243	3	3243	3	0.00
14/02/2012	R208 On 03-May-12			Bond Future	7.90	93.5663	7.9040	93.5663	9,194.00
14/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6430	7	6430	7	0.00
14/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6686	7	6686	7	0.00
14/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6176	6	6176	6	0.00
14/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	673	1	673	1	3,000.00
14/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3308	3	3308	3	0.00
14/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1080	1	1080	1	1,000.00
14/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2122	2	2122	2	0.00
14/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1250	1	1250	1	1,000.00
14/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	675	1	675	1	3,000.00
14/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2317	2	2317	2	0.00
14/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	148	0	148	0	0.00
14/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3142	3	3142	3	0.00
14/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	108	0	108	0	0.00
14/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	127	0	127	0	0.00
14/02/2012	R208 On 02-August-12			Bond Future	7.98	94.9687	7.9750	94.9687	0.00
14/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5708	6	5708	6	0.00
14/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5507	6	5507	6	0.00
14/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5911	6	5911	6	0.00
14/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1226	1	1226	1	0.00
14/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1373	1	1373	1	0.00
14/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1298	1	1298	1	0.00
14/02/2012	R208 On 01-November-12			Bond Future	8.04	93.0443	8.0430	93.0443	0.00
14/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4213	4	4213	4	0.00
14/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4374	4	4374	4	0.00
14/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4055	4	4055	4	0.00
14/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3162	3	3162	3	0.00
14/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2917	3	2917	3	0.00
14/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3038	3	3038	3	0.00
14/02/2012	R208 On 07-February-13			Bond Future	8.11	94.6758	8.1090	94.6758	0.00
14/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3801	4	3801	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
14/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3940	4	3940	4	0.00
14/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3667	4	3667	4	0.00
14/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4559	4	4559	4	0.00
14/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4270	4	4270	4	0.00
14/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4411	4	4411	4	0.00
14/02/2012	R209 On 03-May-12			Bond Future	8.85	75.6068	8.8450	75.6068	2,042.00
14/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3023	3	3023	3	0.00
14/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3250	4	3250	4	0.00
14/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2803	3	2803	3	0.00
14/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1988	2	1988	2	0.00
14/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1672	1	1672	1	0.00
14/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1825	2	1825	2	0.00
14/02/2012	R209 On 02-August-12			Bond Future	8.91	76.7413	8.9110	76.7413	0.00
14/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5783	6	5783	6	0.00
14/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6001	6	6001	6	0.00
14/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5568	6	5568	6	0.00
14/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3386	3	3386	3	0.00
14/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	3088	3	3088	3	0.00
14/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3234	3	3234	3	0.00
14/02/2012	R209 On 01-November-12			Bond Future	8.97	74.7847	8.9740	74.7847	0.00
14/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5499	6	5499	6	0.00
14/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5309	6	5309	6	0.00
14/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5692	6	5692	6	0.00
14/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	5115	5	5115	5	0.00
14/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5493	5	5493	5	0.00
14/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5301	5	5301	5	0.00
14/02/2012	R209 On 07-February-13			Bond Future	9.04	76.0959	9.0360	76.0959	0.00
14/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6168	7	6168	7	0.00
14/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	5982	6	5982	6	0.00
14/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6355	7	6355	7	0.00
14/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6249	6	6249	6	0.00
14/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6636	6	6636	6	0.00
14/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6441	6	6441	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
14/02/2012	R210 On 03-May-12			Bond Future	139.15	139.1549	139.1549	139.1549	820.00
14/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	155	0	155	0	0.00
14/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	105	0	105	0	0.00
14/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	205	0	205	0	0.00
14/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R211 On 03-May-12			Bond Future	118.43	118.4921	118.4318	118.4921	480.00
14/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	232	0	232	0	0.00
14/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	282	0	282	0	0.00
14/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	182	0	182	0	0.00
14/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R212 On 03-May-12			Bond Future	115.56	115.5613	115.5606	115.5613	2,827.00
14/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	261	0	261	0	0.00
14/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	211	0	211	0	0.00
14/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	311	0	311	0	0.00
14/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
14/02/2012	R213 On 03-May-12			Bond Future	8.77	85.4778	8.7680	85.4778	785.00
14/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4731	5	4731	5	0.00
14/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4458	5	4458	5	0.00
14/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5010	5	5010	5	0.00
14/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	902	1	902	1	0.00
14/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1098	1	1098	1	0.00
14/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	996	1	996	1	0.00
14/02/2012	R213 On 02-August-12			Bond Future	8.84	86.7573	8.8360	86.7573	0.00
14/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6206	6	6206	6	0.00
14/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6438	7	6438	7	0.00
14/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5978	6	5978	6	0.00
14/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3172	3	3172	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
14/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2886	3	2886	3	0.00
14/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	3026	3	3026	3	0.00
14/02/2012	R213 On 01-November-12			Bond Future	8.90	84.5674	8.9040	84.5674	0.00
14/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5817	6	5817	6	0.00
14/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6020	6	6020	6	0.00
14/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5617	6	5617	6	0.00
14/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5259	5	5259	5	0.00
14/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4893	5	4893	5	0.00
14/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	5073	5	5073	5	0.00
14/02/2012	R213 On 07-February-13			Bond Future	8.97	86.0473	8.9730	86.0473	0.00
14/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6432	7	6432	7	0.00
14/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6628	7	6628	7	0.00
14/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6238	6	6238	6	0.00
14/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6415	6	6415	6	0.00
14/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	6039	6	6039	6	0.00
14/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6225	6	6225	6	0.00
15/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	AL7T On 03-May-12			Index Future	423.80	423.4490	423.7970	423.4490	16.00
15/02/2012	AL7T On 02-August-12			Index Future	430.14	429.7930	430.1410	429.7930	0.00
15/02/2012	ALBI On 03-May-12			Index Future	385.55	385.2200	385.5520	385.2200	906.00
15/02/2012	ALBI On 02-August-12			Index Future	391.32	390.9920	391.3240	390.9920	118.00
15/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0848	0.0802	0.0848	0.00
15/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1645	0.1695	0.1645	100,000.00
15/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0270	0.0228	0.0270	12,500.00
15/02/2012	CAAV On 29-February-12			Can-Do Future	0.08	0.0751	0.0796	0.0751	12,987.00
15/02/2012	CAAW On 20-April-12			Any day expiry	7.79	7.8070	7.7891	7.8070	0.00
15/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	118	0	118	0	0.00
15/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	108	0	108	0	0.00
15/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	131	0	131	0	0.00
15/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	392	0	392	0	0.00

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15/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	469	0	469	0	0.00
15/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	429	0	429	0	0.00
15/02/2012	CAAX On 30-March-12			Can-Do Future	0.07	0.0755	0.0716	0.0755	12,500.00
15/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0778	0.0748	0.0778	12,500.00
15/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0893	0.0870	0.0893	5,670.00
15/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2012	DAAA On 29-March-12			Any day expiry	7.76	7.7824	7.7646	7.7824	0.00
15/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	125	0	125	0	0.00
15/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	110	0	110	0	0.00
15/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	141	0	141	0	0.00
15/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	226	0	226	0	0.00
15/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	295	0	295	0	0.00
15/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	260	0	260	0	0.00
15/02/2012	GOVI On 03-May-12			GOVI	386.53	386.2210	386.5320	386.2210	181.00
15/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	45320	4	45320	4	0.00
15/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	45220	4	45220	4	0.00
15/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	45420	4	45420	4	0.00
15/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 02-August-12			GOVI	392.32	392.0070	392.3180	392.0070	0.00
15/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	23180	2	23180	2	0.00
15/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	23080	2	23080	2	0.00
15/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	23280	2	23280	2	0.00
15/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
15/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
15/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2012	IGOV On 03-May-12			Index Future	169.87	169.9060	169.8680	169.9060	514.00
15/02/2012	IGOV On 02-August-12			Index Future	172.41	172.4520	172.4100	172.4520	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
15/02/2012	ILBI On 03-May-12			Index Future	461.08	461.0820	461.0820	461.0820	0.00
15/02/2012	ILBI On 02-August-12			Index Future	469.65	469.6520	469.6520	469.6520	152.00
15/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
15/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
15/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	0.00
15/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
15/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	2,890.00
15/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	0.00
15/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.72	94.2700	5.7200	94.2700	44,760.00
15/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.84	94.1400	5.8400	94.1400	940.00
15/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	93.9900	6.0100	93.9900	790.00
15/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.11	93.8200	6.1100	93.8200	1,250.00
15/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.34	93.6500	6.3400	93.6500	1,700.00
15/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.53	93.4600	6.5300	93.4600	1,500.00
15/02/2012	R157 On 03-May-12			Bond Future	6.67	122.1611	6.6720	122.1611	10,835.00
15/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5113	5	5113	5	0.00
15/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5270	5	5270	5	0.00
15/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4956	5	4956	5	0.00
15/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	202	0	202	0	1,500.00
15/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	448	0	448	0	0.00
15/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	844	1	844	1	0.00
15/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	585	1	585	1	1,500.00
15/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1022	1	1022	1	1,500.00
15/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	3	0	0.00
15/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1617	2	1617	2	0.00
15/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	2	0	0.00
15/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	2	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
15/02/2012	R157 On 02-August-12			Bond Future	6.73	123.9945	6.7270	123.9945	0.00
15/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4017	4	4017	4	0.00
15/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3887	4	3887	4	0.00
15/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4148	4	4148	4	0.00
15/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	159	0	159	0	0.00
15/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	194	0	194	0	0.00
15/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	176	0	176	0	0.00
15/02/2012	R157 On 01-November-12			Bond Future	6.77	119.1069	6.7740	119.1069	0.00
15/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1774	2	1774	2	0.00
15/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1858	2	1858	2	0.00
15/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1690	2	1690	2	0.00
15/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1193	1	1193	1	0.00
15/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1079	1	1079	1	0.00
15/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1136	1	1136	1	0.00
15/02/2012	R157 On 07-February-13			Bond Future	6.81	121.1914	6.8090	121.1914	0.00
15/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1430	1	1430	1	0.00
15/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1497	1	1497	1	0.00
15/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1367	1	1367	1	0.00
15/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1647	2	1647	2	0.00
15/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1520	2	1520	2	0.00
15/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1581	2	1581	2	0.00
15/02/2012	R186 On 03-May-12			Bond Future	8.32	121.9960	8.3190	121.9960	28,056.00
15/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6857	7	6857	7	0.00
15/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7221	7	7221	7	0.00
15/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6499	6	6499	6	0.00
15/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1076	1	1076	1	2,250.00
15/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2104	2	2104	2	750.00
15/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3590	3	3590	3	0.00
15/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5798	6	5798	6	0.00
15/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	930	1	930	1	2,250.00
15/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1897	2	1897	2	750.00
15/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3236	3	3236	3	0.00
15/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	747	1	747	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
15/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5132	5	5132	5	0.00
15/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	595	1	595	1	0.00
15/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	666	1	666	1	0.00
15/02/2012	R186 On 02-August-12			Bond Future	8.39	118.5358	8.3900	118.5358	0.00
15/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6734	7	6734	7	0.00
15/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7009	7	7009	7	0.00
15/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4282	4	4282	4	8,750.00
15/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6250	6	6250	6	0.00
15/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6463	6	6463	6	0.00
15/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2171	2	2171	2	276.00
15/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2468	2	2468	2	43.00
15/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6788	7	6788	7	0.00
15/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3427	4	3427	4	43.00
15/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8526	9	8526	9	0.00
15/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3637	4	3637	4	0.00
15/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5591	6	5591	6	0.00
15/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3783	4	3783	4	276.00
15/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9231	9	9231	9	0.00
15/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3292	3	3292	3	0.00
15/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3462	4	3462	4	0.00
15/02/2012	R186 On 01-November-12			Bond Future	8.46	120.3789	8.4560	120.3789	0.00
15/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7434	7	7434	7	0.00
15/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7181	7	7181	7	0.00
15/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7690	8	7690	8	0.00
15/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4615	5	4615	5	0.00
15/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4988	5	4988	5	0.00
15/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4799	5	4799	5	0.00
15/02/2012	R186 On 07-February-13			Bond Future	8.52	117.1809	8.5220	117.1809	0.00
15/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6846	7	6846	7	0.00
15/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6628	6	6628	6	0.00
15/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7074	7	7074	7	0.00
15/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6824	7	6824	7	0.00
15/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7274	7	7274	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
15/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7043	7	7043	7	0.00
15/02/2012	R189 On 03-May-12			Bond Future	215.52	215.5654	215.5185	215.5654	0.00
15/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	519	1	519	1	0.00
15/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	469	1	469	1	0.00
15/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	569	1	569	1	0.00
15/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R197 On 03-May-12			Bond Future	252.08	252.0799	252.0757	252.0799	1,005.00
15/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1076	1	1076	1	0.00
15/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1026	1	1026	1	0.00
15/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1126	1	1126	1	0.00
15/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R201 On 03-May-12			Bond Future	6.19	109.4238	6.1850	109.4238	968.00
15/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3791	4	3791	4	0.00
15/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3672	4	3672	4	0.00
15/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3909	4	3909	4	0.00
15/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	1	0	0.00
15/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
15/02/2012	R201 On 02-August-12			Bond Future	6.20	106.6555	6.1980	106.6555	0.00
15/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	2968	3	2968	3	0.00
15/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2870	3	2870	3	0.00
15/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3068	3	3068	3	0.00
15/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	78	0	78	0	0.00
15/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	97	0	97	0	0.00
15/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	87	0	87	0	0.00
15/02/2012	R201 On 01-November-12			Bond Future	6.19	108.3093	6.1860	108.3093	0.00
15/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1289	1	1289	1	0.00
15/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1353	1	1353	1	0.00
15/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1226	1	1226	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
15/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	693	1	693	1	0.00
15/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	619	1	619	1	0.00
15/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	655	1	655	1	0.00
15/02/2012	R201 On 07-February-13			Bond Future	6.13	105.7878	6.1290	105.7878	0.00
15/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1068	1	1068	1	0.00
15/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1118	1	1118	1	0.00
15/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1019	1	1019	1	0.00
15/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	893	1	893	1	0.00
15/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	814	1	814	1	0.00
15/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	853	1	853	1	0.00
15/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4794	187.4792	187.4794	36,952.00
15/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
15/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
15/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
15/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2571	3	2571	3	0.00
15/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2471	2	2471	2	0.00
15/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2521	3	2521	3	0.00
15/02/2012	R203 On 03-May-12			Bond Future	7.25	105.4151	7.2540	105.4151	3,536.00
15/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6470	6	6470	6	0.00
15/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6675	7	6675	7	0.00
15/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6264	6	6264	6	0.00
15/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	588	1	588	1	4,200.00
15/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2713	3	2713	3	0.00
15/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	853	1	853	1	1,400.00
15/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1582	2	1582	2	0.00
15/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	707	1	707	1	1,400.00
15/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	297	0	297	0	4,200.00
15/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1321	1	1321	1	0.00
15/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	13	0	13	0	0.00
15/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1736	2	1736	2	0.00
15/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	9	0	9	0	0.00
15/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	11	0	11	0	0.00
15/02/2012	R203 On 02-August-12			Bond Future	7.32	106.9958	7.3230	106.9958	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
15/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5373	5	5373	5	0.00
15/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5541	5	5541	5	0.00
15/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5207	5	5207	5	0.00
15/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	499	1	499	1	0.00
15/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	428	0	428	0	0.00
15/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	462	0	462	0	0.00
15/02/2012	R203 On 01-November-12			Bond Future	7.39	104.4908	7.3890	104.4908	0.00
15/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3168	3	3168	3	0.00
15/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3045	3	3045	3	0.00
15/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3294	3	3294	3	0.00
15/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1623	2	1623	2	0.00
15/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1778	2	1778	2	0.00
15/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1699	2	1699	2	0.00
15/02/2012	R203 On 07-February-13			Bond Future	7.45	106.3198	7.4530	106.3198	0.00
15/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1096	1	1096	1	0.00
15/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1156	1	1156	1	0.00
15/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1043	1	1043	1	0.00
15/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5044	5	5044	5	0.00
15/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4750	5	4750	5	0.00
15/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4893	5	4893	5	0.00
15/02/2012	R204 On 03-May-12			Bond Future	7.56	105.2056	7.5620	105.2056	3,150.00
15/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6019	6	6019	6	0.00
15/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6250	6	6250	6	0.00
15/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	312	0	312	0	550.00
15/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1872	2	1872	2	0.00
15/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5788	6	5788	6	0.00
15/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	70	0	70	0	0.00
15/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3291	3	3291	3	0.00
15/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	899	1	899	1	550.00
15/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	49	0	49	0	0.00
15/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	59	0	59	0	0.00
15/02/2012	R204 On 02-August-12			Bond Future	7.64	102.7525	7.6360	102.7525	0.00
15/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5149	5	5149	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
15/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4967	5	4967	5	0.00
15/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5332	5	5332	5	0.00
15/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	861	1	861	1	0.00
15/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	973	1	973	1	0.00
15/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	916	1	916	1	0.00
15/02/2012	R204 On 01-November-12			Bond Future	7.71	104.3434	7.7050	104.3434	0.00
15/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3693	4	3693	4	0.00
15/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3836	4	3836	4	0.00
15/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3554	4	3554	4	0.00
15/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2374	2	2374	2	0.00
15/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2179	2	2179	2	0.00
15/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2274	2	2274	2	0.00
15/02/2012	R204 On 07-February-13			Bond Future	7.77	102.1308	7.7730	102.1308	0.00
15/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3874	4	3874	4	0.00
15/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3743	4	3743	4	0.00
15/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4007	4	4007	4	0.00
15/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2725	3	2725	3	0.00
15/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2922	3	2922	3	0.00
15/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2822	3	2822	3	0.00
15/02/2012	R206 On 03-May-12			Bond Future	6.10	104.5479	6.1030	104.5479	300.00
15/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2211	2	2211	2	0.00
15/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2289	2	2289	2	0.00
15/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2133	2	2133	2	0.00
15/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
15/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	1	0	0.00
15/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	1	0	0.00
15/02/2012	R206 On 02-August-12			Bond Future	6.11	102.3508	6.1130	102.3508	0.00
15/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1609	2	1609	2	0.00
15/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1670	2	1670	2	0.00
15/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1550	2	1550	2	0.00
15/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	70	0	70	0	0.00
15/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	56	0	56	0	0.00
15/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	62	0	62	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
15/02/2012	R206 On 01-November-12			Bond Future	6.07	103.9377	6.0650	103.9377	0.00
15/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	461	0	461	0	0.00
15/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	433	0	433	0	0.00
15/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	490	0	490	0	0.00
15/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	507	1	507	1	0.00
15/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	565	1	565	1	0.00
15/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	536	1	536	1	0.00
15/02/2012	R206 On 07-February-13			Bond Future	5.91	101.9869	5.9120	101.9869	0.00
15/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	500	1	500	1	0.00
15/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	524	1	524	1	0.00
15/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	476	0	476	0	0.00
15/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	442	0	442	0	0.00
15/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	400	0	400	0	0.00
15/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	421	0	421	0	0.00
15/02/2012	R207 On 03-May-12			Bond Future	7.80	98.9737	7.7970	98.9737	24,915.00
15/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5313	5	5313	5	0.00
15/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5551	5	5551	5	0.00
15/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5075	5	5075	5	0.00
15/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	675	1	675	1	2,400.00
15/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1083	1	1083	1	800.00
15/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2113	2	2113	2	0.00
15/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3272	3	3272	3	0.00
15/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	510	1	510	1	2,400.00
15/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	986	1	986	1	800.00
15/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1909	2	1909	2	0.00
15/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	186	0	186	0	0.00
15/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2640	3	2640	3	0.00
15/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	140	0	140	0	0.00
15/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	162	0	162	0	0.00
15/02/2012	R207 On 02-August-12			Bond Future	7.88	96.8146	7.8750	96.8146	0.00
15/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5650	6	5650	6	0.00
15/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5457	5	5457	5	0.00
15/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5845	6	5845	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
15/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	982	1	982	1	0.00
15/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1104	1	1104	1	0.00
15/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1041	1	1041	1	0.00
15/02/2012	R207 On 01-November-12			Bond Future	7.94	98.3192	7.9430	98.3192	0.00
15/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4148	4	4148	4	0.00
15/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4303	4	4303	4	0.00
15/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3997	4	3997	4	0.00
15/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2653	3	2653	3	0.00
15/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2443	3	2443	3	0.00
15/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2546	3	2546	3	0.00
15/02/2012	R207 On 07-February-13			Bond Future	8.01	96.3937	8.0120	96.3937	0.00
15/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4378	4	4378	4	0.00
15/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4236	4	4236	4	0.00
15/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4523	4	4523	4	0.00
15/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3066	3	3066	3	0.00
15/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3282	3	3282	3	0.00
15/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3172	3	3172	3	0.00
15/02/2012	R208 On 03-May-12			Bond Future	7.89	93.4158	7.8910	93.4158	9,194.00
15/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6494	6	6494	6	0.00
15/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6751	7	6751	7	0.00
15/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6235	6	6235	6	0.00
15/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	650	1	650	1	3,000.00
15/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1059	1	1059	1	1,000.00
15/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2105	2	2105	2	0.00
15/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3314	3	3314	3	0.00
15/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	603	1	603	1	3,000.00
15/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1154	1	1154	1	1,000.00
15/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2217	2	2217	2	0.00
15/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	129	0	129	0	0.00
15/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3041	3	3041	3	0.00
15/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	95	0	95	0	0.00
15/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	113	0	113	0	0.00
15/02/2012	R208 On 02-August-12			Bond Future	7.96	94.8160	7.9610	94.8160	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
15/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5772	6	5772	6	0.00
15/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5976	6	5976	6	0.00
15/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5570	6	5570	6	0.00
15/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1354	1	1354	1	0.00
15/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1209	1	1209	1	0.00
15/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1280	1	1280	1	0.00
15/02/2012	R208 On 01-November-12			Bond Future	8.03	92.8896	8.0280	92.8896	0.00
15/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4271	4	4271	4	0.00
15/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4112	4	4112	4	0.00
15/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4433	4	4433	4	0.00
15/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2891	3	2891	3	0.00
15/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3133	3	3133	3	0.00
15/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3010	3	3010	3	0.00
15/02/2012	R208 On 07-February-13			Bond Future	8.10	94.5140	8.0950	94.5140	0.00
15/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3853	4	3853	4	0.00
15/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3993	4	3993	4	0.00
15/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3718	4	3718	4	0.00
15/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4531	5	4531	5	0.00
15/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4245	4	4245	4	0.00
15/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4385	4	4385	4	0.00
15/02/2012	R209 On 03-May-12			Bond Future	8.80	75.0080	8.8020	75.0080	2,042.00
15/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3185	3	3185	3	0.00
15/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2956	3	2956	3	0.00
15/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3421	3	3421	3	0.00
15/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1505	2	1505	2	0.00
15/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1803	2	1803	2	0.00
15/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1649	2	1649	2	0.00
15/02/2012	R209 On 02-August-12			Bond Future	8.87	76.1265	8.8660	76.1265	0.00
15/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5958	6	5958	6	0.00
15/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5737	6	5737	6	0.00
15/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6181	6	6181	6	0.00
15/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2919	3	2919	3	0.00
15/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3206	3	3206	3	0.00

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15/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3060	3	3060	3	0.00
15/02/2012	R209 On 01-November-12			Bond Future	8.93	74.1619	8.9280	74.1619	0.00
15/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5649	5	5649	5	0.00
15/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5846	6	5846	6	0.00
15/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5460	5	5460	5	0.00
15/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5291	5	5291	5	0.00
15/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4916	5	4916	5	0.00
15/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5098	5	5098	5	0.00
15/02/2012	R209 On 07-February-13			Bond Future	8.99	75.4651	8.9890	75.4651	0.00
15/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6312	6	6312	6	0.00
15/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6129	6	6129	6	0.00
15/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6503	6	6503	6	0.00
15/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6041	6	6041	6	0.00
15/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6427	7	6427	7	0.00
15/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6228	6	6228	6	0.00
15/02/2012	R210 On 03-May-12			Bond Future	139.25	139.1549	139.2466	139.1549	820.00
15/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	247	0	247	0	0.00
15/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	197	0	197	0	0.00
15/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	297	0	297	0	0.00
15/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R211 On 03-May-12			Bond Future	118.42	118.4318	118.4171	118.4318	480.00
15/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	217	0	217	0	0.00
15/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	267	0	267	0	0.00
15/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	167	0	167	0	0.00
15/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R212 On 03-May-12			Bond Future	115.56	115.5606	115.5583	115.5606	2,827.00
15/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	258	0	258	0	0.00
15/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	208	0	208	0	0.00
15/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	308	0	308	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
15/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
15/02/2012	R213 On 03-May-12			Bond Future	8.74	85.1561	8.7440	85.1561	785.00
15/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4842	5	4842	5	0.00
15/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5126	5	5126	5	0.00
15/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4563	4	4563	4	0.00
15/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1011	1	1011	1	0.00
15/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	825	1	825	1	0.00
15/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	914	1	914	1	0.00
15/02/2012	R213 On 02-August-12			Bond Future	8.81	86.4322	8.8120	86.4322	0.00
15/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6344	6	6344	6	0.00
15/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6578	6	6578	6	0.00
15/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6114	6	6114	6	0.00
15/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3118	3	3118	3	0.00
15/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2836	3	2836	3	0.00
15/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2974	3	2974	3	0.00
15/02/2012	R213 On 01-November-12			Bond Future	8.88	84.2309	8.8790	84.2309	0.00
15/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5887	6	5887	6	0.00
15/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6092	6	6092	6	0.00
15/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5690	6	5690	6	0.00
15/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5137	5	5137	5	0.00
15/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4769	5	4769	5	0.00
15/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4948	5	4948	5	0.00
15/02/2012	R213 On 07-February-13			Bond Future	8.95	85.7079	8.9480	85.7079	0.00
15/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6494	6	6494	6	0.00
15/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6692	7	6692	7	0.00
15/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6305	6	6305	6	0.00
15/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6290	6	6290	6	0.00
15/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5910	6	5910	6	0.00
15/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6094	6	6094	6	0.00
16/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0357 On 15-September-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
16/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	AL7T On 03-May-12			Index Future	422.72	423.7970	422.7220	423.7970	16.00
16/02/2012	AL7T On 02-August-12			Index Future	429.04	430.1410	429.0440	430.1410	0.00
16/02/2012	ALBI On 03-May-12			Index Future	384.76	385.5520	384.7630	385.5520	906.00
16/02/2012	ALBI On 02-August-12			Index Future	390.52	391.3240	390.5170	391.3240	118.00
16/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C208 On 31-March-21			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
16/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	CAAN On 30-March-12			Can-Do Future	0.11	0.0802	0.1053	0.0802	0.00
16/02/2012	CAAO On 30-March-12			Can-Do Future	0.14	0.1695	0.1371	0.1695	100,000.00
16/02/2012	CAAT On 29-February-12			Can-Do Future	0.04	0.0228	0.0419	0.0228	12,500.00
16/02/2012	CAAV On 29-February-12			Can-Do Future	0.04	0.0796	0.0399	0.0796	12,987.00
16/02/2012	CAAW On 20-April-12			Any day expiry	7.90	7.7891	7.8950	7.7891	0.00
16/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	152	0	152	0	0.00
16/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	167	0	167	0	0.00
16/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	138	0	138	0	0.00
16/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	393	0	393	0	0.00
16/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	322	0	322	0	0.00
16/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	357	0	357	0	0.00
16/02/2012	CAAX On 30-March-12			Can-Do Future	0.09	0.0716	0.0883	0.0716	12,500.00
16/02/2012	CAAY On 30-April-12			Can-Do Future	0.09	0.0748	0.0880	0.0748	12,500.00
16/02/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.0870	0.1039	0.0870	5,670.00
16/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2012	DAAA On 29-March-12			Any day expiry	7.87	7.7646	7.8701	7.7646	0.00
16/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	168	0	168	0	0.00
16/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	149	0	149	0	0.00
16/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	189	0	189	0	0.00
16/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	169	0	169	0	0.00
16/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	229	0	229	0	0.00
16/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	198	0	198	0	0.00
16/02/2012	GOVI On 03-May-12			GOVI	385.77	386.5320	385.7690	386.5320	181.00
16/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	37690	5	37690	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
16/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	37590	5	37590	5	0.00
16/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	37790	5	37790	5	0.00
16/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 02-August-12			GOVI	391.54	392.3180	391.5390	392.3180	0.00
16/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	15390	2	15390	2	0.00
16/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	15290	2	15290	2	0.00
16/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	15490	2	15490	2	0.00
16/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
16/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
16/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2012	IGOV On 03-May-12			Index Future	169.87	169.8680	169.8660	169.8680	514.00
16/02/2012	IGOV On 02-August-12			Index Future	172.41	172.4100	172.4060	172.4100	0.00
16/02/2012	ILBI On 03-May-12			Index Future	461.08	461.0820	461.0820	461.0820	0.00
16/02/2012	ILBI On 02-August-12			Index Future	469.65	469.6520	469.6520	469.6520	152.00
16/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
16/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
16/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3800	5.6300	94.3800	0.00
16/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	2,890.00
16/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3400	5.6800	94.3400	0.00
16/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.72	5.6900	5.7200	5.6900	0.00
16/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2800	5.7500	94.2800	44,760.00
16/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.89	94.1600	5.8900	94.1600	940.00
16/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.05	93.9900	6.0500	93.9900	790.00
16/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.23	93.8900	6.2300	93.8900	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.42	93.6600	6.4200	93.6600	1,700.00
16/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.61	93.4700	6.6100	93.4700	1,500.00
16/02/2012	R157 On 03-May-12			Bond Future	6.73	122.1744	6.7250	122.1744	10,835.00
16/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	4937	5	4937	5	0.00
16/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5094	5	5094	5	0.00
16/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4780	5	4780	5	0.00
16/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	165	0	165	0	1,500.00
16/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	381	0	381	0	0.00
16/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	744	1	744	1	0.00
16/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	661	1	661	1	1,500.00
16/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1132	1	1132	1	1,500.00
16/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	3	0	3	0	0.00
16/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1757	2	1757	2	0.00
16/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	2	0	0.00
16/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	2	0	0.00
16/02/2012	R157 On 02-August-12			Bond Future	6.79	124.0038	6.7860	124.0038	0.00
16/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3854	4	3854	4	0.00
16/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3726	4	3726	4	0.00
16/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	3984	4	3984	4	0.00
16/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	177	0	177	0	0.00
16/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	214	0	214	0	0.00
16/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	195	0	195	0	0.00
16/02/2012	R157 On 01-November-12			Bond Future	6.84	119.1211	6.8390	119.1211	0.00
16/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1667	2	1667	2	0.00
16/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1586	2	1586	2	0.00
16/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1748	2	1748	2	0.00
16/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1153	1	1153	1	0.00
16/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1273	1	1273	1	0.00
16/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1213	1	1213	1	0.00
16/02/2012	R157 On 07-February-13			Bond Future	6.88	121.1991	6.8820	121.1991	0.00
16/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1338	1	1338	1	0.00
16/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1402	1	1402	1	0.00
16/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1277	1	1277	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
16/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1744	2	1744	2	0.00
16/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1612	2	1612	2	0.00
16/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1676	2	1676	2	0.00
16/02/2012	R186 On 03-May-12			Bond Future	8.36	122.2225	8.3600	122.2225	28,056.00
16/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6529	7	6529	7	0.00
16/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	6887	7	6887	7	0.00
16/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6176	6	6176	6	0.00
16/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	960	1	960	1	2,250.00
16/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	1921	2	1921	2	750.00
16/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3342	4	3342	4	0.00
16/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5489	6	5489	6	0.00
16/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	1008	1	1008	1	2,250.00
16/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	2036	2	2036	2	750.00
16/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3440	3	3440	3	0.00
16/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	810	1	810	1	0.00
16/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5402	5	5402	5	0.00
16/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	647	1	647	1	0.00
16/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	725	1	725	1	0.00
16/02/2012	R186 On 02-August-12			Bond Future	8.43	118.7581	8.4320	118.7581	0.00
16/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6479	7	6479	7	0.00
16/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6749	7	6749	7	0.00
16/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4084	4	4084	4	8,750.00
16/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6005	6	6005	6	0.00
16/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6214	6	6214	6	0.00
16/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2045	2	2045	2	276.00
16/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2330	2	2330	2	43.00
16/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6533	7	6533	7	0.00
16/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3560	3	3560	3	43.00
16/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8777	9	8777	9	0.00
16/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3777	4	3777	4	0.00
16/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5782	6	5782	6	0.00
16/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3927	4	3927	4	276.00
16/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9494	9	9494	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
16/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3421	3	3421	3	0.00
16/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3595	3	3595	3	0.00
16/02/2012	R186 On 01-November-12			Bond Future	8.50	120.6063	8.4990	120.6063	0.00
16/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7192	7	7192	7	0.00
16/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7444	8	7444	8	0.00
16/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	6943	7	6943	7	0.00
16/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	5141	5	5141	5	0.00
16/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4760	5	4760	5	0.00
16/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4948	5	4948	5	0.00
16/02/2012	R186 On 07-February-13			Bond Future	8.57	117.4130	8.5670	117.4130	0.00
16/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6627	7	6627	7	0.00
16/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6851	7	6851	7	0.00
16/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6413	7	6413	7	0.00
16/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7461	7	7461	7	0.00
16/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	7002	7	7002	7	0.00
16/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7225	7	7225	7	0.00
16/02/2012	R189 On 03-May-12			Bond Future	215.50	215.5185	215.5019	215.5185	0.00
16/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	502	1	502	1	0.00
16/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	452	0	452	0	0.00
16/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	552	1	552	1	0.00
16/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R197 On 03-May-12			Bond Future	252.07	252.0757	252.0732	252.0757	1,005.00
16/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1073	1	1073	1	0.00
16/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1023	1	1023	1	0.00
16/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1123	1	1123	1	0.00
16/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R201 On 03-May-12			Bond Future	6.17	109.4287	6.1680	109.4287	968.00
16/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3833	4	3833	4	0.00
16/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3714	4	3714	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
16/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	3951	4	3951	4	0.00
16/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	1	0	0.00
16/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
16/02/2012	R201 On 02-August-12			Bond Future	6.18	106.6600	6.1800	106.6600	0.00
16/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3005	3	3005	3	0.00
16/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	2906	3	2906	3	0.00
16/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3104	3	3104	3	0.00
16/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	73	0	73	0	0.00
16/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	93	0	93	0	0.00
16/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	83	0	83	0	0.00
16/02/2012	R201 On 01-November-12			Bond Future	6.17	108.3154	6.1650	108.3154	0.00
16/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1313	1	1313	1	0.00
16/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1250	1	1250	1	0.00
16/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1378	1	1378	1	0.00
16/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	601	1	601	1	0.00
16/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	674	1	674	1	0.00
16/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	637	1	637	1	0.00
16/02/2012	R201 On 07-February-13			Bond Future	6.11	105.7896	6.1060	105.7896	0.00
16/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1089	1	1089	1	0.00
16/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1040	1	1040	1	0.00
16/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1139	1	1139	1	0.00
16/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	794	1	794	1	0.00
16/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	873	1	873	1	0.00
16/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	833	1	833	1	0.00
16/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4792	187.4783	187.4792	36,952.00
16/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
16/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
16/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
16/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2472	2	2472	2	0.00
16/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2572	3	2572	3	0.00
16/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2522	3	2522	3	0.00
16/02/2012	R203 On 03-May-12			Bond Future	7.29	105.5497	7.2900	105.5497	3,536.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6309	6	6309	6	0.00
16/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6514	7	6514	7	0.00
16/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6105	6	6105	6	0.00
16/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	529	1	529	1	4,200.00
16/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2578	3	2578	3	0.00
16/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	778	1	778	1	1,400.00
16/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1475	2	1475	2	0.00
16/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	761	1	761	1	1,400.00
16/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	323	0	323	0	4,200.00
16/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1408	1	1408	1	0.00
16/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	16	0	16	0	0.00
16/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1839	2	1839	2	0.00
16/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	10	0	10	0	0.00
16/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	12	0	12	0	0.00
16/02/2012	R203 On 02-August-12			Bond Future	7.36	107.1289	7.3610	107.1289	0.00
16/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5234	5	5234	5	0.00
16/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5400	6	5400	6	0.00
16/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5069	5	5069	5	0.00
16/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	524	0	524	0	0.00
16/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	450	0	450	0	0.00
16/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	486	0	486	0	0.00
16/02/2012	R203 On 01-November-12			Bond Future	7.43	104.6303	7.4300	104.6303	0.00
16/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3062	3	3062	3	0.00
16/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3186	3	3186	3	0.00
16/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2941	3	2941	3	0.00
16/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1842	2	1842	2	0.00
16/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1683	2	1683	2	0.00
16/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1761	2	1761	2	0.00
16/02/2012	R203 On 07-February-13			Bond Future	7.50	106.4561	7.4970	106.4561	0.00
16/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1045	1	1045	1	0.00
16/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	994	1	994	1	0.00
16/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1102	1	1102	1	0.00
16/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4867	5	4867	5	0.00

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16/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5167	5	5167	5	0.00
16/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	5014	5	5014	5	0.00
16/02/2012	R204 On 03-May-12			Bond Future	7.59	105.2733	7.5920	105.2733	3,150.00
16/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5867	6	5867	6	0.00
16/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6098	6	6098	6	0.00
16/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	279	0	279	0	550.00
16/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1769	2	1769	2	0.00
16/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5637	6	5637	6	0.00
16/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	75	0	75	0	0.00
16/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3414	3	3414	3	0.00
16/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	952	1	952	1	550.00
16/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	53	0	53	0	0.00
16/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	63	0	63	0	0.00
16/02/2012	R204 On 02-August-12			Bond Future	7.67	102.8228	7.6680	102.8228	0.00
16/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5021	5	5021	5	0.00
16/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4841	5	4841	5	0.00
16/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5203	5	5203	5	0.00
16/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	893	1	893	1	0.00
16/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1008	1	1008	1	0.00
16/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	949	1	949	1	0.00
16/02/2012	R204 On 01-November-12			Bond Future	7.74	104.4211	7.7390	104.4211	0.00
16/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3591	4	3591	4	0.00
16/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3453	4	3453	4	0.00
16/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3732	4	3732	4	0.00
16/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2239	2	2239	2	0.00
16/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2437	2	2437	2	0.00
16/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2337	2	2337	2	0.00
16/02/2012	R204 On 07-February-13			Bond Future	7.81	102.2008	7.8090	102.2008	0.00
16/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3775	4	3775	4	0.00
16/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3906	4	3906	4	0.00
16/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3646	4	3646	4	0.00
16/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2992	3	2992	3	0.00
16/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2792	3	2792	3	0.00

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16/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2891	3	2891	3	0.00
16/02/2012	R206 On 03-May-12			Bond Future	6.08	104.5431	6.0800	104.5431	300.00
16/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2248	2	2248	2	0.00
16/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2326	2	2326	2	0.00
16/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2170	2	2170	2	0.00
16/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
16/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	1	0	0.00
16/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	1	0	0.00
16/02/2012	R206 On 02-August-12			Bond Future	6.09	102.3440	6.0860	102.3440	0.00
16/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1642	2	1642	2	0.00
16/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1703	2	1703	2	0.00
16/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1582	2	1582	2	0.00
16/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	65	0	65	0	0.00
16/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	52	0	52	0	0.00
16/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	58	0	58	0	0.00
16/02/2012	R206 On 01-November-12			Bond Future	6.03	103.9343	6.0330	103.9343	0.00
16/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	478	0	478	0	0.00
16/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	507	0	507	0	0.00
16/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	449	0	449	0	0.00
16/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	544	1	544	1	0.00
16/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	487	1	487	1	0.00
16/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	516	1	516	1	0.00
16/02/2012	R206 On 07-February-13			Bond Future	5.87	101.9788	5.8710	101.9788	0.00
16/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	519	1	519	1	0.00
16/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	494	0	494	0	0.00
16/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	544	1	544	1	0.00
16/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	384	0	384	0	0.00
16/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	423	0	423	0	0.00
16/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	403	0	403	0	0.00
16/02/2012	R207 On 03-May-12			Bond Future	7.84	99.1357	7.8430	99.1357	24,915.00
16/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5076	5	5076	5	0.00
16/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5311	6	5311	6	0.00
16/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4840	5	4840	5	0.00

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16/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	593	1	593	1	2,400.00
16/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	970	1	970	1	800.00
16/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1946	2	1946	2	0.00
16/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3068	3	3068	3	0.00
16/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	562	1	562	1	2,400.00
16/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1076	1	1076	1	800.00
16/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2053	2	2053	2	0.00
16/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	208	0	208	0	0.00
16/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2815	3	2815	3	0.00
16/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	156	0	156	0	0.00
16/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	182	0	182	0	0.00
16/02/2012	R207 On 02-August-12			Bond Future	7.92	96.9773	7.9230	96.9773	0.00
16/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5447	6	5447	6	0.00
16/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5257	5	5257	5	0.00
16/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5639	6	5639	6	0.00
16/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	1036	1	1036	1	0.00
16/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1164	1	1164	1	0.00
16/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1099	1	1099	1	0.00
16/02/2012	R207 On 01-November-12			Bond Future	7.99	98.4878	7.9930	98.4878	0.00
16/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3987	4	3987	4	0.00
16/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3839	4	3839	4	0.00
16/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4139	4	4139	4	0.00
16/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2542	2	2542	2	0.00
16/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2758	3	2758	3	0.00
16/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2648	3	2648	3	0.00
16/02/2012	R207 On 07-February-13			Bond Future	8.07	96.5620	8.0650	96.5620	0.00
16/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4220	4	4220	4	0.00
16/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4362	5	4362	5	0.00
16/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4081	4	4081	4	0.00
16/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3397	3	3397	3	0.00
16/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3175	3	3175	3	0.00
16/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3284	3	3284	3	0.00
16/02/2012	R208 On 03-May-12			Bond Future	7.93	93.4940	7.9310	93.4940	9,194.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6265	6	6265	6	0.00
16/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6521	7	6521	7	0.00
16/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6008	6	6008	6	0.00
16/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	577	1	577	1	3,000.00
16/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	958	1	958	1	1,000.00
16/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1953	2	1953	2	0.00
16/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3126	3	3126	3	0.00
16/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	655	1	655	1	3,000.00
16/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1243	1	1243	1	1,000.00
16/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2357	2	2357	2	0.00
16/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	142	0	142	0	0.00
16/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3208	3	3208	3	0.00
16/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	106	0	106	0	0.00
16/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	124	0	124	0	0.00
16/02/2012	R208 On 02-August-12			Bond Future	8.00	94.8982	8.0040	94.8982	0.00
16/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5579	6	5579	6	0.00
16/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5780	6	5780	6	0.00
16/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5381	6	5381	6	0.00
16/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1417	1	1417	1	0.00
16/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1265	1	1265	1	0.00
16/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1339	1	1339	1	0.00
16/02/2012	R208 On 01-November-12			Bond Future	8.07	92.9755	8.0720	92.9755	0.00
16/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4121	4	4121	4	0.00
16/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4279	4	4279	4	0.00
16/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	3965	4	3965	4	0.00
16/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3238	3	3238	3	0.00
16/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2988	3	2988	3	0.00
16/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3111	3	3111	3	0.00
16/02/2012	R208 On 07-February-13			Bond Future	8.14	94.5920	8.1410	94.5920	0.00
16/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3720	4	3720	4	0.00
16/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3588	4	3588	4	0.00
16/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3857	4	3857	4	0.00
16/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4365	4	4365	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
16/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4658	5	4658	5	0.00
16/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4508	4	4508	4	0.00
16/02/2012	R209 On 03-May-12			Bond Future	8.84	75.3458	8.8370	75.3458	2,042.00
16/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3003	3	3003	3	0.00
16/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2781	3	2781	3	0.00
16/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3232	3	3232	3	0.00
16/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1592	2	1592	2	0.00
16/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1903	2	1903	2	0.00
16/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1742	2	1742	2	0.00
16/02/2012	R209 On 02-August-12			Bond Future	8.90	76.4757	8.9020	76.4757	0.00
16/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5770	6	5770	6	0.00
16/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5553	6	5553	6	0.00
16/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	5989	6	5989	6	0.00
16/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	3007	3	3007	3	0.00
16/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3302	3	3302	3	0.00
16/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3152	3	3152	3	0.00
16/02/2012	R209 On 01-November-12			Bond Future	8.97	74.5146	8.9650	74.5146	0.00
16/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5483	6	5483	6	0.00
16/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5297	5	5297	5	0.00
16/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5677	6	5677	6	0.00
16/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	5031	5	5031	5	0.00
16/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5412	5	5412	5	0.00
16/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5216	5	5216	5	0.00
16/02/2012	R209 On 07-February-13			Bond Future	9.03	75.8213	9.0280	75.8213	0.00
16/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6144	6	6144	6	0.00
16/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6332	7	6332	7	0.00
16/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	5963	6	5963	6	0.00
16/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6556	6	6556	6	0.00
16/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6166	6	6166	6	0.00
16/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6356	6	6356	6	0.00
16/02/2012	R210 On 03-May-12			Bond Future	139.25	139.2466	139.2459	139.2466	820.00
16/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	246	0	246	0	0.00
16/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	296	0	296	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
16/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	196	0	196	0	0.00
16/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R211 On 03-May-12			Bond Future	118.41	118.4171	118.4117	118.4171	480.00
16/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	212	0	212	0	0.00
16/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	162	0	162	0	0.00
16/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	262	0	262	0	0.00
16/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R212 On 03-May-12			Bond Future	115.56	115.5583	115.5570	115.5583	2,827.00
16/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	257	0	257	0	0.00
16/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	307	0	307	0	0.00
16/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	207	0	207	0	0.00
16/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
16/02/2012	R213 On 03-May-12			Bond Future	8.77	85.3489	8.7740	85.3489	995.00
16/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4649	5	4649	5	0.00
16/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	4928	5	4928	5	0.00
16/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4374	5	4374	5	0.00
16/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	1062	1	1062	1	0.00
16/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	868	1	868	1	0.00
16/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	962	1	962	1	0.00
16/02/2012	R213 On 02-August-12			Bond Future	8.84	86.6223	8.8430	86.6223	0.00
16/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6175	6	6175	6	0.00
16/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6406	7	6406	7	0.00
16/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5947	6	5947	6	0.00
16/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3196	3	3196	3	0.00
16/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2909	3	2909	3	0.00
16/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	3050	3	3050	3	0.00
16/02/2012	R213 On 01-November-12			Bond Future	8.91	84.4263	8.9100	84.4263	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
16/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5742	6	5742	6	0.00
16/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	5945	6	5945	6	0.00
16/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5548	6	5548	6	0.00
16/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5237	5	5237	5	0.00
16/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4864	5	4864	5	0.00
16/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	5045	5	5045	5	0.00
16/02/2012	R213 On 07-February-13			Bond Future	8.98	85.9005	8.9810	85.9005	0.00
16/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6348	6	6348	6	0.00
16/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6543	7	6543	7	0.00
16/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6160	6	6160	6	0.00
16/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6399	6	6399	6	0.00
16/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	6016	6	6016	6	0.00
16/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6202	6	6202	6	0.00
17/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	8657 On 21-December-26			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
17/02/2012	AL7T On 03-May-12			Index Future	424.64	422.7220	424.6410	422.7220	16.00
17/02/2012	AL7T On 02-August-12			Index Future	430.99	429.0440	430.9880	429.0440	0.00
17/02/2012	ALBI On 03-May-12			Index Future	386.37	384.7630	386.3700	384.7630	906.00
17/02/2012	ALBI On 02-August-12			Index Future	392.15	390.5170	392.1450	390.5170	118.00
17/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.1053	0.0798	0.1053	0.00
17/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1371	0.1656	0.1371	100,000.00
17/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0419	0.0207	0.0419	12,500.00
17/02/2012	CAAV On 29-February-12			Can-Do Future	0.07	0.0399	0.0697	0.0399	12,987.00
17/02/2012	CAAW On 20-April-12			Any day expiry	7.80	7.8950	7.7964	7.8950	0.00
17/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	119	0	119	0	0.00
17/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	108	0	108	0	0.00
17/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	132	0	132	0	0.00
17/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	386	0	386	0	0.00
17/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	462	0	462	0	0.00
17/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	423	0	423	0	0.00
17/02/2012	CAAX On 30-March-12			Can-Do Future	0.06	0.0883	0.0647	0.0883	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
17/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0880	0.0700	0.0880	12,500.00
17/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.1039	0.0892	0.1039	5,670.00
17/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2012	DAAA On 29-March-12			Any day expiry	7.77	7.8701	7.7719	7.8701	0.00
17/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	126	0	126	0	0.00
17/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	143	0	143	0	0.00
17/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	111	0	111	0	0.00
17/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	289	0	289	0	0.00
17/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	221	0	221	0	0.00
17/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	254	0	254	0	0.00
17/02/2012	GOVI On 03-May-12			GOVI	387.31	385.7690	387.3070	385.7690	181.00
17/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	53070	4	53070	4	0.00
17/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	52970	4	52970	4	0.00
17/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	53170	4	53170	4	0.00
17/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
17/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
17/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
17/02/2012	GOVI On 02-August-12			GOVI	393.10	391.5390	393.0960	391.5390	0.00
17/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	30960	2	30960	2	0.00
17/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	30860	2	30860	2	0.00
17/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	31060	2	31060	2	0.00
17/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
17/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
17/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
17/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2012	IGOV On 03-May-12			Index Future	169.91	169.8660	169.9120	169.8660	514.00
17/02/2012	IGOV On 02-August-12			Index Future	172.45	172.4060	172.4510	172.4060	0.00
17/02/2012	ILBI On 03-May-12			Index Future	461.05	461.0820	461.0500	461.0820	0.00
17/02/2012	ILBI On 02-August-12			Index Future	469.57	469.6520	469.5700	469.6520	152.00
17/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	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
17/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
17/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
17/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
17/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	2,890.00
17/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	0.00
17/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.72	94.2800	5.7200	94.2800	0.00
17/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2500	5.7400	94.2500	44,760.00
17/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.87	94.1100	5.8700	94.1100	940.00
17/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.03	93.9500	6.0300	93.9500	790.00
17/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.19	93.7700	6.1900	93.7700	1,250.00
17/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.37	93.5800	6.3700	93.5800	1,700.00
17/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.57	93.3900	6.5700	93.3900	1,500.00
17/02/2012	R157 On 03-May-12			Bond Future	6.66	121.9981	6.6600	121.9981	10,835.00
17/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5153	5	5153	5	0.00
17/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5310	5	5310	5	0.00
17/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4995	5	4995	5	0.00
17/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	204	0	204	0	1,500.00
17/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	454	0	454	0	0.00
17/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	858	1	858	1	0.00
17/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	559	1	559	1	1,500.00
17/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	988	1	988	1	1,500.00
17/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
17/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1580	2	1580	2	0.00
17/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	2	0	2	0	0.00
17/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	2	0	0.00
17/02/2012	R157 On 02-August-12			Bond Future	6.72	123.8222	6.7150	123.8222	0.00
17/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4046	4	4046	4	0.00
17/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4178	4	4178	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
17/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3916	4	3916	4	0.00
17/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	186	0	186	0	0.00
17/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	152	0	152	0	0.00
17/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	168	0	168	0	0.00
17/02/2012	R157 On 01-November-12			Bond Future	6.76	118.9371	6.7620	118.9371	0.00
17/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1788	2	1788	2	0.00
17/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1873	2	1873	2	0.00
17/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1704	2	1704	2	0.00
17/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1173	1	1173	1	0.00
17/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1060	1	1060	1	0.00
17/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1116	1	1116	1	0.00
17/02/2012	R157 On 07-February-13			Bond Future	6.79	121.0121	6.7890	121.0121	0.00
17/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1451	1	1451	1	0.00
17/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1519	1	1519	1	0.00
17/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1387	1	1387	1	0.00
17/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1616	2	1616	2	0.00
17/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1491	2	1491	2	0.00
17/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1551	2	1551	2	0.00
17/02/2012	R186 On 03-May-12			Bond Future	8.28	121.8360	8.2820	121.8360	28,056.00
17/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7127	7	7127	7	0.00
17/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7498	7	7498	7	0.00
17/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6761	6	6761	6	0.00
17/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1148	1	1148	1	2,250.00
17/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2229	2	2229	2	750.00
17/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3775	3	3775	3	0.00
17/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6046	5	6046	5	0.00
17/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	828	1	828	1	2,250.00
17/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1732	2	1732	2	750.00
17/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3011	3	3011	3	0.00
17/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	658	1	658	1	0.00
17/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4854	5	4854	5	0.00
17/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	521	1	521	1	0.00
17/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	586	1	586	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
17/02/2012	R186 On 02-August-12			Bond Future	8.35	118.3694	8.3510	118.3694	0.00
17/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6934	6	6934	6	0.00
17/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7215	7	7215	7	0.00
17/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6658	6	6658	6	0.00
17/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4428	4	4428	4	8,750.00
17/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6441	6	6441	6	0.00
17/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2563	2	2563	2	43.00
17/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6990	7	6990	7	0.00
17/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2257	2	2257	2	276.00
17/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8258	9	8258	9	0.00
17/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3266	4	3266	4	43.00
17/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3612	4	3612	4	276.00
17/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	8955	9	8955	9	0.00
17/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3470	4	3470	4	0.00
17/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5374	6	5374	6	0.00
17/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3136	3	3136	3	0.00
17/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3299	4	3299	4	0.00
17/02/2012	R186 On 01-November-12			Bond Future	8.42	120.2155	8.4170	120.2155	0.00
17/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7624	7	7624	7	0.00
17/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7367	7	7367	7	0.00
17/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7884	7	7884	7	0.00
17/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4453	5	4453	5	0.00
17/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4818	5	4818	5	0.00
17/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4633	5	4633	5	0.00
17/02/2012	R186 On 07-February-13			Bond Future	8.48	117.0117	8.4800	117.0117	0.00
17/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7026	7	7026	7	0.00
17/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6804	6	6804	6	0.00
17/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7258	7	7258	7	0.00
17/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6632	7	6632	7	0.00
17/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7074	7	7074	7	0.00
17/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6847	7	6847	7	0.00
17/02/2012	R189 On 03-May-12			Bond Future	215.49	215.5019	215.4853	215.5019	0.00
17/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	485	1	485	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
17/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	435	0	435	0	0.00
17/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	535	1	535	1	0.00
17/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R197 On 03-May-12			Bond Future	252.07	252.0732	252.0705	252.0732	1,005.00
17/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1071	1	1071	1	0.00
17/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1021	1	1021	1	0.00
17/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1121	1	1121	1	0.00
17/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R201 On 03-May-12			Bond Future	6.11	109.4708	6.1080	109.4708	968.00
17/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3981	4	3981	4	0.00
17/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3863	4	3863	4	0.00
17/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4099	4	4099	4	0.00
17/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R201 On 02-August-12			Bond Future	6.11	106.7005	6.1130	106.7005	0.00
17/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3143	3	3143	3	0.00
17/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3244	3	3244	3	0.00
17/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3043	3	3043	3	0.00
17/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	79	0	79	0	0.00
17/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	62	0	62	0	0.00
17/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	70	0	70	0	0.00
17/02/2012	R201 On 01-November-12			Bond Future	6.09	108.3579	6.0920	108.3579	0.00
17/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1339	1	1339	1	0.00
17/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1405	1	1405	1	0.00
17/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1472	1	1472	1	0.00
17/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	615	1	615	1	0.00
17/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	547	1	547	1	0.00
17/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	581	1	581	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
17/02/2012	R201 On 07-February-13			Bond Future	6.01	105.8306	6.0130	105.8306	0.00
17/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1180	1	1180	1	0.00
17/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1234	1	1234	1	0.00
17/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1129	1	1129	1	0.00
17/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	796	1	796	1	0.00
17/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	723	1	723	1	0.00
17/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	758	1	758	1	0.00
17/02/2012	R202 On 03-May-12			Bond Future	187.48	187.4783	187.4774	187.4783	36,952.00
17/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
17/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
17/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
17/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2573	3	2573	3	0.00
17/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2473	2	2473	2	0.00
17/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2523	3	2523	3	0.00
17/02/2012	R203 On 03-May-12			Bond Future	7.22	105.3882	7.2210	105.3882	3,536.00
17/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6615	6	6615	6	0.00
17/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6821	7	6821	7	0.00
17/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6410	6	6410	6	0.00
17/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	626	1	626	1	4,200.00
17/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2825	3	2825	3	0.00
17/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	905	1	905	1	1,400.00
17/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1664	1	1664	1	0.00
17/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	640	1	640	1	1,400.00
17/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	260	0	260	0	4,200.00
17/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1225	1	1225	1	0.00
17/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	11	0	11	0	0.00
17/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1626	2	1626	2	0.00
17/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	7	0	7	0	0.00
17/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	8	0	8	0	0.00
17/02/2012	R203 On 02-August-12			Bond Future	7.29	106.9657	7.2880	106.9657	0.00
17/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5493	5	5493	5	0.00
17/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5325	5	5325	5	0.00
17/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5662	5	5662	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
17/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	398	0	398	0	0.00
17/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	466	1	466	1	0.00
17/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	431	0	431	0	0.00
17/02/2012	R203 On 01-November-12			Bond Future	7.35	104.4621	7.3530	104.4621	0.00
17/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3250	3	3250	3	0.00
17/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3125	3	3125	3	0.00
17/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3378	3	3378	3	0.00
17/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1559	2	1559	2	0.00
17/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1710	2	1710	2	0.00
17/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1633	2	1633	2	0.00
17/02/2012	R203 On 07-February-13			Bond Future	7.41	106.2848	7.4110	106.2848	0.00
17/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1138	1	1138	1	0.00
17/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1199	1	1199	1	0.00
17/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1083	1	1083	1	0.00
17/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4921	5	4921	5	0.00
17/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4629	5	4629	5	0.00
17/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4772	5	4772	5	0.00
17/02/2012	R204 On 03-May-12			Bond Future	7.53	105.1172	7.5280	105.1172	3,150.00
17/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6186	6	6186	6	0.00
17/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6418	6	6418	6	0.00
17/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	334	0	334	0	550.00
17/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1968	2	1968	2	0.00
17/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5953	6	5953	6	0.00
17/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	58	0	58	0	0.00
17/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3136	3	3136	3	0.00
17/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	818	1	818	1	550.00
17/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	40	0	40	0	0.00
17/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	49	0	49	0	0.00
17/02/2012	R204 On 02-August-12			Bond Future	7.60	102.6620	7.6020	102.6620	0.00
17/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5269	5	5269	5	0.00
17/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5454	5	5454	5	0.00
17/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5085	5	5085	5	0.00
17/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	920	1	920	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
17/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	812	1	812	1	0.00
17/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	865	1	865	1	0.00
17/02/2012	R204 On 01-November-12			Bond Future	7.67	104.2562	7.6700	104.2562	0.00
17/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3783	4	3783	4	0.00
17/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3929	4	3929	4	0.00
17/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3642	3	3642	3	0.00
17/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2292	2	2292	2	0.00
17/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2102	2	2102	2	0.00
17/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2194	2	2194	2	0.00
17/02/2012	R204 On 07-February-13			Bond Future	7.73	102.0330	7.7330	102.0330	0.00
17/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3971	4	3971	4	0.00
17/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3838	4	3838	4	0.00
17/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4106	4	4106	4	0.00
17/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2637	3	2637	3	0.00
17/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2830	3	2830	3	0.00
17/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2732	3	2732	3	0.00
17/02/2012	R206 On 03-May-12			Bond Future	6.02	104.5801	6.0170	104.5801	300.00
17/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2349	2	2349	2	0.00
17/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2427	2	2427	2	0.00
17/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2271	2	2271	2	0.00
17/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R206 On 02-August-12			Bond Future	6.01	102.3811	6.0130	102.3811	0.00
17/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1733	2	1733	2	0.00
17/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1672	2	1672	2	0.00
17/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1795	2	1795	2	0.00
17/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	43	0	43	0	0.00
17/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	55	0	55	0	0.00
17/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	48	0	48	0	0.00
17/02/2012	R206 On 01-November-12			Bond Future	5.95	103.9710	5.9460	103.9710	0.00
17/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	527	0	527	0	0.00
17/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	497	0	497	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
17/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	559	1	559	1	0.00
17/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	440	0	440	0	0.00
17/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	492	1	492	1	0.00
17/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	465	1	465	1	0.00
17/02/2012	R206 On 07-February-13			Bond Future	5.74	102.0156	5.7440	102.0156	0.00
17/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	582	1	582	1	0.00
17/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	609	1	609	1	0.00
17/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	556	0	556	0	0.00
17/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	371	0	371	0	0.00
17/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	335	0	335	0	0.00
17/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	352	0	352	0	0.00
17/02/2012	R207 On 03-May-12			Bond Future	7.77	98.8789	7.7690	98.8789	24,915.00
17/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5449	5	5449	5	0.00
17/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5689	5	5689	5	0.00
17/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5209	5	5209	5	0.00
17/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	707	1	707	1	2,400.00
17/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1131	1	1131	1	800.00
17/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2194	2	2194	2	0.00
17/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3380	3	3380	3	0.00
17/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	461	1	461	1	2,400.00
17/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	910	1	910	1	800.00
17/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1801	2	1801	2	0.00
17/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	163	0	163	0	0.00
17/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2515	3	2515	3	0.00
17/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	121	0	121	0	0.00
17/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	142	0	142	0	0.00
17/02/2012	R207 On 02-August-12			Bond Future	7.85	96.7171	7.8460	96.7171	0.00
17/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5757	5	5757	5	0.00
17/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5954	6	5954	6	0.00
17/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5562	5	5562	5	0.00
17/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1052	1	1052	1	0.00
17/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	933	1	933	1	0.00
17/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	991	1	991	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
17/02/2012	R207 On 01-November-12			Bond Future	7.91	98.2246	7.9140	98.2246	0.00
17/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4227	4	4227	4	0.00
17/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4384	4	4384	4	0.00
17/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4074	4	4074	4	0.00
17/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2577	3	2577	3	0.00
17/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2371	3	2371	3	0.00
17/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2471	3	2471	3	0.00
17/02/2012	R207 On 07-February-13			Bond Future	7.98	96.2918	7.9790	96.2918	0.00
17/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4464	4	4464	4	0.00
17/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4320	4	4320	4	0.00
17/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4611	4	4611	4	0.00
17/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2986	3	2986	3	0.00
17/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3197	3	3197	3	0.00
17/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3089	3	3089	3	0.00
17/02/2012	R208 On 03-May-12			Bond Future	7.85	93.2537	7.8530	93.2537	9,194.00
17/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6704	6	6704	6	0.00
17/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6964	7	6964	7	0.00
17/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6443	6	6443	6	0.00
17/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	698	1	698	1	3,000.00
17/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1132	1	1132	1	1,000.00
17/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2226	2	2226	2	0.00
17/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3474	3	3474	3	0.00
17/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	534	1	534	1	3,000.00
17/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1046	1	1046	1	1,000.00
17/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2061	2	2061	2	0.00
17/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	108	0	108	0	0.00
17/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2860	3	2860	3	0.00
17/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	79	0	79	0	0.00
17/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	94	0	94	0	0.00
17/02/2012	R208 On 02-August-12			Bond Future	7.92	94.6460	7.9220	94.6460	0.00
17/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5927	6	5927	6	0.00
17/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5723	5	5723	5	0.00
17/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6134	6	6134	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
17/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1137	1	1137	1	0.00
17/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1278	1	1278	1	0.00
17/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1205	1	1205	1	0.00
17/02/2012	R208 On 01-November-12			Bond Future	7.99	92.7238	7.9880	92.7238	0.00
17/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4390	4	4390	4	0.00
17/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4229	4	4229	4	0.00
17/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4555	4	4555	4	0.00
17/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2783	3	2783	3	0.00
17/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3020	3	3020	3	0.00
17/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2899	3	2899	3	0.00
17/02/2012	R208 On 07-February-13			Bond Future	8.05	94.3358	8.0510	94.3358	0.00
17/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3965	4	3965	4	0.00
17/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4109	4	4109	4	0.00
17/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3829	4	3829	4	0.00
17/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4397	5	4397	5	0.00
17/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4115	4	4115	4	0.00
17/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4251	5	4251	5	0.00
17/02/2012	R209 On 03-May-12			Bond Future	8.75	75.0706	8.7540	75.0706	2,042.00
17/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3396	3	3396	3	0.00
17/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3157	3	3157	3	0.00
17/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3642	3	3642	3	0.00
17/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1346	2	1346	2	0.00
17/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1624	2	1624	2	0.00
17/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1480	2	1480	2	0.00
17/02/2012	R209 On 02-August-12			Bond Future	8.82	76.1961	8.8170	76.1961	0.00
17/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6178	6	6178	6	0.00
17/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6406	6	6406	6	0.00
17/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5952	6	5952	6	0.00
17/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3038	3	3038	3	0.00
17/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2761	3	2761	3	0.00
17/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2897	3	2897	3	0.00
17/02/2012	R209 On 01-November-12			Bond Future	8.88	74.2307	8.8780	74.2307	0.00
17/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5844	5	5844	5	0.00

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17/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6046	6	6046	6	0.00
17/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5651	5	5651	5	0.00
17/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5096	5	5096	5	0.00
17/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4730	5	4730	5	0.00
17/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4907	5	4907	5	0.00
17/02/2012	R209 On 07-February-13			Bond Future	8.94	75.5256	8.9370	75.5256	0.00
17/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6512	6	6512	6	0.00
17/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6325	6	6325	6	0.00
17/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6707	6	6707	6	0.00
17/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5848	6	5848	6	0.00
17/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6225	7	6225	7	0.00
17/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6031	6	6031	6	0.00
17/02/2012	R210 On 03-May-12			Bond Future	139.25	139.2459	139.2452	139.2459	840.00
17/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	245	0	245	0	0.00
17/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	195	0	195	0	0.00
17/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	295	0	295	0	0.00
17/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R211 On 03-May-12			Bond Future	118.41	118.4117	118.4062	118.4117	480.00
17/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	206	0	206	0	0.00
17/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	256	0	256	0	0.00
17/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	156	0	156	0	0.00
17/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R212 On 03-May-12			Bond Future	115.86	115.5570	115.8576	115.5570	2,842.00
17/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	558	0	558	0	0.00
17/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	508	0	508	0	0.00
17/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	608	0	608	0	0.00
17/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
17/02/2012	R212 On 03-May-12	115.30	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
17/02/2012	R213 On 03-May-12			Bond Future	8.70	85.1081	8.7020	85.1081	995.00
17/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5077	5	5077	5	0.00
17/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5368	5	5368	5	0.00
17/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4791	4	4791	4	0.00
17/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	900	1	900	1	0.00
17/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	728	1	728	1	0.00
17/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	810	1	810	1	0.00
17/02/2012	R213 On 02-August-12			Bond Future	8.77	86.3768	8.7680	86.3768	0.00
17/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6546	6	6546	6	0.00
17/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6785	6	6785	6	0.00
17/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6311	6	6311	6	0.00
17/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2965	3	2965	3	0.00
17/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2693	3	2693	3	0.00
17/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2825	3	2825	3	0.00
17/02/2012	R213 On 01-November-12			Bond Future	8.83	84.1842	8.8340	84.1842	0.00
17/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6066	6	6066	6	0.00
17/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6275	6	6275	6	0.00
17/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5865	6	5865	6	0.00
17/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4959	5	4959	5	0.00
17/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4599	5	4599	5	0.00
17/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4773	5	4773	5	0.00
17/02/2012	R213 On 07-February-13			Bond Future	8.90	85.6464	8.9010	85.6464	0.00
17/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6677	6	6677	6	0.00
17/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6879	7	6879	7	0.00
17/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6484	6	6484	6	0.00
17/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6105	6	6105	6	0.00
17/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5734	6	5734	6	0.00
17/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5913	6	5913	6	0.00
20/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	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
20/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	AL7T On 03-May-12			Index Future	424.98	424.6410	424.9820	424.6410	16.00
20/02/2012	AL7T On 02-August-12			Index Future	431.32	430.9880	431.3180	430.9880	0.00
20/02/2012	ALBI On 03-May-12			Index Future	386.76	386.3700	386.7620	386.3700	906.00
20/02/2012	ALBI On 02-August-12			Index Future	392.53	392.1450	392.5280	392.1450	118.00
20/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	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
20/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CAAN On 30-March-12			Can-Do Future	0.06	0.0798	0.0635	0.0798	0.00
20/02/2012	CAAO On 30-March-12			Can-Do Future	0.18	0.1656	0.1817	0.1656	100,000.00
20/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0207	0.0207	0.0207	12,500.00
20/02/2012	CAAV On 29-February-12			Can-Do Future	0.09	0.0697	0.0861	0.0697	12,987.00
20/02/2012	CAAW On 20-April-12			Any day expiry	7.74	7.7964	7.7405	7.7964	0.00
20/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	101	0	101	0	0.00
20/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	91	0	91	0	0.00
20/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	111	0	111	0	0.00
20/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	421	0	421	0	0.00
20/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	501	0	501	0	0.00
20/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	461	0	461	0	0.00
20/02/2012	CAAX On 30-March-12			Can-Do Future	0.05	0.0647	0.0538	0.0647	12,500.00
20/02/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0700	0.0611	0.0700	12,500.00
20/02/2012	CAAZ On 18-June-12			Can-Do Future	0.08	0.0892	0.0806	0.0892	5,670.00
20/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2012	DAAA On 29-March-12			Any day expiry	7.72	7.7719	7.7162	7.7719	0.00
20/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	102	0	102	0	0.00
20/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	116	0	116	0	0.00
20/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	89	0	89	0	0.00
20/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	323	0	323	0	0.00
20/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	250	0	250	0	0.00
20/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	286	0	286	0	0.00
20/02/2012	GOVI On 03-May-12			GOVI	387.68	387.3070	387.6750	387.3070	215.00
20/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	56750	5	56750	5	0.00
20/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	56650	5	56650	5	0.00
20/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	56850	5	56850	5	0.00
20/02/2012	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
20/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 02-August-12			GOVI	393.45	393.0960	393.4540	393.0960	0.00
20/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	34540	3	34540	3	0.00
20/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	34440	3	34440	3	0.00
20/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	34640	3	34640	3	0.00
20/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
20/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
20/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2012	IGOV On 03-May-12			Index Future	169.97	169.9120	169.9720	169.9120	515.00
20/02/2012	IGOV On 02-August-12			Index Future	172.51	172.4510	172.5060	172.4510	0.00
20/02/2012	ILBI On 03-May-12			Index Future	461.05	461.0500	461.0500	461.0500	0.00
20/02/2012	ILBI On 02-August-12			Index Future	469.57	469.5700	469.5700	469.5700	152.00
20/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
20/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
20/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
20/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	2,890.00
20/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	0.00
20/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.71	94.2800	5.7100	94.2800	0.00
20/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2600	5.7400	94.2600	44,760.00
20/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.86	94.1300	5.8600	94.1300	940.00
20/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.00	93.9700	6.0000	93.9700	790.00
20/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.16	93.8100	6.1600	93.8100	1,250.00
20/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.34	93.6300	6.3400	93.6300	1,700.00
20/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.53	93.4300	6.5300	93.4300	1,500.00
20/02/2012	R157 On 03-May-12			Bond Future	6.65	122.2143	6.6490	122.2143	10,835.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5189	5	5189	5	0.00
20/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5346	5	5346	5	0.00
20/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5032	5	5032	5	0.00
20/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	202	0	202	0	1,500.00
20/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	455	0	455	0	0.00
20/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	865	1	865	1	0.00
20/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	529	1	529	1	1,500.00
20/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	953	1	953	1	1,500.00
20/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
20/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1541	2	1541	2	0.00
20/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
20/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
20/02/2012	R157 On 02-August-12			Bond Future	6.70	124.0408	6.7040	124.0408	0.00
20/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4071	4	4071	4	0.00
20/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4203	4	4203	4	0.00
20/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3940	4	3940	4	0.00
20/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	176	0	176	0	0.00
20/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	144	0	144	0	0.00
20/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	159	0	159	0	0.00
20/02/2012	R157 On 01-November-12			Bond Future	6.75	119.1551	6.7490	119.1551	0.00
20/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1801	2	1801	2	0.00
20/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1887	2	1887	2	0.00
20/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1717	2	1717	2	0.00
20/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1149	1	1149	1	0.00
20/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1037	1	1037	1	0.00
20/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1092	1	1092	1	0.00
20/02/2012	R157 On 07-February-13			Bond Future	6.78	121.2504	6.7770	121.2504	0.00
20/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1460	1	1460	1	0.00
20/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1528	2	1528	2	0.00
20/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1396	1	1396	1	0.00
20/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1594	2	1594	2	0.00
20/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1469	1	1469	1	0.00
20/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1529	2	1529	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
20/02/2012	R186 On 03-May-12			Bond Future	8.27	122.5728	8.2660	122.5728	28,056.00
20/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7223	7	7223	7	0.00
20/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7598	7	7598	7	0.00
20/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6853	7	6853	7	0.00
20/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1149	1	1149	1	2,250.00
20/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2248	2	2248	2	750.00
20/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3822	4	3822	4	0.00
20/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6128	6	6128	6	0.00
20/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	758	1	758	1	2,250.00
20/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1627	2	1627	2	750.00
20/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2878	3	2878	3	0.00
20/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	598	1	598	1	0.00
20/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4703	5	4703	5	0.00
20/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	469	1	469	1	0.00
20/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	530	1	530	1	0.00
20/02/2012	R186 On 02-August-12			Bond Future	8.34	119.1207	8.3350	119.1207	0.00
20/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6987	7	6987	7	0.00
20/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7270	7	7270	7	0.00
20/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6709	7	6709	7	0.00
20/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4458	4	4458	4	8,750.00
20/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6489	6	6489	6	0.00
20/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2575	3	2575	3	43.00
20/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	7043	7	7043	7	0.00
20/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2265	2	2265	2	276.00
20/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8121	8	8121	8	0.00
20/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3170	3	3170	3	43.00
20/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3511	4	3511	4	276.00
20/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	8814	9	8814	9	0.00
20/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3371	3	3371	3	0.00
20/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5255	5	5255	5	0.00
20/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3042	3	3042	3	0.00
20/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3203	3	3203	3	0.00
20/02/2012	R186 On 01-November-12			Bond Future	8.40	120.9624	8.4000	120.9624	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
20/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7684	8	7684	8	0.00
20/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7425	7	7425	7	0.00
20/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7946	8	7946	8	0.00
20/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4359	4	4359	4	0.00
20/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4720	5	4720	5	0.00
20/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4537	5	4537	5	0.00
20/02/2012	R186 On 07-February-13			Bond Future	8.46	117.7894	8.4630	117.7894	0.00
20/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7078	7	7078	7	0.00
20/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6855	7	6855	7	0.00
20/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7312	7	7312	7	0.00
20/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6533	7	6533	7	0.00
20/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6972	7	6972	7	0.00
20/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6746	7	6746	7	0.00
20/02/2012	R189 On 03-May-12			Bond Future	215.46	215.4853	215.4649	215.4853	0.00
20/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	465	0	465	0	0.00
20/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	415	0	415	0	0.00
20/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	515	1	515	1	0.00
20/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R197 On 03-May-12			Bond Future	252.06	252.0705	252.0636	252.0705	1,005.00
20/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1064	1	1064	1	0.00
20/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1014	1	1014	1	0.00
20/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1114	1	1114	1	0.00
20/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R201 On 03-May-12			Bond Future	6.10	109.6197	6.0970	109.6197	968.00
20/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4009	4	4009	4	0.00
20/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3890	4	3890	4	0.00
20/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4127	4	4127	4	0.00
20/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R201 On 03-May-12	7.70	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
20/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
20/02/2012	R201 On 02-August-12			Bond Future	6.10	106.8517	6.1040	106.8517	0.00
20/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3159	3	3159	3	0.00
20/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3260	3	3260	3	0.00
20/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3059	3	3059	3	0.00
20/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	74	0	74	0	0.00
20/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	58	0	58	0	0.00
20/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	66	0	66	0	0.00
20/02/2012	R201 On 01-November-12			Bond Future	6.08	108.5060	6.0790	108.5060	0.00
20/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1417	1	1417	1	0.00
20/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1484	1	1484	1	0.00
20/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1351	1	1351	1	0.00
20/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	601	1	601	1	0.00
20/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	533	1	533	1	0.00
20/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	566	1	566	1	0.00
20/02/2012	R201 On 07-February-13			Bond Future	6.00	105.9965	6.0010	105.9965	0.00
20/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1189	1	1189	1	0.00
20/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1242	1	1242	1	0.00
20/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1137	1	1137	1	0.00
20/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	782	1	782	1	0.00
20/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	710	1	710	1	0.00
20/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	745	1	745	1	0.00
20/02/2012	R202 On 03-May-12			Bond Future	187.47	187.4774	187.4730	187.4774	36,952.00
20/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
20/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
20/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
20/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2577	3	2577	3	0.00
20/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2477	2	2477	2	0.00
20/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2527	3	2527	3	0.00
20/02/2012	R203 On 03-May-12			Bond Future	7.22	105.6980	7.2210	105.6980	3,536.00
20/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6614	7	6614	7	0.00
20/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6820	7	6820	7	0.00
20/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6408	6	6408	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
20/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	607	1	607	1	4,200.00
20/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2811	3	2811	3	0.00
20/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	884	1	884	1	1,400.00
20/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1644	2	1644	2	0.00
20/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	620	1	620	1	1,400.00
20/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	246	0	246	0	4,200.00
20/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1204	1	1204	1	0.00
20/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	9	0	9	0	0.00
20/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1607	2	1607	2	0.00
20/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	6	0	6	0	0.00
20/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	7	0	7	0	0.00
20/02/2012	R203 On 02-August-12			Bond Future	7.29	107.2795	7.2890	107.2795	0.00
20/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5478	5	5478	5	0.00
20/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5309	5	5309	5	0.00
20/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5648	6	5648	6	0.00
20/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	389	0	389	0	0.00
20/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	454	0	454	0	0.00
20/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	421	0	421	0	0.00
20/02/2012	R203 On 01-November-12			Bond Future	7.35	104.7783	7.3530	104.7783	0.00
20/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3237	3	3237	3	0.00
20/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3111	3	3111	3	0.00
20/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3365	3	3365	3	0.00
20/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1546	2	1546	2	0.00
20/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1696	2	1696	2	0.00
20/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1620	2	1620	2	0.00
20/02/2012	R203 On 07-February-13			Bond Future	7.41	106.6199	7.4120	106.6199	0.00
20/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1128	1	1128	1	0.00
20/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1188	1	1188	1	0.00
20/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1073	1	1073	1	0.00
20/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4914	5	4914	5	0.00
20/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4622	5	4622	5	0.00
20/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4766	5	4766	5	0.00
20/02/2012	R204 On 03-May-12			Bond Future	7.52	105.4505	7.5230	105.4505	3,150.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6206	6	6206	6	0.00
20/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6439	6	6439	6	0.00
20/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	322	0	322	0	550.00
20/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1960	2	1960	2	0.00
20/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5973	6	5973	6	0.00
20/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	52	0	52	0	0.00
20/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3098	3	3098	3	0.00
20/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	784	1	784	1	550.00
20/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	34	0	34	0	0.00
20/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	43	0	43	0	0.00
20/02/2012	R204 On 02-August-12			Bond Future	7.60	102.9940	7.5970	102.9940	0.00
20/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5271	5	5271	5	0.00
20/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5457	5	5457	5	0.00
20/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5086	5	5086	5	0.00
20/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	896	1	896	1	0.00
20/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	790	1	790	1	0.00
20/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	842	1	842	1	0.00
20/02/2012	R204 On 01-November-12			Bond Future	7.66	104.5911	7.6640	104.5911	0.00
20/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3784	4	3784	4	0.00
20/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3930	4	3930	4	0.00
20/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3642	4	3642	4	0.00
20/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2262	2	2262	2	0.00
20/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2073	2	2073	2	0.00
20/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2166	2	2166	2	0.00
20/02/2012	R204 On 07-February-13			Bond Future	7.73	102.3875	7.7270	102.3875	0.00
20/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3974	4	3974	4	0.00
20/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3840	4	3840	4	0.00
20/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4109	4	4109	4	0.00
20/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2612	3	2612	3	0.00
20/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2804	3	2804	3	0.00
20/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2707	3	2707	3	0.00
20/02/2012	R206 On 03-May-12			Bond Future	6.01	104.6813	6.0060	104.6813	300.00
20/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2366	2	2366	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
20/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2444	2	2444	2	0.00
20/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2288	2	2288	2	0.00
20/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R206 On 02-August-12			Bond Future	6.00	102.4816	6.0030	102.4816	0.00
20/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1744	2	1744	2	0.00
20/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1682	2	1682	2	0.00
20/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1806	2	1806	2	0.00
20/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	40	0	40	0	0.00
20/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	51	0	51	0	0.00
20/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	46	0	46	0	0.00
20/02/2012	R206 On 01-November-12			Bond Future	5.93	104.0709	5.9330	104.0709	0.00
20/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	532	1	532	1	0.00
20/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	501	0	501	0	0.00
20/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	564	1	564	1	0.00
20/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	430	0	430	0	0.00
20/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	481	0	481	0	0.00
20/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	455	0	455	0	0.00
20/02/2012	R206 On 07-February-13			Bond Future	5.73	102.1295	5.7310	102.1295	0.00
20/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	587	1	587	1	0.00
20/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	614	1	614	1	0.00
20/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	561	1	561	1	0.00
20/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	365	0	365	0	0.00
20/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	328	0	328	0	0.00
20/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	346	0	346	0	0.00
20/02/2012	R207 On 03-May-12			Bond Future	7.76	99.2924	7.7640	99.2924	24,915.00
20/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5464	5	5464	5	0.00
20/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5705	6	5705	6	0.00
20/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5222	5	5222	5	0.00
20/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	691	1	691	1	2,400.00
20/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1115	1	1115	1	800.00
20/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2185	2	2185	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
20/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3380	3	3380	3	0.00
20/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	433	0	433	0	2,400.00
20/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	873	1	873	1	800.00
20/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1757	2	1757	2	0.00
20/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	148	0	148	0	0.00
20/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2471	3	2471	3	0.00
20/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	109	0	109	0	0.00
20/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	129	0	129	0	0.00
20/02/2012	R207 On 02-August-12			Bond Future	7.84	97.1349	7.8410	97.1349	0.00
20/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5759	6	5759	6	0.00
20/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5957	6	5957	6	0.00
20/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5563	6	5563	6	0.00
20/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1025	1	1025	1	0.00
20/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	909	1	909	1	0.00
20/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	966	1	966	1	0.00
20/02/2012	R207 On 01-November-12			Bond Future	7.91	98.6410	7.9080	98.6410	0.00
20/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4228	4	4228	4	0.00
20/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4384	4	4384	4	0.00
20/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4074	4	4074	4	0.00
20/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2545	3	2545	3	0.00
20/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2339	2	2339	2	0.00
20/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2441	2	2441	2	0.00
20/02/2012	R207 On 07-February-13			Bond Future	7.97	96.7307	7.9740	96.7307	0.00
20/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4464	4	4464	4	0.00
20/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4319	4	4319	4	0.00
20/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4610	5	4610	5	0.00
20/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2959	3	2959	3	0.00
20/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3171	3	3171	3	0.00
20/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3064	3	3064	3	0.00
20/02/2012	R208 On 03-May-12			Bond Future	7.85	93.7231	7.8470	93.7231	9,194.00
20/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6730	7	6730	7	0.00
20/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6991	7	6991	7	0.00
20/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6468	6	6468	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
20/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	683	1	683	1	3,000.00
20/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1117	1	1117	1	1,000.00
20/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2219	2	2219	2	0.00
20/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3478	3	3478	3	0.00
20/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	502	1	502	1	3,000.00
20/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1003	1	1003	1	1,000.00
20/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2010	2	2010	2	0.00
20/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	97	0	97	0	0.00
20/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2809	3	2809	3	0.00
20/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	70	0	70	0	0.00
20/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	83	0	83	0	0.00
20/02/2012	R208 On 02-August-12			Bond Future	7.92	95.1276	7.9170	95.1276	0.00
20/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5927	6	5927	6	0.00
20/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5722	6	5722	6	0.00
20/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6135	6	6135	6	0.00
20/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1109	1	1109	1	0.00
20/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1247	1	1247	1	0.00
20/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1176	1	1176	1	0.00
20/02/2012	R208 On 01-November-12			Bond Future	7.98	93.2051	7.9820	93.2051	0.00
20/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4390	4	4390	4	0.00
20/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4228	4	4228	4	0.00
20/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4555	5	4555	5	0.00
20/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2748	3	2748	3	0.00
20/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	2985	3	2985	3	0.00
20/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2865	3	2865	3	0.00
20/02/2012	R208 On 07-February-13			Bond Future	8.05	94.8379	8.0450	94.8379	0.00
20/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3965	4	3965	4	0.00
20/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4109	4	4109	4	0.00
20/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3828	4	3828	4	0.00
20/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4362	4	4362	4	0.00
20/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4081	4	4081	4	0.00
20/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4217	4	4217	4	0.00
20/02/2012	R209 On 03-May-12			Bond Future	8.74	75.7259	8.7380	75.7259	2,042.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3435	3	3435	3	0.00
20/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3193	3	3193	3	0.00
20/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3686	4	3686	4	0.00
20/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1263	1	1263	1	0.00
20/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1533	2	1533	2	0.00
20/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1392	1	1392	1	0.00
20/02/2012	R209 On 02-August-12			Bond Future	8.80	76.8589	8.8010	76.8589	0.00
20/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6222	6	6222	6	0.00
20/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6452	6	6452	6	0.00
20/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5995	6	5995	6	0.00
20/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2955	3	2955	3	0.00
20/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2681	3	2681	3	0.00
20/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2815	3	2815	3	0.00
20/02/2012	R209 On 01-November-12			Bond Future	8.86	74.9010	8.8610	74.9010	0.00
20/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5888	6	5888	6	0.00
20/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6091	6	6091	6	0.00
20/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5693	6	5693	6	0.00
20/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5005	5	5005	5	0.00
20/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4643	5	4643	5	0.00
20/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4819	5	4819	5	0.00
20/02/2012	R209 On 07-February-13			Bond Future	8.92	76.2185	8.9200	76.2185	0.00
20/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6559	7	6559	7	0.00
20/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6370	6	6370	6	0.00
20/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6755	7	6755	7	0.00
20/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5765	6	5765	6	0.00
20/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6140	6	6140	6	0.00
20/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5948	6	5948	6	0.00
20/02/2012	R210 On 03-May-12			Bond Future	139.24	139.2452	139.2421	139.2452	840.00
20/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	242	0	242	0	0.00
20/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	192	0	192	0	0.00
20/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	292	0	292	0	0.00
20/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R210 On 03-May-12	139.05	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
20/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R211 On 03-May-12			Bond Future	118.40	118.4062	118.3988	118.4062	480.00
20/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	199	0	199	0	0.00
20/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	249	0	249	0	0.00
20/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	149	0	149	0	0.00
20/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R212 On 03-May-12			Bond Future	115.96	115.8576	115.9550	115.8576	2,842.00
20/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	655	1	655	1	0.00
20/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	605	1	605	1	0.00
20/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	705	1	705	1	0.00
20/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
20/02/2012	R213 On 03-May-12			Bond Future	8.69	85.6878	8.6860	85.6878	995.00
20/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5143	5	5143	5	0.00
20/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5438	5	5438	5	0.00
20/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4852	5	4852	5	0.00
20/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	831	1	831	1	0.00
20/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	668	1	668	1	0.00
20/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	746	1	746	1	0.00
20/02/2012	R213 On 02-August-12			Bond Future	8.75	86.9725	8.7520	86.9725	0.00
20/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6593	7	6593	7	0.00
20/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6833	7	6833	7	0.00
20/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6355	6	6355	6	0.00
20/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2881	3	2881	3	0.00
20/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2613	3	2613	3	0.00
20/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2744	3	2744	3	0.00
20/02/2012	R213 On 01-November-12			Bond Future	8.82	84.7797	8.8170	84.7797	0.00
20/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6112	6	6112	6	0.00
20/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6322	6	6322	6	0.00
20/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5909	6	5909	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
20/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4868	5	4868	5	0.00
20/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4512	5	4512	5	0.00
20/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4685	5	4685	5	0.00
20/02/2012	R213 On 07-February-13			Bond Future	8.88	86.2643	8.8840	86.2643	0.00
20/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6725	7	6725	7	0.00
20/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6927	7	6927	7	0.00
20/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6530	6	6530	6	0.00
20/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6019	6	6019	6	0.00
20/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5649	6	5649	6	0.00
20/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5829	6	5829	6	0.00
21/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	AL7T On 03-May-12			Index Future	424.18	424.9820	424.1810	424.9820	16.00
21/02/2012	AL7T On 02-August-12			Index Future	430.50	431.3180	430.4980	431.3180	0.00
21/02/2012	ALBI On 03-May-12			Index Future	386.17	386.7620	386.1680	386.7620	906.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	ALBI On 02-August-12			Index Future	391.92	392.5280	391.9190	392.5280	118.00
21/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	CAAN On 30-March-12			Can-Do Future	0.07	0.0635	0.0676	0.0635	0.00
21/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1817	0.1659	0.1817	100,000.00
21/02/2012	CAAT On 29-February-12			Can-Do Future	0.01	0.0207	0.0106	0.0207	12,500.00
21/02/2012	CAAV On 29-February-12			Can-Do Future	0.06	0.0861	0.0567	0.0861	12,987.00
21/02/2012	CAAW On 20-April-12			Any day expiry	7.79	7.7405	7.7872	7.7405	0.00
21/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	106	0	106	0	0.00
21/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	96	0	96	0	0.00
21/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	118	0	118	0	0.00
21/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	381	0	381	0	0.00
21/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	459	1	459	1	0.00
21/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	419	0	419	0	0.00
21/02/2012	CAAX On 30-March-12			Can-Do Future	0.06	0.0538	0.0560	0.0538	12,500.00
21/02/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0611	0.0639	0.0611	12,500.00
21/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0806	0.0893	0.0806	5,670.00
21/02/2012	CES1 On 20-April-18			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
21/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2012	DAAA On 29-March-12			Any day expiry	7.76	7.7162	7.7624	7.7162	0.00
21/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	109	0	109	0	0.00
21/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	125	0	125	0	0.00
21/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	95	0	95	0	0.00
21/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	283	0	283	0	0.00
21/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	213	0	213	0	0.00
21/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	247	0	247	0	0.00
21/02/2012	GOVI On 03-May-12			GOVI	387.13	387.6750	387.1330	387.6750	215.00
21/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	51330	6	51330	6	0.00
21/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	51230	6	51230	6	0.00
21/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	51430	6	51430	6	0.00
21/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 02-August-12			GOVI	392.90	393.4540	392.8980	393.4540	0.00
21/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	28980	3	28980	3	0.00
21/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	28880	3	28880	3	0.00
21/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	29080	3	29080	3	0.00
21/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
21/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
21/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2012	IGOV On 03-May-12			Index Future	170.39	169.9720	170.3890	169.9720	515.00
21/02/2012	IGOV On 02-August-12			Index Future	172.93	172.5060	172.9270	172.5060	0.00
21/02/2012	ILBI On 03-May-12			Index Future	461.15	461.0500	461.1470	461.0500	0.00
21/02/2012	ILBI On 02-August-12			Index Future	469.65	469.5700	469.6480	469.5700	152.00
21/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
21/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
21/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
21/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
21/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	2,890.00
21/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3200	5.6900	94.3200	0.00
21/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.71	94.2900	5.7100	94.2900	0.00
21/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.76	94.2600	5.7600	94.2600	44,760.00
21/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.88	94.1400	5.8800	94.1400	940.00
21/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.03	94.0000	6.0300	94.0000	790.00
21/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.20	93.8400	6.2000	93.8400	1,250.00
21/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.37	93.6600	6.3700	93.6600	1,700.00
21/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.56	93.4700	6.5600	93.4700	1,500.00
21/02/2012	R157 On 03-May-12			Bond Future	6.68	122.2510	6.6750	122.2510	10,935.00
21/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5102	5	5102	5	0.00
21/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5259	5	5259	5	0.00
21/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4945	5	4945	5	0.00
21/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	181	0	181	0	1,500.00
21/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	418	0	418	0	0.00
21/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	811	1	811	1	0.00
21/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	562	1	562	1	1,500.00
21/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1002	1	1002	1	1,500.00
21/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
21/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1606	2	1606	2	0.00
21/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
21/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
21/02/2012	R157 On 02-August-12			Bond Future	6.73	124.0747	6.7330	124.0747	0.00
21/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3989	4	3989	4	0.00
21/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4121	4	4121	4	0.00
21/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3859	4	3859	4	0.00
21/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	184	0	184	0	0.00
21/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	151	0	151	0	0.00

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21/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	167	0	167	0	0.00
21/02/2012	R157 On 01-November-12			Bond Future	6.78	119.1920	6.7820	119.1920	0.00
21/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1744	2	1744	2	0.00
21/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1828	2	1828	2	0.00
21/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1661	2	1661	2	0.00
21/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1186	1	1186	1	0.00
21/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1072	1	1072	1	0.00
21/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1129	1	1129	1	0.00
21/02/2012	R157 On 07-February-13			Bond Future	6.81	121.2812	6.8140	121.2812	0.00
21/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1411	1	1411	1	0.00
21/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1478	2	1478	2	0.00
21/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1348	1	1348	1	0.00
21/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1641	2	1641	2	0.00
21/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1514	1	1514	1	0.00
21/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1575	2	1575	2	0.00
21/02/2012	R186 On 03-May-12			Bond Future	8.28	122.7248	8.2800	122.7248	28,056.00
21/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7100	7	7100	7	0.00
21/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7473	8	7473	8	0.00
21/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6731	7	6731	7	0.00
21/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1095	1	1095	1	2,250.00
21/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2168	2	2168	2	750.00
21/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3721	4	3721	4	0.00
21/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6009	6	6009	6	0.00
21/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	772	1	772	1	2,250.00
21/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1659	2	1659	2	750.00
21/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2931	3	2931	3	0.00
21/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	609	1	609	1	0.00
21/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4782	5	4782	5	0.00
21/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	477	0	477	0	0.00
21/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	540	1	540	1	0.00
21/02/2012	R186 On 02-August-12			Bond Future	8.35	119.2699	8.3500	119.2699	0.00
21/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6884	7	6884	7	0.00
21/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7165	7	7165	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
21/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6607	7	6607	7	0.00
21/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4374	4	4374	4	8,750.00
21/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6389	6	6389	6	0.00
21/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2514	3	2514	3	43.00
21/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6939	7	6939	7	0.00
21/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2209	2	2209	2	276.00
21/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8200	8	8200	8	0.00
21/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3206	3	3206	3	43.00
21/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3550	4	3550	4	276.00
21/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	8897	9	8897	9	0.00
21/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3409	3	3409	3	0.00
21/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5311	5	5311	5	0.00
21/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3077	3	3077	3	0.00
21/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3240	3	3240	3	0.00
21/02/2012	R186 On 01-November-12			Bond Future	8.42	121.1181	8.4160	121.1181	0.00
21/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7584	8	7584	8	0.00
21/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7326	7	7326	7	0.00
21/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7844	8	7844	8	0.00
21/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4404	4	4404	4	0.00
21/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4768	5	4768	5	0.00
21/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4584	5	4584	5	0.00
21/02/2012	R186 On 07-February-13			Bond Future	8.48	117.9422	8.4790	117.9422	0.00
21/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6992	7	6992	7	0.00
21/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6769	7	6769	7	0.00
21/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7224	7	7224	7	0.00
21/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6589	7	6589	7	0.00
21/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7030	7	7030	7	0.00
21/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6804	7	6804	7	0.00
21/02/2012	R189 On 03-May-12			Bond Future	215.45	215.4649	215.4494	215.4649	0.00
21/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	449	0	449	0	0.00
21/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	399	0	399	0	0.00
21/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	499	1	499	1	0.00
21/02/2012	R189 On 03-May-12	214.95	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
21/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R197 On 03-May-12			Bond Future	253.44	252.0636	253.4448	252.0636	1,005.00
21/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2445	1	2445	1	0.00
21/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2395	1	2395	1	0.00
21/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2495	1	2495	1	0.00
21/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R201 On 03-May-12			Bond Future	6.10	109.6470	6.1020	109.6470	968.00
21/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3996	4	3996	4	0.00
21/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3878	4	3878	4	0.00
21/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4114	4	4114	4	0.00
21/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R201 On 02-August-12			Bond Future	6.11	106.8720	6.1100	106.8720	0.00
21/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3146	3	3146	3	0.00
21/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3247	3	3247	3	0.00
21/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3045	3	3045	3	0.00
21/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	74	0	74	0	0.00
21/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	59	0	59	0	0.00
21/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	66	0	66	0	0.00
21/02/2012	R201 On 01-November-12			Bond Future	6.09	108.5324	6.0870	108.5324	0.00
21/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1404	1	1404	1	0.00
21/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1472	1	1472	1	0.00
21/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1339	1	1339	1	0.00
21/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	605	1	605	1	0.00
21/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	537	1	537	1	0.00
21/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	569	1	569	1	0.00
21/02/2012	R201 On 07-February-13			Bond Future	6.01	106.0179	6.0100	106.0179	0.00
21/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1178	1	1178	1	0.00
21/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1231	1	1231	1	0.00

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21/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1127	1	1127	1	0.00
21/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	788	1	788	1	0.00
21/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	715	1	715	1	0.00
21/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	751	1	751	1	0.00
21/02/2012	R202 On 03-May-12			Bond Future	187.47	187.4730	187.4730	187.4730	36,952.00
21/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
21/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
21/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
21/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	2577	3	2577	3	0.00
21/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	2477	2	2477	2	0.00
21/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	2527	3	2527	3	0.00
21/02/2012	R203 On 03-May-12			Bond Future	7.25	105.6980	7.2510	105.6980	3,536.00
21/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6480	7	6480	7	0.00
21/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6686	7	6686	7	0.00
21/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6274	6	6274	6	0.00
21/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	554	1	554	1	4,200.00
21/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2695	3	2695	3	0.00
21/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	817	1	817	1	1,400.00
21/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1550	2	1550	2	0.00
21/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	661	1	661	1	1,400.00
21/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	265	0	265	0	4,200.00
21/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1272	1	1272	1	0.00
21/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	10	0	10	0	0.00
21/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1689	2	1689	2	0.00
21/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	7	0	7	0	0.00
21/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	8	0	8	0	0.00
21/02/2012	R203 On 02-August-12			Bond Future	7.32	107.2752	7.3210	107.2752	0.00
21/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5358	5	5358	5	0.00
21/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5191	5	5191	5	0.00
21/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5527	6	5527	6	0.00
21/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	405	0	405	0	0.00
21/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	474	0	474	0	0.00
21/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	438	0	438	0	0.00

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21/02/2012	R203 On 01-November-12			Bond Future	7.39	104.7783	7.3880	104.7783	0.00
21/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3144	3	3144	3	0.00
21/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3020	3	3020	3	0.00
21/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3270	3	3270	3	0.00
21/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1595	2	1595	2	0.00
21/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1749	2	1749	2	0.00
21/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1671	2	1671	2	0.00
21/02/2012	R203 On 07-February-13			Bond Future	7.45	106.6160	7.4500	106.6160	0.00
21/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1082	1	1082	1	0.00
21/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1141	1	1141	1	0.00
21/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1028	1	1028	1	0.00
21/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5018	5	5018	5	0.00
21/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4723	5	4723	5	0.00
21/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4868	5	4868	5	0.00
21/02/2012	R204 On 03-May-12			Bond Future	7.55	105.4766	7.5480	105.4766	3,150.00
21/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6078	6	6078	6	0.00
21/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6311	6	6311	6	0.00
21/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	292	0	292	0	550.00
21/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1868	2	1868	2	0.00
21/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5845	6	5845	6	0.00
21/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	54	0	54	0	0.00
21/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3198	3	3198	3	0.00
21/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	822	1	822	1	550.00
21/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	37	0	37	0	0.00
21/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	45	0	45	0	0.00
21/02/2012	R204 On 02-August-12			Bond Future	7.62	103.0192	7.6230	103.0192	0.00
21/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5164	5	5164	5	0.00
21/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5349	5	5349	5	0.00
21/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4981	5	4981	5	0.00
21/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	922	1	922	1	0.00
21/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	813	1	813	1	0.00
21/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	866	1	866	1	0.00
21/02/2012	R204 On 01-November-12			Bond Future	7.69	104.6203	7.6920	104.6203	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
21/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3697	4	3697	4	0.00
21/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3841	4	3841	4	0.00
21/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3557	4	3557	4	0.00
21/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2313	2	2313	2	0.00
21/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2121	2	2121	2	0.00
21/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2215	2	2215	2	0.00
21/02/2012	R204 On 07-February-13			Bond Future	7.76	102.4156	7.7570	102.4156	0.00
21/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3888	4	3888	4	0.00
21/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3757	4	3757	4	0.00
21/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4022	4	4022	4	0.00
21/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2665	3	2665	3	0.00
21/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2861	3	2861	3	0.00
21/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2761	3	2761	3	0.00
21/02/2012	R206 On 03-May-12			Bond Future	6.00	104.6990	6.0000	104.6990	300.00
21/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2376	2	2376	2	0.00
21/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2454	2	2454	2	0.00
21/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2298	2	2298	2	0.00
21/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R206 On 02-August-12			Bond Future	6.00	102.4953	5.9970	102.4953	0.00
21/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1751	2	1751	2	0.00
21/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1689	2	1689	2	0.00
21/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1813	2	1813	2	0.00
21/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	39	0	39	0	0.00
21/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	50	0	50	0	0.00
21/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	44	0	44	0	0.00
21/02/2012	R206 On 01-November-12			Bond Future	5.93	104.0859	5.9250	104.0859	0.00
21/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	536	1	536	1	0.00
21/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	505	1	505	1	0.00
21/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	568	1	568	1	0.00
21/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	424	0	424	0	0.00
21/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	476	0	476	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
21/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	450	0	450	0	0.00
21/02/2012	R206 On 07-February-13			Bond Future	5.72	102.1412	5.7230	102.1412	0.00
21/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	591	1	591	1	0.00
21/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	618	1	618	1	0.00
21/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	564	1	564	1	0.00
21/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	360	0	360	0	0.00
21/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	325	0	325	0	0.00
21/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	343	0	343	0	0.00
21/02/2012	R207 On 03-May-12			Bond Future	7.79	99.3204	7.7940	99.3204	24,915.00
21/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5305	5	5305	5	0.00
21/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5545	6	5545	6	0.00
21/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5065	5	5065	5	0.00
21/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	631	1	631	1	2,400.00
21/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1034	1	1034	1	800.00
21/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2068	2	2068	2	0.00
21/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3240	3	3240	3	0.00
21/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	461	0	461	0	2,400.00
21/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	924	1	924	1	800.00
21/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1844	2	1844	2	0.00
21/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	159	0	159	0	0.00
21/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2579	2	2579	2	0.00
21/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	117	0	117	0	0.00
21/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	137	0	137	0	0.00
21/02/2012	R207 On 02-August-12			Bond Future	7.87	97.1621	7.8720	97.1621	0.00
21/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5623	6	5623	6	0.00
21/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5819	6	5819	6	0.00
21/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5429	6	5429	6	0.00
21/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1060	1	1060	1	0.00
21/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	939	1	939	1	0.00
21/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	998	1	998	1	0.00
21/02/2012	R207 On 01-November-12			Bond Future	7.94	98.6727	7.9410	98.6727	0.00
21/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4117	4	4117	4	0.00
21/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4272	4	4272	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
21/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3965	4	3965	4	0.00
21/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2611	3	2611	3	0.00
21/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2401	2	2401	2	0.00
21/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2504	2	2504	2	0.00
21/02/2012	R207 On 07-February-13			Bond Future	8.01	96.7563	8.0090	96.7563	0.00
21/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4356	4	4356	4	0.00
21/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4213	4	4213	4	0.00
21/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4500	5	4500	5	0.00
21/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3028	3	3028	3	0.00
21/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3244	3	3244	3	0.00
21/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3135	3	3135	3	0.00
21/02/2012	R208 On 03-May-12			Bond Future	7.88	93.7593	7.8820	93.7593	9,194.00
21/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6526	7	6526	7	0.00
21/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6786	7	6786	7	0.00
21/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6265	6	6265	6	0.00
21/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	614	1	614	1	3,000.00
21/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1021	1	1021	1	1,000.00
21/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2078	2	2078	2	0.00
21/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3306	3	3306	3	0.00
21/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	541	1	541	1	3,000.00
21/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1073	1	1073	1	1,000.00
21/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2125	2	2125	2	0.00
21/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	105	0	105	0	0.00
21/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2951	3	2951	3	0.00
21/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	76	0	76	0	0.00
21/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	90	0	90	0	0.00
21/02/2012	R208 On 02-August-12			Bond Future	7.95	95.1571	7.9540	95.1571	0.00
21/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5757	6	5757	6	0.00
21/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5554	6	5554	6	0.00
21/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5963	6	5963	6	0.00
21/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1154	1	1154	1	0.00
21/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1297	1	1297	1	0.00
21/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1224	1	1224	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
21/02/2012	R208 On 01-November-12			Bond Future	8.02	93.2396	8.0210	93.2396	0.00
21/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4253	4	4253	4	0.00
21/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4093	4	4093	4	0.00
21/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4415	5	4415	5	0.00
21/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2832	3	2832	3	0.00
21/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3074	3	3074	3	0.00
21/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2952	3	2952	3	0.00
21/02/2012	R208 On 07-February-13			Bond Future	8.09	94.8715	8.0850	94.8715	0.00
21/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3846	4	3846	4	0.00
21/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3987	4	3987	4	0.00
21/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3711	4	3711	4	0.00
21/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4469	4	4469	4	0.00
21/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4183	4	4183	4	0.00
21/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4322	4	4322	4	0.00
21/02/2012	R209 On 03-May-12			Bond Future	8.78	75.8532	8.7840	75.8532	2,042.00
21/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3186	3	3186	3	0.00
21/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2952	3	2952	3	0.00
21/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3427	4	3427	4	0.00
21/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1369	1	1369	1	0.00
21/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1657	2	1657	2	0.00
21/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1508	1	1508	1	0.00
21/02/2012	R209 On 02-August-12			Bond Future	8.85	76.9848	8.8480	76.9848	0.00
21/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5972	6	5972	6	0.00
21/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6197	6	6197	6	0.00
21/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5749	6	5749	6	0.00
21/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3078	3	3078	3	0.00
21/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2795	3	2795	3	0.00
21/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2934	3	2934	3	0.00
21/02/2012	R209 On 01-November-12			Bond Future	8.91	75.0331	8.9090	75.0331	0.00
21/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5668	6	5668	6	0.00
21/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5867	6	5867	6	0.00
21/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5477	6	5477	6	0.00
21/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5162	5	5162	5	0.00

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21/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4791	5	4791	5	0.00
21/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4971	5	4971	5	0.00
21/02/2012	R209 On 07-February-13			Bond Future	8.97	76.3491	8.9700	76.3491	0.00
21/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6338	7	6338	7	0.00
21/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6154	6	6154	6	0.00
21/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6531	7	6531	7	0.00
21/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5925	6	5925	6	0.00
21/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6307	6	6307	6	0.00
21/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6110	6	6110	6	0.00
21/02/2012	R210 On 03-May-12			Bond Future	139.70	139.2421	139.7019	139.2421	840.00
21/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	702	0	702	0	0.00
21/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	652	0	652	0	0.00
21/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	752	0	752	0	0.00
21/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R211 On 03-May-12			Bond Future	118.39	118.3988	118.3940	118.3988	480.00
21/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	194	0	194	0	0.00
21/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	244	0	244	0	0.00
21/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	144	0	144	0	0.00
21/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R212 On 03-May-12			Bond Future	115.95	115.9550	115.9542	115.9550	2,842.00
21/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	654	1	654	1	0.00
21/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	604	1	604	1	0.00
21/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	704	1	704	1	0.00
21/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
21/02/2012	R213 On 03-May-12			Bond Future	8.71	85.8175	8.7050	85.8175	995.00
21/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5010	5	5010	5	0.00
21/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5303	5	5303	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
21/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4722	5	4722	5	0.00
21/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	855	1	855	1	0.00
21/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	687	1	687	1	0.00
21/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	767	1	767	1	0.00
21/02/2012	R213 On 02-August-12			Bond Future	8.77	87.1004	8.7730	87.1004	0.00
21/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6470	7	6470	7	0.00
21/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6708	7	6708	7	0.00
21/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6234	6	6234	6	0.00
21/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2928	3	2928	3	0.00
21/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2656	3	2656	3	0.00
21/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2789	3	2789	3	0.00
21/02/2012	R213 On 01-November-12			Bond Future	8.84	84.9138	8.8380	84.9138	0.00
21/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6006	6	6006	6	0.00
21/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6215	6	6215	6	0.00
21/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5806	6	5806	6	0.00
21/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4931	5	4931	5	0.00
21/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4570	5	4570	5	0.00
21/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4745	5	4745	5	0.00
21/02/2012	R213 On 07-February-13			Bond Future	8.91	86.3965	8.9060	86.3965	0.00
21/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6621	7	6621	7	0.00
21/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6822	7	6822	7	0.00
21/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6428	7	6428	7	0.00
21/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6088	6	6088	6	0.00
21/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5715	6	5715	6	0.00
21/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5896	6	5896	6	0.00
22/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0807 On 31-March-21			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
22/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	AL7T On 03-May-12			Index Future	424.18	424.1810	424.1760	424.1810	16.00
22/02/2012	AL7T On 02-August-12			Index Future	430.49	430.4980	430.4880	430.4980	0.00
22/02/2012	ALBI On 03-May-12			Index Future	385.93	386.1680	385.9330	386.1680	906.00
22/02/2012	ALBI On 02-August-12			Index Future	391.68	391.9190	391.6760	391.9190	118.00
22/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	C214 On 28-February-41			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
22/02/2012	CAAN On 30-March-12			Can-Do Future	0.07	0.0676	0.0668	0.0676	0.00
22/02/2012	CAAO On 30-March-12			Can-Do Future	0.16	0.1659	0.1599	0.1659	100,000.00
22/02/2012	CAAT On 29-February-12			Can-Do Future	0.01	0.0106	0.0106	0.0106	12,500.00
22/02/2012	CAAV On 29-February-12			Can-Do Future	0.04	0.0567	0.0442	0.0567	12,987.00
22/02/2012	CAAW On 20-April-12			Any day expiry	7.80	7.7872	7.8022	7.7872	0.00
22/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	106	0	106	0	0.00
22/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	117	0	117	0	0.00
22/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	95	0	95	0	0.00
22/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	443	0	443	0	0.00
22/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	365	0	365	0	0.00
22/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	404	0	404	0	0.00
22/02/2012	CAAX On 30-March-12			Can-Do Future	0.06	0.0560	0.0580	0.0560	12,500.00
22/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0639	0.0665	0.0639	12,500.00
22/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0893	0.0926	0.0893	5,670.00
22/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2012	DAAA On 29-March-12			Any day expiry	7.78	7.7624	7.7772	7.7624	0.00
22/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	109	0	109	0	0.00
22/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	95	0	95	0	0.00
22/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	126	0	126	0	0.00
22/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	199	0	199	0	0.00
22/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	268	0	268	0	0.00
22/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	232	0	232	0	0.00
22/02/2012	GOVI On 03-May-12			GOVI	386.96	387.1330	386.9560	387.1330	215.00
22/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	49560	5	49560	5	0.00
22/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	49460	5	49460	5	0.00
22/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	49660	5	49660	5	0.00
22/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 02-August-12			GOVI	392.71	392.8980	392.7140	392.8980	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
22/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	27140	3	27140	3	0.00
22/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	27040	3	27040	3	0.00
22/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	27240	3	27240	3	0.00
22/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
22/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
22/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2012	IGOV On 03-May-12			Index Future	170.74	170.3890	170.7400	170.3890	515.00
22/02/2012	IGOV On 02-August-12			Index Future	173.28	172.9270	173.2800	172.9270	0.00
22/02/2012	ILBI On 03-May-12			Index Future	461.15	461.1470	461.1470	461.1470	0.00
22/02/2012	ILBI On 02-August-12			Index Future	469.65	469.6480	469.6480	469.6480	152.00
22/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	2,390.00
22/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
22/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	0.00
22/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3400	5.6700	94.3400	2,890.00
22/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.70	94.3100	5.7000	94.3100	0.00
22/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.73	94.2900	5.7300	94.2900	0.00
22/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2400	5.7700	94.2400	44,760.00
22/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.89	94.1200	5.8900	94.1200	940.00
22/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.06	93.9700	6.0600	93.9700	790.00
22/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.23	93.8000	6.2300	93.8000	1,250.00
22/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.40	93.6300	6.4000	93.6300	1,700.00
22/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.59	93.4400	6.5900	93.4400	1,500.00
22/02/2012	R157 On 03-May-12			Bond Future	6.67	122.1644	6.6720	122.1644	10,935.00
22/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5112	5	5112	5	0.00
22/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5269	5	5269	5	0.00
22/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4955	5	4955	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
22/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	180	0	180	0	1,500.00
22/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	418	0	418	0	0.00
22/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	812	1	812	1	0.00
22/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	553	1	553	1	1,500.00
22/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	992	1	992	1	1,500.00
22/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
22/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1595	2	1595	2	0.00
22/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
22/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
22/02/2012	R157 On 02-August-12			Bond Future	6.73	123.9853	6.7300	123.9853	0.00
22/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3996	4	3996	4	0.00
22/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3865	4	3865	4	0.00
22/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4128	4	4128	4	0.00
22/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	149	0	149	0	0.00
22/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	181	0	181	0	0.00
22/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	164	0	164	0	0.00
22/02/2012	R157 On 01-November-12			Bond Future	6.78	119.0985	6.7780	119.0985	0.00
22/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1748	2	1748	2	0.00
22/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1665	2	1665	2	0.00
22/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1832	2	1832	2	0.00
22/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1065	1	1065	1	0.00
22/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1179	1	1179	1	0.00
22/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1121	1	1121	1	0.00
22/02/2012	R157 On 07-February-13			Bond Future	6.81	121.1863	6.8110	121.1863	0.00
22/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1403	1	1403	1	0.00
22/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1470	1	1470	1	0.00
22/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1341	1	1341	1	0.00
22/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1626	2	1626	2	0.00
22/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1498	2	1498	2	0.00
22/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1560	2	1560	2	0.00
22/02/2012	R186 On 03-May-12			Bond Future	8.30	122.5918	8.2980	122.5918	28,056.00
22/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6936	7	6936	7	0.00
22/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7308	7	7308	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
22/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6569	7	6569	7	0.00
22/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1021	1	1021	1	2,250.00
22/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2060	2	2060	2	750.00
22/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3584	4	3584	4	0.00
22/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5851	6	5851	6	0.00
22/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	784	1	784	1	2,250.00
22/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1693	2	1693	2	750.00
22/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2993	3	2993	3	0.00
22/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	618	1	618	1	0.00
22/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4878	5	4878	5	0.00
22/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	483	0	483	0	0.00
22/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	547	1	547	1	0.00
22/02/2012	R186 On 02-August-12			Bond Future	8.37	119.1300	8.3690	119.1300	0.00
22/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2459	3	2459	3	43.00
22/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6851	7	6851	7	0.00
22/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6796	7	6796	7	0.00
22/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7075	7	7075	7	0.00
22/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4293	4	4293	4	8,750.00
22/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6306	6	6306	6	0.00
22/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6522	7	6522	7	0.00
22/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2160	2	2160	2	276.00
22/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3295	3	3295	3	43.00
22/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8322	8	8322	8	0.00
22/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3501	3	3501	3	0.00
22/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5407	5	5407	5	0.00
22/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3644	4	3644	4	276.00
22/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9025	9	9025	9	0.00
22/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3163	3	3163	3	0.00
22/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3329	3	3329	3	0.00
22/02/2012	R186 On 01-November-12			Bond Future	8.44	120.9716	8.4350	120.9716	0.00
22/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7437	8	7437	8	0.00
22/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7695	8	7695	8	0.00
22/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7181	7	7181	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
22/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4796	5	4796	5	0.00
22/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4429	4	4429	4	0.00
22/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4610	5	4610	5	0.00
22/02/2012	R186 On 07-February-13			Bond Future	8.50	117.7984	8.4990	117.7984	0.00
22/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6850	7	6850	7	0.00
22/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7080	7	7080	7	0.00
22/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6629	7	6629	7	0.00
22/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7069	7	7069	7	0.00
22/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6624	7	6624	7	0.00
22/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6841	7	6841	7	0.00
22/02/2012	R189 On 03-May-12			Bond Future	215.40	215.4494	215.4028	215.4494	0.00
22/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	403	0	403	0	0.00
22/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	353	0	353	0	0.00
22/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	453	0	453	0	0.00
22/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R197 On 03-May-12			Bond Future	253.44	253.4448	253.4394	253.4448	1,005.00
22/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2439	2	2439	2	0.00
22/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2389	2	2389	2	0.00
22/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2489	2	2489	2	0.00
22/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R201 On 03-May-12			Bond Future	5.99	109.6346	5.9920	109.6346	968.00
22/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4270	4	4270	4	0.00
22/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4151	4	4151	4	0.00
22/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4388	4	4388	4	0.00
22/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R201 On 02-August-12			Bond Future	5.99	106.8584	5.9880	106.8584	0.00
22/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3401	3	3401	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
22/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3298	3	3298	3	0.00
22/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3504	3	3504	3	0.00
22/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	40	0	40	0	0.00
22/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	51	0	51	0	0.00
22/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	45	0	45	0	0.00
22/02/2012	R201 On 01-November-12			Bond Future	5.95	108.5162	5.9490	108.5162	0.00
22/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1593	1	1593	1	0.00
22/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1523	1	1523	1	0.00
22/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1665	1	1665	1	0.00
22/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	449	1	449	1	0.00
22/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	508	1	508	1	0.00
22/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	478	1	478	1	0.00
22/02/2012	R201 On 07-February-13			Bond Future	5.85	106.0018	5.8520	106.0018	0.00
22/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1342	1	1342	1	0.00
22/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1285	1	1285	1	0.00
22/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1400	1	1400	1	0.00
22/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	601	1	601	1	0.00
22/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	664	1	664	1	0.00
22/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	632	1	632	1	0.00
22/02/2012	R202 On 03-May-12			Bond Future	188.96	187.4730	188.9588	187.4730	36,952.00
22/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
22/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
22/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
22/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	991	2	991	2	0.00
22/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	1091	3	1091	3	0.00
22/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	1041	3	1041	3	0.00
22/02/2012	R203 On 03-May-12			Bond Future	7.25	105.5632	7.2480	105.5632	3,536.00
22/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6493	6	6493	6	0.00
22/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6698	7	6698	7	0.00
22/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6287	6	6287	6	0.00
22/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	549	1	549	1	4,200.00
22/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2698	3	2698	3	0.00
22/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	812	1	812	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1547	2	1547	2	0.00
22/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	645	1	645	1	1,400.00
22/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	255	0	255	0	4,200.00
22/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1253	1	1253	1	0.00
22/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	9	0	9	0	0.00
22/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1670	2	1670	2	0.00
22/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	5	0	0.00
22/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	7	0	7	0	0.00
22/02/2012	R203 On 02-August-12			Bond Future	7.32	107.1375	7.3190	107.1375	0.00
22/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5356	5	5356	5	0.00
22/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5525	6	5525	6	0.00
22/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5188	5	5188	5	0.00
22/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	463	0	463	0	0.00
22/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	395	0	395	0	0.00
22/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	428	0	428	0	0.00
22/02/2012	R203 On 01-November-12			Bond Future	7.39	104.6344	7.3850	104.6344	0.00
22/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3140	3	3140	3	0.00
22/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3266	3	3266	3	0.00
22/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3017	3	3017	3	0.00
22/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1733	2	1733	2	0.00
22/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1579	2	1579	2	0.00
22/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1654	2	1654	2	0.00
22/02/2012	R203 On 07-February-13			Bond Future	7.45	106.4678	7.4470	106.4678	0.00
22/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1071	1	1071	1	0.00
22/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1018	1	1018	1	0.00
22/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1130	1	1130	1	0.00
22/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4701	5	4701	5	0.00
22/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4996	5	4996	5	0.00
22/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4845	5	4845	5	0.00
22/02/2012	R204 On 03-May-12			Bond Future	7.55	105.3462	7.5450	105.3462	3,150.00
22/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6090	6	6090	6	0.00
22/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6324	6	6324	6	0.00
22/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	287	0	287	0	550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1866	2	1866	2	0.00
22/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5857	6	5857	6	0.00
22/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	50	0	50	0	0.00
22/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3177	3	3177	3	0.00
22/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	804	1	804	1	550.00
22/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	34	0	34	0	0.00
22/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	41	0	41	0	0.00
22/02/2012	R204 On 02-August-12			Bond Future	7.62	102.8882	7.6210	102.8882	0.00
22/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5160	5	5160	5	0.00
22/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4976	5	4976	5	0.00
22/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5345	5	5345	5	0.00
22/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	799	1	799	1	0.00
22/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	907	1	907	1	0.00
22/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	852	1	852	1	0.00
22/02/2012	R204 On 01-November-12			Bond Future	7.69	104.4842	7.6890	104.4842	0.00
22/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3694	4	3694	4	0.00
22/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3552	4	3552	4	0.00
22/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3838	4	3838	4	0.00
22/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2103	2	2103	2	0.00
22/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2294	2	2294	2	0.00
22/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2197	2	2197	2	0.00
22/02/2012	R204 On 07-February-13			Bond Future	7.75	102.2754	7.7540	102.2754	0.00
22/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3880	4	3880	4	0.00
22/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4014	4	4014	4	0.00
22/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3748	4	3748	4	0.00
22/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2838	3	2838	3	0.00
22/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2643	3	2643	3	0.00
22/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2739	3	2739	3	0.00
22/02/2012	R206 On 03-May-12			Bond Future	5.91	104.7087	5.9140	104.7087	300.00
22/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2514	2	2514	2	0.00
22/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2592	2	2592	2	0.00
22/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2436	2	2436	2	0.00
22/02/2012	R206 On 03-May-12	7.45	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
22/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R206 On 02-August-12			Bond Future	5.90	102.5036	5.8950	102.5036	0.00
22/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1879	2	1879	2	0.00
22/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1943	2	1943	2	0.00
22/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1816	2	1816	2	0.00
22/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	36	0	36	0	0.00
22/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	28	0	28	0	0.00
22/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	32	0	32	0	0.00
22/02/2012	R206 On 01-November-12			Bond Future	5.80	104.0951	5.8030	104.0951	0.00
22/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	602	1	602	1	0.00
22/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	637	1	637	1	0.00
22/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	569	1	569	1	0.00
22/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	400	0	400	0	0.00
22/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	353	0	353	0	0.00
22/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	375	0	375	0	0.00
22/02/2012	R206 On 07-February-13			Bond Future	5.56	102.1484	5.5640	102.1484	0.00
22/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	674	1	674	1	0.00
22/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	644	1	644	1	0.00
22/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	704	1	704	1	0.00
22/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	268	0	268	0	0.00
22/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	297	0	297	0	0.00
22/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	283	0	283	0	0.00
22/02/2012	R207 On 03-May-12			Bond Future	7.79	99.1525	7.7860	99.1525	24,915.00
22/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5341	5	5341	5	0.00
22/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5582	6	5582	6	0.00
22/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5099	5	5099	5	0.00
22/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	632	1	632	1	2,400.00
22/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1038	1	1038	1	800.00
22/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2082	2	2082	2	0.00
22/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3264	3	3264	3	0.00
22/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	440	0	440	0	2,400.00
22/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	894	1	894	1	800.00

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22/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1803	2	1803	2	0.00
22/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	148	0	148	0	0.00
22/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2535	3	2535	3	0.00
22/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	109	0	109	0	0.00
22/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	129	0	129	0	0.00
22/02/2012	R207 On 02-August-12			Bond Future	7.86	96.9936	7.8640	96.9936	0.00
22/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5642	6	5642	6	0.00
22/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5447	5	5447	5	0.00
22/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5839	6	5839	6	0.00
22/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	916	1	916	1	0.00
22/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1035	1	1035	1	0.00
22/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	974	1	974	1	0.00
22/02/2012	R207 On 01-November-12			Bond Future	7.93	98.4984	7.9330	98.4984	0.00
22/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4126	4	4126	4	0.00
22/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3974	4	3974	4	0.00
22/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4281	4	4281	4	0.00
22/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2368	2	2368	2	0.00
22/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2577	3	2577	3	0.00
22/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2471	3	2471	3	0.00
22/02/2012	R207 On 07-February-13			Bond Future	8.00	96.5773	8.0000	96.5773	0.00
22/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4362	4	4362	4	0.00
22/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4507	5	4507	5	0.00
22/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4219	4	4219	4	0.00
22/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3204	3	3204	3	0.00
22/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2989	3	2989	3	0.00
22/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3095	3	3095	3	0.00
22/02/2012	R208 On 03-May-12			Bond Future	7.87	93.5482	7.8740	93.5482	9,194.00
22/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6568	7	6568	7	0.00
22/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6829	7	6829	7	0.00
22/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6306	6	6306	6	0.00
22/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	616	1	616	1	3,000.00
22/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1026	1	1026	1	1,000.00
22/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2094	2	2094	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
22/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3332	3	3332	3	0.00
22/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	518	1	518	1	3,000.00
22/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1041	1	1041	1	1,000.00
22/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2082	2	2082	2	0.00
22/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	98	0	98	0	0.00
22/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2905	3	2905	3	0.00
22/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	71	0	71	0	0.00
22/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	84	0	84	0	0.00
22/02/2012	R208 On 02-August-12			Bond Future	7.95	94.9393	7.9460	94.9393	0.00
22/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5779	6	5779	6	0.00
22/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5985	6	5985	6	0.00
22/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5575	6	5575	6	0.00
22/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1271	1	1271	1	0.00
22/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1129	1	1129	1	0.00
22/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1199	1	1199	1	0.00
22/02/2012	R208 On 01-November-12			Bond Future	8.01	93.0156	8.0130	93.0156	0.00
22/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4266	4	4266	4	0.00
22/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4429	4	4429	4	0.00
22/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4106	4	4106	4	0.00
22/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3041	3	3041	3	0.00
22/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2801	3	2801	3	0.00
22/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2919	3	2919	3	0.00
22/02/2012	R208 On 07-February-13			Bond Future	8.08	94.6478	8.0770	94.6478	0.00
22/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3852	4	3852	4	0.00
22/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3717	4	3717	4	0.00
22/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3994	4	3994	4	0.00
22/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4145	4	4145	4	0.00
22/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4430	4	4430	4	0.00
22/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4283	4	4283	4	0.00
22/02/2012	R209 On 03-May-12			Bond Future	8.81	75.4880	8.8070	75.4880	2,042.00
22/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3051	3	3051	3	0.00
22/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2822	3	2822	3	0.00
22/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3288	3	3288	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
22/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1412	1	1412	1	0.00
22/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1709	2	1709	2	0.00
22/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1555	2	1555	2	0.00
22/02/2012	R209 On 02-August-12			Bond Future	8.87	76.6161	8.8720	76.6161	0.00
22/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5880	6	5880	6	0.00
22/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5661	6	5661	6	0.00
22/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6103	6	6103	6	0.00
22/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2888	3	2888	3	0.00
22/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3177	3	3177	3	0.00
22/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3029	3	3029	3	0.00
22/02/2012	R209 On 01-November-12			Bond Future	8.93	74.6610	8.9340	74.6610	0.00
22/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5534	6	5534	6	0.00
22/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5345	5	5345	5	0.00
22/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5731	6	5731	6	0.00
22/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4848	5	4848	5	0.00
22/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5222	5	5222	5	0.00
22/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5029	5	5029	5	0.00
22/02/2012	R209 On 07-February-13			Bond Future	9.00	75.9660	8.9950	75.9660	0.00
22/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6205	6	6205	6	0.00
22/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6396	7	6396	7	0.00
22/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6023	6	6023	6	0.00
22/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6366	6	6366	6	0.00
22/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5980	6	5980	6	0.00
22/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6167	6	6167	6	0.00
22/02/2012	R210 On 03-May-12			Bond Future	139.70	139.7019	139.7017	139.7019	840.00
22/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	702	1	702	1	0.00
22/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	752	1	752	1	0.00
22/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	652	1	652	1	0.00
22/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R211 On 03-May-12			Bond Future	118.38	118.3940	118.3794	118.3940	480.00
22/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	179	0	179	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
22/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	129	0	129	0	0.00
22/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	229	0	229	0	0.00
22/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R212 On 03-May-12			Bond Future	115.95	115.9542	115.9516	115.9542	2,842.00
22/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	652	1	652	1	0.00
22/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	702	1	702	1	0.00
22/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	602	1	602	1	0.00
22/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
22/02/2012	R213 On 03-May-12			Bond Future	8.72	85.6636	8.7230	85.6636	995.00
22/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4878	5	4878	5	0.00
22/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5169	5	5169	5	0.00
22/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4592	5	4592	5	0.00
22/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	870	1	870	1	0.00
22/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	699	1	699	1	0.00
22/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	781	1	781	1	0.00
22/02/2012	R213 On 02-August-12			Bond Future	8.79	86.9326	8.7910	86.9326	0.00
22/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6346	6	6346	6	0.00
22/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6583	7	6583	7	0.00
22/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6113	6	6113	6	0.00
22/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2950	3	2950	3	0.00
22/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2674	3	2674	3	0.00
22/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2809	3	2809	3	0.00
22/02/2012	R213 On 01-November-12			Bond Future	8.86	84.7482	8.8570	84.7482	0.00
22/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5953	6	5953	6	0.00
22/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6160	6	6160	6	0.00
22/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5749	6	5749	6	0.00
22/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5023	5	5023	5	0.00
22/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4665	5	4665	5	0.00
22/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4841	5	4841	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
22/02/2012	R213 On 07-February-13			Bond Future	8.93	86.2255	8.9250	86.2255	0.00
22/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6504	7	6504	7	0.00
22/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6703	7	6703	7	0.00
22/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6312	6	6312	6	0.00
22/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6119	6	6119	6	0.00
22/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5744	6	5744	6	0.00
22/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5926	6	5926	6	0.00
23/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	AL7T On 03-May-12			Index Future	422.65	424.1760	422.6540	424.1760	16.00
23/02/2012	AL7T On 02-August-12			Index Future	428.94	430.4880	428.9350	430.4880	0.00
23/02/2012	ALBI On 03-May-12			Index Future	384.74	385.9330	384.7420	385.9330	906.00
23/02/2012	ALBI On 02-August-12			Index Future	390.46	391.6760	390.4590	391.6760	118.00
23/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C186 On 21-December-26			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
23/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	CAAN On 30-March-12			Can-Do Future	0.06	0.0668	0.0583	0.0668	0.00
23/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1599	0.1710	0.1599	100,000.00
23/02/2012	CAAT On 29-February-12			Can-Do Future	0.00	0.0106	0.0032	0.0106	12,500.00
23/02/2012	CAAV On 29-February-12			Can-Do Future	0.06	0.0442	0.0563	0.0442	12,987.00
23/02/2012	CAAW On 20-April-12			Any day expiry	7.76	7.8022	7.7622	7.8022	0.00
23/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	93	0	93	0	0.00
23/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	83	0	83	0	0.00
23/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	103	0	103	0	0.00
23/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	391	0	391	0	0.00
23/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	471	0	471	0	0.00
23/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	431	0	431	0	0.00
23/02/2012	CAAX On 30-March-12			Can-Do Future	0.05	0.0580	0.0508	0.0580	12,500.00
23/02/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0665	0.0602	0.0665	12,500.00
23/02/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0926	0.0864	0.0926	5,670.00
23/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/02/2012	DAAA On 29-March-12			Any day expiry	7.74	7.7772	7.7373	7.7772	0.00
23/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	94	0	94	0	0.00
23/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	108	0	108	0	0.00
23/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	81	0	81	0	0.00
23/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	294	0	294	0	0.00
23/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	221	0	221	0	0.00
23/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	257	0	257	0	0.00
23/02/2012	DAAB On 29-February-12			Any day expiry	7.70	7.7600	7.7048	7.7600	6,500.00
23/02/2012	DAAB On 29-February-12	7.75	Call	Any day expiry	41	0	41	0	0.00
23/02/2012	DAAB On 29-February-12	7.80	Call	Any day expiry	27	0	27	0	0.00
23/02/2012	DAAB On 29-February-12	7.70	Call	Any day expiry	61	0	61	0	0.00
23/02/2012	DAAB On 29-February-12	7.70	Put	Any day expiry	56	0	56	0	0.00
23/02/2012	DAAB On 29-February-12	7.80	Put	Any day expiry	122	0	122	0	0.00
23/02/2012	DAAB On 29-February-12	7.75	Put	Any day expiry	86	0	86	0	0.00
23/02/2012	GOVI On 03-May-12			GOVI	385.78	386.9560	385.7780	386.9560	215.00
23/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	37780	5	37780	5	0.00
23/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	37680	5	37680	5	0.00
23/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	37880	5	37880	5	0.00
23/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 02-August-12			GOVI	391.51	392.7140	391.5100	392.7140	0.00
23/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	15100	3	15100	3	0.00
23/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	15000	3	15000	3	0.00
23/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	15200	3	15200	3	0.00
23/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
23/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
23/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2012	IGOV On 03-May-12			Index Future	170.50	170.7400	170.4950	170.7400	515.00
23/02/2012	IGOV On 02-August-12			Index Future	173.03	173.2800	173.0290	173.2800	0.00
23/02/2012	ILBI On 03-May-12			Index Future	461.15	461.1470	461.1470	461.1470	0.00
23/02/2012	ILBI On 02-August-12			Index Future	469.65	469.6480	469.6480	469.6480	152.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	2,390.00
23/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
23/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
23/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3300	5.6800	94.3300	2,890.00
23/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.3000	5.7100	94.3000	0.00
23/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.76	94.2700	5.7600	94.2700	0.00
23/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.80	94.2300	5.8000	94.2300	44,760.00
23/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.97	94.1100	5.9700	94.1100	940.00
23/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.14	93.9400	6.1400	93.9400	790.00
23/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.32	93.7700	6.3200	93.7700	1,250.00
23/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.51	93.6000	6.5100	93.6000	1,700.00
23/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.70	93.4100	6.7000	93.4100	1,500.00
23/02/2012	R157 On 03-May-12			Bond Future	6.74	122.1744	6.7350	122.1744	10,935.00
23/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	4903	5	4903	5	0.00
23/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5060	5	5060	5	0.00
23/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4746	5	4746	5	0.00
23/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	139	0	139	0	1,500.00
23/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	341	0	341	0	0.00
23/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	694	1	694	1	0.00
23/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	644	1	644	1	1,500.00
23/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1125	1	1125	1	1,500.00
23/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
23/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1764	2	1764	2	0.00
23/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
23/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	2	0	2	0	0.00
23/02/2012	R157 On 02-August-12			Bond Future	6.80	123.9945	6.8000	123.9945	0.00
23/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3803	4	3803	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
23/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3674	4	3674	4	0.00
23/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	3933	4	3933	4	0.00
23/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	169	0	169	0	0.00
23/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	206	0	206	0	0.00
23/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	187	0	187	0	0.00
23/02/2012	R157 On 01-November-12			Bond Future	6.85	119.1098	6.8520	119.1098	0.00
23/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1627	2	1627	2	0.00
23/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1547	2	1547	2	0.00
23/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1708	2	1708	2	0.00
23/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1150	1	1150	1	0.00
23/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1270	1	1270	1	0.00
23/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1210	1	1210	1	0.00
23/02/2012	R157 On 07-February-13			Bond Future	6.89	121.1940	6.8930	121.1940	0.00
23/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1301	1	1301	1	0.00
23/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1365	1	1365	1	0.00
23/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1241	1	1241	1	0.00
23/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1736	2	1736	2	0.00
23/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1603	1	1603	1	0.00
23/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1668	2	1668	2	0.00
23/02/2012	R186 On 03-May-12			Bond Future	8.35	122.4211	8.3530	122.4211	27,989.00
23/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6490	7	6490	7	0.00
23/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	6855	7	6855	7	0.00
23/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6131	7	6131	7	0.00
23/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	871	1	871	1	2,250.00
23/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	1817	2	1817	2	750.00
23/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3248	4	3248	4	0.00
23/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5431	6	5431	6	0.00
23/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	884	1	884	1	2,250.00
23/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1876	2	1876	2	750.00
23/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3270	3	3270	3	0.00
23/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	699	1	699	1	0.00
23/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5248	5	5248	5	0.00
23/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	549	0	549	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
23/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	620	1	620	1	0.00
23/02/2012	R186 On 02-August-12			Bond Future	8.43	118.9531	8.4270	118.9531	0.00
23/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6446	7	6446	7	0.00
23/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6718	7	6718	7	0.00
23/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4023	4	4023	4	8,750.00
23/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	5970	6	5970	6	0.00
23/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6180	7	6180	7	0.00
23/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	1989	2	1989	2	276.00
23/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2272	2	2272	2	43.00
23/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6500	7	6500	7	0.00
23/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3481	3	3481	3	43.00
23/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8673	8	8673	8	0.00
23/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3697	4	3697	4	0.00
23/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5674	5	5674	5	0.00
23/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3846	4	3846	4	276.00
23/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9392	9	9392	9	0.00
23/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3344	3	3344	3	0.00
23/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3516	3	3516	3	0.00
23/02/2012	R186 On 01-November-12			Bond Future	8.49	120.7979	8.4930	120.7979	0.00
23/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7112	7	7112	7	0.00
23/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7365	8	7365	8	0.00
23/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	6862	7	6862	7	0.00
23/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	5005	5	5005	5	0.00
23/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4627	4	4627	4	0.00
23/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4813	5	4813	5	0.00
23/02/2012	R186 On 07-February-13			Bond Future	8.56	117.6189	8.5600	117.6189	0.00
23/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6555	7	6555	7	0.00
23/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6340	7	6340	7	0.00
23/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6780	7	6780	7	0.00
23/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6869	7	6869	7	0.00
23/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7325	7	7325	7	0.00
23/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7091	7	7091	7	0.00
23/02/2012	R189 On 03-May-12			Bond Future	215.46	215.4028	215.4561	215.4028	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
23/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	456	0	456	0	0.00
23/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	406	0	406	0	0.00
23/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	506	0	506	0	0.00
23/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R197 On 03-May-12			Bond Future	253.44	253.4394	253.4366	253.4394	1,005.00
23/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2437	2	2437	2	0.00
23/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2387	2	2387	2	0.00
23/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2487	2	2487	2	0.00
23/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R201 On 03-May-12			Bond Future	6.06	109.9083	6.0570	109.9083	968.00
23/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4108	4	4108	4	0.00
23/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3989	4	3989	4	0.00
23/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4226	4	4226	4	0.00
23/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R201 On 02-August-12			Bond Future	6.06	107.1343	6.0610	107.1343	0.00
23/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3244	3	3244	3	0.00
23/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3142	3	3142	3	0.00
23/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3346	4	3346	4	0.00
23/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	47	0	47	0	0.00
23/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	60	0	60	0	0.00
23/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	54	0	54	0	0.00
23/02/2012	R201 On 01-November-12			Bond Future	6.03	108.7970	6.0270	108.7970	0.00
23/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1484	2	1484	2	0.00
23/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1416	2	1416	2	0.00
23/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1553	2	1553	2	0.00
23/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	496	0	496	0	0.00
23/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	560	1	560	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
23/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	527	0	527	0	0.00
23/02/2012	R201 On 07-February-13			Bond Future	5.94	106.2845	5.9410	106.2845	0.00
23/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1244	1	1244	1	0.00
23/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1299	1	1299	1	0.00
23/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1189	1	1189	1	0.00
23/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	727	1	727	1	0.00
23/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	659	1	659	1	0.00
23/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	693	1	693	1	0.00
23/02/2012	R202 On 03-May-12			Bond Future	188.06	188.9588	188.0647	188.9588	36,952.00
23/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
23/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
23/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
23/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	1985	1	1985	1	0.00
23/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	1885	1	1885	1	0.00
23/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	1935	1	1935	1	0.00
23/02/2012	R203 On 03-May-12			Bond Future	7.30	105.5766	7.3040	105.5766	3,536.00
23/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6243	6	6243	6	0.00
23/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6449	7	6449	7	0.00
23/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6038	6	6038	6	0.00
23/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	463	1	463	1	4,200.00
23/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2489	3	2489	3	0.00
23/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	701	1	701	1	1,400.00
23/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1383	2	1383	2	0.00
23/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	732	1	732	1	1,400.00
23/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	297	0	297	0	4,200.00
23/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1393	1	1393	1	0.00
23/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	11	0	11	0	0.00
23/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1835	2	1835	2	0.00
23/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	7	0	7	0	0.00
23/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	8	0	8	0	0.00
23/02/2012	R203 On 02-August-12			Bond Future	7.38	107.1461	7.3790	107.1461	0.00
23/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5136	5	5136	5	0.00
23/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5303	6	5303	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
23/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	4971	5	4971	5	0.00
23/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	503	0	503	0	0.00
23/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	430	0	430	0	0.00
23/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	465	0	465	0	0.00
23/02/2012	R203 On 01-November-12			Bond Future	7.45	104.6467	7.4460	104.6467	0.00
23/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	2985	3	2985	3	0.00
23/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3108	3	3108	3	0.00
23/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2864	3	2864	3	0.00
23/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1830	2	1830	2	0.00
23/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1671	2	1671	2	0.00
23/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1749	2	1749	2	0.00
23/02/2012	R203 On 07-February-13			Bond Future	7.51	106.4795	7.5130	106.4795	0.00
23/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	997	1	997	1	0.00
23/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1053	1	1053	1	0.00
23/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	947	1	947	1	0.00
23/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5182	5	5182	5	0.00
23/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4881	5	4881	5	0.00
23/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	5028	5	5028	5	0.00
23/02/2012	R204 On 03-May-12			Bond Future	7.61	105.3619	7.6060	105.3619	3,150.00
23/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5782	6	5782	6	0.00
23/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6015	6	6015	6	0.00
23/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	230	0	230	0	550.00
23/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1662	2	1662	2	0.00
23/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5551	6	5551	6	0.00
23/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	62	0	62	0	0.00
23/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3438	3	3438	3	0.00
23/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	918	1	918	1	550.00
23/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	43	0	43	0	0.00
23/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	51	0	51	0	0.00
23/02/2012	R204 On 02-August-12			Bond Future	7.69	102.8983	7.6850	102.8983	0.00
23/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	4909	5	4909	5	0.00
23/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4729	5	4729	5	0.00
23/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5090	5	5090	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
23/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	865	1	865	1	0.00
23/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	981	1	981	1	0.00
23/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	922	1	922	1	0.00
23/02/2012	R204 On 01-November-12			Bond Future	7.76	104.4988	7.7560	104.4988	0.00
23/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3497	4	3497	4	0.00
23/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3360	4	3360	4	0.00
23/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3638	4	3638	4	0.00
23/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2228	2	2228	2	0.00
23/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2427	2	2427	2	0.00
23/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2325	2	2325	2	0.00
23/02/2012	R204 On 07-February-13			Bond Future	7.82	102.2894	7.8240	102.2894	0.00
23/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3692	4	3692	4	0.00
23/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3563	4	3563	4	0.00
23/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3822	4	3822	4	0.00
23/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2778	3	2778	3	0.00
23/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2979	3	2979	3	0.00
23/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2877	3	2877	3	0.00
23/02/2012	R206 On 03-May-12			Bond Future	5.97	104.8471	5.9700	104.8471	300.00
23/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2424	3	2424	3	0.00
23/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2502	3	2502	3	0.00
23/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2346	2	2346	2	0.00
23/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R206 On 02-August-12			Bond Future	5.96	102.6443	5.9630	102.6443	0.00
23/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1791	2	1791	2	0.00
23/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1854	2	1854	2	0.00
23/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1729	2	1729	2	0.00
23/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	43	0	43	0	0.00
23/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	33	0	33	0	0.00
23/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	38	0	38	0	0.00
23/02/2012	R206 On 01-November-12			Bond Future	5.88	104.2355	5.8760	104.2355	0.00
23/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	554	1	554	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
23/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	587	1	587	1	0.00
23/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	523	1	523	1	0.00
23/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	438	0	438	0	0.00
23/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	387	0	387	0	0.00
23/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	411	0	411	0	0.00
23/02/2012	R206 On 07-February-13			Bond Future	5.66	102.2914	5.6590	102.2914	0.00
23/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	620	1	620	1	0.00
23/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	649	1	649	1	0.00
23/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	592	1	592	1	0.00
23/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	331	0	331	0	0.00
23/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	298	0	298	0	0.00
23/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	314	0	314	0	0.00
23/02/2012	R207 On 03-May-12			Bond Future	7.85	99.1972	7.8520	99.1972	24,915.00
23/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	4998	5	4998	5	0.00
23/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5236	6	5236	6	0.00
23/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4760	5	4760	5	0.00
23/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	521	1	521	1	2,400.00
23/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	882	1	882	1	800.00
23/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1844	2	1844	2	0.00
23/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	2971	3	2971	3	0.00
23/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	516	0	516	0	2,400.00
23/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1024	1	1024	1	800.00
23/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	2015	2	2015	2	0.00
23/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	178	0	178	0	0.00
23/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2793	3	2793	3	0.00
23/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	132	0	132	0	0.00
23/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	154	0	154	0	0.00
23/02/2012	R207 On 02-August-12			Bond Future	7.93	97.0370	7.9340	97.0370	0.00
23/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5347	6	5347	6	0.00
23/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5157	5	5157	5	0.00
23/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5540	6	5540	6	0.00
23/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	996	1	996	1	0.00
23/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1124	1	1124	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
23/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1058	1	1058	1	0.00
23/02/2012	R207 On 01-November-12			Bond Future	8.00	98.5406	8.0040	98.5406	0.00
23/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3900	4	3900	4	0.00
23/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3752	4	3752	4	0.00
23/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4050	4	4050	4	0.00
23/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2511	2	2511	2	0.00
23/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2729	3	2729	3	0.00
23/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2619	2	2619	2	0.00
23/02/2012	R207 On 07-February-13			Bond Future	8.07	96.6233	8.0740	96.6233	0.00
23/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4143	4	4143	4	0.00
23/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4004	4	4004	4	0.00
23/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4285	5	4285	5	0.00
23/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3144	3	3144	3	0.00
23/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3366	3	3366	3	0.00
23/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3253	3	3253	3	0.00
23/02/2012	R208 On 03-May-12			Bond Future	7.93	93.5964	7.9300	93.5964	9,194.00
23/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6246	7	6246	7	0.00
23/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6505	7	6505	7	0.00
23/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	5986	6	5986	6	0.00
23/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	520	1	520	1	3,000.00
23/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	888	1	888	1	1,000.00
23/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1881	2	1881	2	0.00
23/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3067	3	3067	3	0.00
23/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	590	1	590	1	3,000.00
23/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1165	1	1165	1	1,000.00
23/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2281	2	2281	2	0.00
23/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	114	0	114	0	0.00
23/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3145	3	3145	3	0.00
23/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	84	0	84	0	0.00
23/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	99	0	99	0	0.00
23/02/2012	R208 On 02-August-12			Bond Future	8.00	94.9863	8.0040	94.9863	0.00
23/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5520	6	5520	6	0.00
23/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5722	6	5722	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
23/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5320	6	5320	6	0.00
23/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1356	1	1356	1	0.00
23/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1207	1	1207	1	0.00
23/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1280	1	1280	1	0.00
23/02/2012	R208 On 01-November-12			Bond Future	8.07	93.0615	8.0720	93.0615	0.00
23/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4066	4	4066	4	0.00
23/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4225	4	4225	4	0.00
23/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	3910	4	3910	4	0.00
23/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3183	3	3183	3	0.00
23/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2934	3	2934	3	0.00
23/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3056	3	3056	3	0.00
23/02/2012	R208 On 07-February-13			Bond Future	8.14	94.6925	8.1390	94.6925	0.00
23/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3674	4	3674	4	0.00
23/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3812	4	3812	4	0.00
23/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3543	4	3543	4	0.00
23/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4602	4	4602	4	0.00
23/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4309	4	4309	4	0.00
23/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4451	4	4451	4	0.00
23/02/2012	R209 On 03-May-12			Bond Future	8.85	75.3064	8.8470	75.3064	2,042.00
23/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	2844	3	2844	3	0.00
23/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2623	3	2623	3	0.00
23/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3074	3	3074	3	0.00
23/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1512	1	1512	1	0.00
23/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1824	2	1824	2	0.00
23/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1662	2	1662	2	0.00
23/02/2012	R209 On 02-August-12			Bond Future	8.91	76.4290	8.9130	76.4290	0.00
23/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5668	6	5668	6	0.00
23/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5453	6	5453	6	0.00
23/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	5887	6	5887	6	0.00
23/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2990	3	2990	3	0.00
23/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3287	3	3287	3	0.00
23/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3135	3	3135	3	0.00
23/02/2012	R209 On 01-November-12			Bond Future	8.98	74.4684	8.9750	74.4684	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
23/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5352	6	5352	6	0.00
23/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5167	5	5167	5	0.00
23/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5545	6	5545	6	0.00
23/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4976	5	4976	5	0.00
23/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5358	5	5358	5	0.00
23/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5161	5	5161	5	0.00
23/02/2012	R209 On 07-February-13			Bond Future	9.04	75.7756	9.0380	75.7756	0.00
23/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6021	6	6021	6	0.00
23/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	5842	6	5842	6	0.00
23/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6209	6	6209	6	0.00
23/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	6119	6	6119	6	0.00
23/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6511	6	6511	6	0.00
23/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6309	6	6309	6	0.00
23/02/2012	R210 On 03-May-12			Bond Future	139.70	139.7017	139.7009	139.7017	840.00
23/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	701	1	701	1	0.00
23/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	651	1	651	1	0.00
23/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	751	1	751	1	0.00
23/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R211 On 03-May-12			Bond Future	118.37	118.3794	118.3741	118.3794	480.00
23/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	174	0	174	0	0.00
23/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	224	0	224	0	0.00
23/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	124	0	124	0	0.00
23/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R212 On 03-May-12			Bond Future	115.95	115.9516	115.9503	115.9516	2,842.00
23/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	650	1	650	1	0.00
23/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	600	1	600	1	0.00
23/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	700	1	700	1	0.00
23/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R212 On 03-May-12	115.35	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
23/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
23/02/2012	R213 On 03-May-12			Bond Future	8.78	85.5181	8.7790	85.5181	974.00
23/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4522	5	4522	5	0.00
23/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	4805	5	4805	5	0.00
23/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4245	5	4245	5	0.00
23/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	974	1	974	1	0.00
23/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	785	1	785	1	0.00
23/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	875	1	875	1	0.00
23/02/2012	R213 On 02-August-12			Bond Future	8.85	86.7891	8.8480	86.7891	0.00
23/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6043	6	6043	6	0.00
23/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6274	7	6274	7	0.00
23/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5815	6	5815	6	0.00
23/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3104	3	3104	3	0.00
23/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2817	3	2817	3	0.00
23/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2958	3	2958	3	0.00
23/02/2012	R213 On 01-November-12			Bond Future	8.92	84.5988	8.9150	84.5988	0.00
23/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5689	6	5689	6	0.00
23/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	5891	6	5891	6	0.00
23/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5490	6	5490	6	0.00
23/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5218	5	5218	5	0.00
23/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4849	5	4849	5	0.00
23/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	5031	5	5031	5	0.00
23/02/2012	R213 On 07-February-13			Bond Future	8.99	86.0782	8.9850	86.0782	0.00
23/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6243	7	6243	7	0.00
23/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6438	7	6438	7	0.00
23/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6056	6	6056	6	0.00
23/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6325	6	6325	6	0.00
23/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5941	6	5941	6	0.00
23/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6128	6	6128	6	0.00
24/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0457 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
24/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	AL7T On 03-May-12			Index Future	423.02	422.6540	423.0230	422.6540	16.00
24/02/2012	AL7T On 02-August-12			Index Future	429.30	428.9350	429.3040	428.9350	0.00
24/02/2012	ALBI On 03-May-12			Index Future	385.25	384.7420	385.2450	384.7420	906.00
24/02/2012	ALBI On 02-August-12			Index Future	390.97	390.4590	390.9650	390.4590	118.00
24/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2012	C210 On 31-March-28			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
24/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	CAAN On 30-March-12			Can-Do Future	0.04	0.0583	0.0408	0.0583	0.00
24/02/2012	CAAO On 30-March-12			Can-Do Future	0.21	0.1710	0.2053	0.1710	100,000.00
24/02/2012	CAAT On 29-February-12			Can-Do Future	0.00	0.0032	0.0004	0.0032	12,500.00
24/02/2012	CAAV On 29-February-12			Can-Do Future	0.12	0.0563	0.1184	0.0563	12,987.00
24/02/2012	CAAW On 20-April-12			Any day expiry	7.65	7.7622	7.6541	7.7622	0.00
24/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	71	0	71	0	0.00
24/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	64	0	64	0	0.00
24/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	78	0	78	0	0.00
24/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	474	0	474	0	0.00
24/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	560	0	560	0	0.00
24/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	517	0	517	0	0.00
24/02/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0508	0.0325	0.0508	12,500.00
24/02/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0602	0.0432	0.0602	12,500.00
24/02/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0864	0.0696	0.0864	5,670.00
24/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2012	DAAA On 29-March-12			Any day expiry	7.63	7.7373	7.6295	7.7373	0.00
24/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	65	0	65	0	0.00
24/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	56	0	56	0	0.00
24/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	75	0	75	0	0.00
24/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	296	0	296	0	0.00
24/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	377	0	377	0	0.00
24/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	336	0	336	0	0.00
24/02/2012	DAAB On 29-February-12			Any day expiry	7.60	7.7048	7.5971	7.7048	13,000.00
24/02/2012	DAAB On 29-February-12	7.75	Call	Any day expiry	12	0	12	0	0.00
24/02/2012	DAAB On 29-February-12	7.80	Call	Any day expiry	8	0	8	0	0.00
24/02/2012	DAAB On 29-February-12	7.70	Call	Any day expiry	20	0	20	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
24/02/2012	DAAB On 29-February-12	7.70	Put	Any day expiry	123	0	123	0	0.00
24/02/2012	DAAB On 29-February-12	7.80	Put	Any day expiry	211	0	211	0	0.00
24/02/2012	DAAB On 29-February-12	7.75	Put	Any day expiry	165	0	165	0	0.00
24/02/2012	GOVI On 03-May-12			GOVI	386.25	385.7780	386.2470	385.7780	215.00
24/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	42470	4	42470	4	0.00
24/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	42370	4	42370	4	0.00
24/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	42570	4	42570	4	0.00
24/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
24/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
24/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
24/02/2012	GOVI On 02-August-12			GOVI	391.98	391.5100	391.9820	391.5100	0.00
24/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	19820	2	19820	2	0.00
24/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	19720	2	19720	2	0.00
24/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	19920	2	19920	2	0.00
24/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
24/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
24/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
24/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2012	IGOV On 03-May-12			Index Future	171.07	170.4950	171.0670	170.4950	515.00
24/02/2012	IGOV On 02-August-12			Index Future	173.61	173.0290	173.6070	173.0290	0.00
24/02/2012	ILBI On 03-May-12			Index Future	462.54	461.1470	462.5430	461.1470	0.00
24/02/2012	ILBI On 02-August-12			Index Future	471.02	469.6480	471.0200	469.6480	152.00
24/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	2,390.00
24/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
24/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
24/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	2,890.00
24/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.70	94.2900	5.7000	94.2900	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
24/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.75	94.2400	5.7500	94.2400	0.00
24/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2000	5.7900	94.2000	44,760.00
24/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.95	94.0300	5.9500	94.0300	940.00
24/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.09	93.8600	6.0900	93.8600	790.00
24/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.6800	6.2600	93.6800	1,250.00
24/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.44	93.4900	6.4400	93.4900	1,700.00
24/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.64	93.3000	6.6400	93.3000	2,000.00
24/02/2012	R157 On 03-May-12			Bond Future	6.72	121.9649	6.7180	121.9649	10,935.00
24/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	4959	5	4959	5	0.00
24/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5116	5	5116	5	0.00
24/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4802	5	4802	5	0.00
24/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	719	1	719	1	0.00
24/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	145	0	145	0	1,500.00
24/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	355	0	355	0	0.00
24/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1082	1	1082	1	1,500.00
24/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	613	1	613	1	1,500.00
24/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
24/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1713	2	1713	2	0.00
24/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
24/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
24/02/2012	R157 On 02-August-12			Bond Future	6.78	123.7791	6.7820	123.7791	0.00
24/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3850	4	3850	4	0.00
24/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	3980	4	3980	4	0.00
24/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3721	4	3721	4	0.00
24/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	197	0	197	0	0.00
24/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	161	0	161	0	0.00
24/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	178	0	178	0	0.00
24/02/2012	R157 On 01-November-12			Bond Future	6.83	118.9004	6.8320	118.9004	0.00
24/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1656	2	1656	2	0.00
24/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1738	2	1738	2	0.00
24/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1575	2	1575	2	0.00
24/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1242	1	1242	1	0.00
24/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1124	1	1124	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
24/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1182	1	1182	1	0.00
24/02/2012	R157 On 07-February-13			Bond Future	6.87	120.9840	6.8700	120.9840	0.00
24/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1326	1	1326	1	0.00
24/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1391	1	1391	1	0.00
24/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1266	1	1266	1	0.00
24/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1702	2	1702	2	0.00
24/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1570	2	1570	2	0.00
24/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1634	2	1634	2	0.00
24/02/2012	R186 On 03-May-12			Bond Future	8.33	121.9018	8.3270	121.9018	27,883.00
24/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6683	6	6683	6	0.00
24/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7052	7	7052	7	0.00
24/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6319	6	6319	6	0.00
24/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	919	1	919	1	2,250.00
24/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5608	5	5608	5	0.00
24/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	1904	2	1904	2	750.00
24/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3379	3	3379	3	0.00
24/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1762	2	1762	2	750.00
24/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	816	1	816	1	2,250.00
24/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3112	3	3112	3	0.00
24/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	642	1	642	1	0.00
24/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5050	5	5050	5	0.00
24/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	501	1	501	1	0.00
24/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	568	1	568	1	0.00
24/02/2012	R186 On 02-August-12			Bond Future	8.40	118.4156	8.3990	118.4156	0.00
24/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6592	6	6592	6	0.00
24/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6868	7	6868	7	0.00
24/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6322	6	6322	6	0.00
24/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4130	4	4130	4	8,750.00
24/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6109	6	6109	6	0.00
24/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2341	2	2341	2	43.00
24/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6647	7	6647	7	0.00
24/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2051	2	2051	2	276.00
24/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8482	9	8482	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
24/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3369	3	3369	3	43.00
24/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3726	4	3726	4	276.00
24/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9195	9	9195	9	0.00
24/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3580	4	3580	4	0.00
24/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5522	6	5522	6	0.00
24/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3235	3	3235	3	0.00
24/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3403	4	3403	4	0.00
24/02/2012	R186 On 01-November-12			Bond Future	8.47	120.2699	8.4650	120.2699	0.00
24/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7250	7	7250	7	0.00
24/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	6998	7	6998	7	0.00
24/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7506	7	7506	7	0.00
24/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4513	5	4513	5	0.00
24/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4887	5	4887	5	0.00
24/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4697	5	4697	5	0.00
24/02/2012	R186 On 07-February-13			Bond Future	8.53	117.0740	8.5310	117.0740	0.00
24/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6680	7	6680	7	0.00
24/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6462	6	6462	6	0.00
24/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6907	7	6907	7	0.00
24/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6737	7	6737	7	0.00
24/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7189	7	7189	7	0.00
24/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6957	7	6957	7	0.00
24/02/2012	R189 On 03-May-12			Bond Future	215.49	215.4561	215.4857	215.4561	0.00
24/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	486	0	486	0	0.00
24/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	436	0	436	0	0.00
24/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	536	1	536	1	0.00
24/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R197 On 03-May-12			Bond Future	253.43	253.4366	253.4339	253.4366	1,005.00
24/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2434	2	2434	2	0.00
24/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2384	2	2384	2	0.00
24/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2484	2	2484	2	0.00
24/02/2012	R197 On 03-May-12	250.95	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
24/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R201 On 03-May-12			Bond Future	6.03	109.7465	6.0300	109.7465	968.00
24/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4175	4	4175	4	0.00
24/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4293	4	4293	4	0.00
24/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4057	4	4057	4	0.00
24/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R201 On 02-August-12			Bond Future	6.03	106.9691	6.0310	106.9691	0.00
24/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3307	3	3307	3	0.00
24/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3410	3	3410	3	0.00
24/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3205	3	3205	3	0.00
24/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	55	0	55	0	0.00
24/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	43	0	43	0	0.00
24/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	49	0	49	0	0.00
24/02/2012	R201 On 01-November-12			Bond Future	5.99	108.6382	5.9930	108.6382	0.00
24/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1529	1	1529	1	0.00
24/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1599	2	1599	2	0.00
24/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1460	1	1460	1	0.00
24/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	535	1	535	1	0.00
24/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	473	0	473	0	0.00
24/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	503	1	503	1	0.00
24/02/2012	R201 On 07-February-13			Bond Future	5.90	106.1252	5.9020	106.1252	0.00
24/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1284	1	1284	1	0.00
24/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1341	1	1341	1	0.00
24/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1229	1	1229	1	0.00
24/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	697	1	697	1	0.00
24/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	632	1	632	1	0.00
24/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	663	1	663	1	0.00
24/02/2012	R202 On 03-May-12			Bond Future	189.56	188.0647	189.5552	188.0647	36,952.00
24/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
24/02/2012	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
24/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
24/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	495	2	495	2	0.00
24/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	395	2	395	2	0.00
24/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	445	2	445	2	0.00
24/02/2012	R203 On 03-May-12			Bond Future	7.29	105.3255	7.2880	105.3255	3,536.00
24/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6314	6	6314	6	0.00
24/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6519	6	6519	6	0.00
24/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6108	6	6108	6	0.00
24/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	479	0	479	0	4,200.00
24/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	723	1	723	1	1,400.00
24/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1420	1	1420	1	0.00
24/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2541	2	2541	2	0.00
24/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	277	0	277	0	4,200.00
24/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	697	1	697	1	1,400.00
24/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1344	1	1344	1	0.00
24/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	10	0	10	0	0.00
24/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1780	2	1780	2	0.00
24/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	6	0	6	0	0.00
24/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	8	0	8	0	0.00
24/02/2012	R203 On 02-August-12			Bond Future	7.36	106.8885	7.3620	106.8885	0.00
24/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5193	5	5193	5	0.00
24/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5027	5	5027	5	0.00
24/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5361	5	5361	5	0.00
24/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	415	0	415	0	0.00
24/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	486	1	486	1	0.00
24/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	449	0	449	0	0.00
24/02/2012	R203 On 01-November-12			Bond Future	7.43	104.3966	7.4280	104.3966	0.00
24/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3025	3	3025	3	0.00
24/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2903	3	2903	3	0.00
24/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3148	3	3148	3	0.00
24/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1637	2	1637	2	0.00
24/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1796	2	1796	2	0.00
24/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1716	2	1716	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
24/02/2012	R203 On 07-February-13			Bond Future	7.49	106.2226	7.4930	106.2226	0.00
24/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1015	1	1015	1	0.00
24/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1072	1	1072	1	0.00
24/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	964	1	964	1	0.00
24/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5121	5	5121	5	0.00
24/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4822	5	4822	5	0.00
24/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4968	5	4968	5	0.00
24/02/2012	R204 On 03-May-12			Bond Future	7.58	105.0445	7.5840	105.0445	3,150.00
24/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5891	6	5891	6	0.00
24/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6124	6	6124	6	0.00
24/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5658	6	5658	6	0.00
24/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	242	0	242	0	550.00
24/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1722	2	1722	2	0.00
24/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	863	1	863	1	550.00
24/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	54	0	54	0	0.00
24/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3335	3	3335	3	0.00
24/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	37	0	37	0	0.00
24/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	45	0	45	0	0.00
24/02/2012	R204 On 02-August-12			Bond Future	7.66	102.5768	7.6630	102.5768	0.00
24/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	4986	5	4986	5	0.00
24/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5170	5	5170	5	0.00
24/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4805	5	4805	5	0.00
24/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	947	1	947	1	0.00
24/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	835	1	835	1	0.00
24/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	889	1	889	1	0.00
24/02/2012	R204 On 01-November-12			Bond Future	7.73	104.1739	7.7320	104.1739	0.00
24/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3559	3	3559	3	0.00
24/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3701	4	3701	4	0.00
24/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3420	3	3420	3	0.00
24/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2370	2	2370	2	0.00
24/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2175	2	2175	2	0.00
24/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2271	2	2271	2	0.00
24/02/2012	R204 On 07-February-13			Bond Future	7.80	101.9632	7.7990	101.9632	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
24/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3752	4	3752	4	0.00
24/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3623	4	3623	4	0.00
24/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3884	4	3884	4	0.00
24/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2723	3	2723	3	0.00
24/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2923	3	2923	3	0.00
24/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2821	3	2821	3	0.00
24/02/2012	R206 On 03-May-12			Bond Future	5.93	104.7569	5.9250	104.7569	300.00
24/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2497	2	2497	2	0.00
24/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2419	2	2419	2	0.00
24/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2575	3	2575	3	0.00
24/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R206 On 02-August-12			Bond Future	5.91	102.5505	5.9100	102.5505	0.00
24/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1859	2	1859	2	0.00
24/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1796	2	1796	2	0.00
24/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1922	2	1922	2	0.00
24/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	28	0	28	0	0.00
24/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	37	0	37	0	0.00
24/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	32	0	32	0	0.00
24/02/2012	R206 On 01-November-12			Bond Future	5.81	104.1515	5.8120	104.1515	0.00
24/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	595	1	595	1	0.00
24/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	562	1	562	1	0.00
24/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	629	1	629	1	0.00
24/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	355	0	355	0	0.00
24/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	403	0	403	0	0.00
24/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	379	0	379	0	0.00
24/02/2012	R206 On 07-February-13			Bond Future	5.58	102.2059	5.5760	102.2059	0.00
24/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	666	1	666	1	0.00
24/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	696	1	696	1	0.00
24/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	636	1	636	1	0.00
24/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	300	0	300	0	0.00
24/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	271	0	271	0	0.00

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24/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	285	0	285	0	0.00
24/02/2012	R207 On 03-May-12			Bond Future	7.84	98.8288	7.8410	98.8288	24,915.00
24/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5050	5	5050	5	0.00
24/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5289	5	5289	5	0.00
24/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4811	5	4811	5	0.00
24/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	529	1	529	1	2,400.00
24/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3010	3	3010	3	0.00
24/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	896	1	896	1	800.00
24/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1871	2	1871	2	0.00
24/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	990	1	990	1	800.00
24/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	493	1	493	1	2,400.00
24/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1968	2	1968	2	0.00
24/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	167	0	167	0	0.00
24/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2739	3	2739	3	0.00
24/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	123	0	123	0	0.00
24/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	145	0	145	0	0.00
24/02/2012	R207 On 02-August-12			Bond Future	7.92	96.6576	7.9220	96.6576	0.00
24/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5390	5	5390	5	0.00
24/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5583	6	5583	6	0.00
24/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5198	5	5198	5	0.00
24/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1100	1	1100	1	0.00
24/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	974	1	974	1	0.00
24/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1036	1	1036	1	0.00
24/02/2012	R207 On 01-November-12			Bond Future	7.99	98.1668	7.9920	98.1668	0.00
24/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3930	4	3930	4	0.00
24/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4082	4	4082	4	0.00
24/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3782	4	3782	4	0.00
24/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2696	3	2696	3	0.00
24/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2480	3	2480	3	0.00
24/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2586	3	2586	3	0.00
24/02/2012	R207 On 07-February-13			Bond Future	8.06	96.2460	8.0620	96.2460	0.00
24/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4172	4	4172	4	0.00
24/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4032	4	4032	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
24/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4314	4	4314	4	0.00
24/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3112	3	3112	3	0.00
24/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3333	3	3333	3	0.00
24/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3221	3	3221	3	0.00
24/02/2012	R208 On 03-May-12			Bond Future	7.91	93.2597	7.9140	93.2597	9,092.00
24/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6333	6	6333	6	0.00
24/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6593	7	6593	7	0.00
24/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6073	6	6073	6	0.00
24/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	535	1	535	1	3,000.00
24/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3131	3	3131	3	0.00
24/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	913	1	913	1	1,000.00
24/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1927	2	1927	2	0.00
24/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1115	1	1115	1	1,000.00
24/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	558	1	558	1	3,000.00
24/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2210	2	2210	2	0.00
24/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	105	0	105	0	0.00
24/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3064	3	3064	3	0.00
24/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	75	0	75	0	0.00
24/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	90	0	90	0	0.00
24/02/2012	R208 On 02-August-12			Bond Future	7.99	94.6460	7.9870	94.6460	0.00
24/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5585	6	5585	6	0.00
24/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5384	5	5384	5	0.00
24/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5789	6	5789	6	0.00
24/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1174	1	1174	1	0.00
24/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1321	1	1321	1	0.00
24/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1245	1	1245	1	0.00
24/02/2012	R208 On 01-November-12			Bond Future	8.05	92.7238	8.0540	92.7238	0.00
24/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4118	4	4118	4	0.00
24/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	3960	4	3960	4	0.00
24/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4278	4	4278	4	0.00
24/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2884	3	2884	3	0.00
24/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3130	3	3130	3	0.00
24/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3006	3	3006	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
24/02/2012	R208 On 07-February-13			Bond Future	8.12	94.3469	8.1200	94.3469	0.00
24/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3720	4	3720	4	0.00
24/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3860	4	3860	4	0.00
24/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3588	4	3588	4	0.00
24/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4541	5	4541	5	0.00
24/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4251	4	4251	4	0.00
24/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4391	4	4391	4	0.00
24/02/2012	R209 On 03-May-12			Bond Future	8.81	74.9923	8.8100	74.9923	1,987.00
24/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3006	3	3006	3	0.00
24/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3243	3	3243	3	0.00
24/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2777	3	2777	3	0.00
24/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1687	2	1687	2	0.00
24/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1391	2	1391	2	0.00
24/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1533	2	1533	2	0.00
24/02/2012	R209 On 02-August-12			Bond Future	8.88	76.1110	8.8760	76.1110	0.00
24/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5835	6	5835	6	0.00
24/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6058	6	6058	6	0.00
24/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5616	5	5616	5	0.00
24/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3163	3	3163	3	0.00
24/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2874	3	2874	3	0.00
24/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3015	3	3015	3	0.00
24/02/2012	R209 On 01-November-12			Bond Future	8.94	74.1542	8.9370	74.1542	0.00
24/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5501	5	5501	5	0.00
24/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5697	6	5697	6	0.00
24/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5312	5	5312	5	0.00
24/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5212	5	5212	5	0.00
24/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4837	5	4837	5	0.00
24/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5019	5	5019	5	0.00
24/02/2012	R209 On 07-February-13			Bond Future	9.00	75.4500	8.9980	75.4500	0.00
24/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6175	6	6175	6	0.00
24/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	5993	6	5993	6	0.00
24/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6366	6	6366	6	0.00
24/02/2012	R209 On 07-February-13	9.05	Put	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
24/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6359	7	6359	7	0.00
24/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6160	6	6160	6	0.00
24/02/2012	R210 On 03-May-12			Bond Future	140.62	139.7009	140.6241	139.7009	840.00
24/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	1624	1	1624	1	0.00
24/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	1574	1	1574	1	0.00
24/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	1674	1	1674	1	0.00
24/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R211 On 03-May-12			Bond Future	118.59	118.3741	118.5889	118.3741	480.00
24/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	389	0	389	0	0.00
24/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	439	0	439	0	0.00
24/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	339	0	339	0	0.00
24/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R212 On 03-May-12			Bond Future	115.95	115.9503	115.9489	115.9503	2,842.00
24/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	649	1	649	1	0.00
24/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	599	1	599	1	0.00
24/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	699	1	699	1	0.00
24/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
24/02/2012	R213 On 03-May-12			Bond Future	8.75	85.0680	8.7520	85.0680	974.00
24/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4673	5	4673	5	0.00
24/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4391	4	4391	4	0.00
24/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	4961	5	4961	5	0.00
24/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	724	1	724	1	0.00
24/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	903	1	903	1	0.00
24/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	809	1	809	1	0.00
24/02/2012	R213 On 02-August-12			Bond Future	8.82	86.3373	8.8210	86.3373	0.00
24/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6166	6	6166	6	0.00
24/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6401	6	6401	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
24/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5936	6	5936	6	0.00
24/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3011	3	3011	3	0.00
24/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2730	3	2730	3	0.00
24/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2867	3	2867	3	0.00
24/02/2012	R213 On 01-November-12			Bond Future	8.89	84.1452	8.8880	84.1452	0.00
24/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5795	6	5795	6	0.00
24/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6000	6	6000	6	0.00
24/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5594	5	5594	5	0.00
24/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5111	5	5111	5	0.00
24/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4748	5	4748	5	0.00
24/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4926	5	4926	5	0.00
24/02/2012	R213 On 07-February-13			Bond Future	8.96	85.6157	8.9560	85.6157	0.00
24/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6355	6	6355	6	0.00
24/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6552	6	6552	6	0.00
24/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6166	6	6166	6	0.00
24/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6212	6	6212	6	0.00
24/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5832	6	5832	6	0.00
24/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6017	6	6017	6	0.00
27/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	1409 On 28-February-41			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
27/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	AL7T On 03-May-12			Index Future	422.93	423.0230	422.9340	423.0230	16.00
27/02/2012	AL7T On 02-August-12			Index Future	429.21	429.3040	429.2130	429.3040	0.00
27/02/2012	ALBI On 03-May-12			Index Future	385.13	385.2450	385.1330	385.2450	906.00
27/02/2012	ALBI On 02-August-12			Index Future	390.85	390.9650	390.8510	390.9650	118.00
27/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	CAAN On 30-March-12			Can-Do Future	0.04	0.0408	0.0394	0.0408	0.00
27/02/2012	CAAO On 30-March-12			Can-Do Future	0.19	0.2053	0.1934	0.2053	100,000.00
27/02/2012	CAAT On 29-February-12			Can-Do Future	0.00	0.0004	0.0000	0.0004	12,500.00
27/02/2012	CAAV On 29-February-12			Can-Do Future	0.08	0.1184	0.0795	0.1184	12,987.00
27/02/2012	CAAW On 20-April-12			Any day expiry	7.69	7.6541	7.6867	7.6541	0.00
27/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	73	0	73	0	0.00
27/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	66	0	66	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
27/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	81	0	81	0	0.00
27/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	444	0	444	0	0.00
27/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	529	1	529	1	0.00
27/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	486	1	486	1	0.00
27/02/2012	CAAX On 30-March-12			Can-Do Future	0.04	0.0325	0.0358	0.0325	12,500.00
27/02/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0432	0.0481	0.0432	12,500.00
27/02/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0696	0.0741	0.0696	5,670.00
27/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2012	DAAA On 29-March-12			Any day expiry	7.66	7.6295	7.6623	7.6295	0.00
27/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	67	0	67	0	0.00
27/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	57	0	57	0	0.00
27/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	78	0	78	0	0.00
27/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	266	0	266	0	0.00
27/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	345	0	345	0	0.00
27/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	305	0	305	0	0.00
27/02/2012	DAAB On 29-February-12			Any day expiry	7.63	7.5971	7.6307	7.5971	13,000.00
27/02/2012	DAAB On 29-February-12	7.75	Call	Any day expiry	9	0	9	0	0.00
27/02/2012	DAAB On 29-February-12	7.80	Call	Any day expiry	5	0	5	0	0.00
27/02/2012	DAAB On 29-February-12	7.70	Call	Any day expiry	17	0	17	0	0.00
27/02/2012	DAAB On 29-February-12	7.70	Put	Any day expiry	86	0	86	0	0.00
27/02/2012	DAAB On 29-February-12	7.80	Put	Any day expiry	174	0	174	0	0.00
27/02/2012	DAAB On 29-February-12	7.75	Put	Any day expiry	128	0	128	0	0.00
27/02/2012	GOVI On 03-May-12			GOVI	386.14	386.2470	386.1390	386.2470	215.00
27/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	41390	4	41390	4	0.00
27/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	41290	4	41290	4	0.00
27/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	41490	4	41490	4	0.00
27/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 02-August-12			GOVI	391.87	391.9820	391.8710	391.9820	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
27/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	18710	2	18710	2	0.00
27/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	18610	2	18610	2	0.00
27/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	18810	2	18810	2	0.00
27/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
27/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
27/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2012	IGOV On 03-May-12			Index Future	171.13	171.0670	171.1270	171.0670	515.00
27/02/2012	IGOV On 02-August-12			Index Future	173.67	173.6070	173.6670	173.6070	0.00
27/02/2012	ILBI On 03-May-12			Index Future	462.54	462.5430	462.5430	462.5430	0.00
27/02/2012	ILBI On 02-August-12			Index Future	471.02	471.0200	471.0200	471.0200	152.00
27/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	2,390.00
27/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
27/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
27/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	2,890.00
27/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.3000	5.7100	94.3000	0.00
27/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	0.00
27/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.80	94.2100	5.8000	94.2100	44,760.00
27/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.97	94.0500	5.9700	94.0500	940.00
27/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.9100	6.1200	93.9100	790.00
27/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.28	93.7400	6.2800	93.7400	1,250.00
27/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.46	93.5600	6.4600	93.5600	1,700.00
27/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3600	6.6500	93.3600	2,000.00
27/02/2012	R157 On 03-May-12			Bond Future	6.73	122.0214	6.7280	122.0214	10,935.00
27/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	4926	5	4926	5	0.00
27/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5083	5	5083	5	0.00
27/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4769	5	4769	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
27/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	131	0	131	0	1,500.00
27/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	332	0	332	0	0.00
27/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	687	1	687	1	0.00
27/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	614	1	614	1	1,500.00
27/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1093	1	1093	1	1,500.00
27/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
27/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1733	2	1733	2	0.00
27/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
27/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
27/02/2012	R157 On 02-August-12			Bond Future	6.79	123.8345	6.7930	123.8345	0.00
27/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3814	4	3814	4	0.00
27/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	3945	4	3945	4	0.00
27/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3685	4	3685	4	0.00
27/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	195	0	195	0	0.00
27/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	160	0	160	0	0.00
27/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	176	0	176	0	0.00
27/02/2012	R157 On 01-November-12			Bond Future	6.84	118.9569	6.8440	118.9569	0.00
27/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1628	2	1628	2	0.00
27/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1710	2	1710	2	0.00
27/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1548	2	1548	2	0.00
27/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1249	1	1249	1	0.00
27/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1129	1	1129	1	0.00
27/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1188	1	1188	1	0.00
27/02/2012	R157 On 07-February-13			Bond Future	6.87	121.0428	6.8740	121.0428	0.00
27/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1315	1	1315	1	0.00
27/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1380	1	1380	1	0.00
27/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1255	1	1255	1	0.00
27/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1702	2	1702	2	0.00
27/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1570	2	1570	2	0.00
27/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1633	2	1633	2	0.00
27/02/2012	R186 On 03-May-12			Bond Future	8.35	122.1469	8.3470	122.1469	27,883.00
27/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6490	7	6490	7	0.00
27/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	6858	7	6858	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
27/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6126	6	6126	6	0.00
27/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	830	1	830	1	2,250.00
27/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	1771	2	1771	2	750.00
27/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3212	3	3212	3	0.00
27/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5419	6	5419	6	0.00
27/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	815	1	815	1	2,250.00
27/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1784	2	1784	2	750.00
27/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	3167	3	3167	3	0.00
27/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	638	1	638	1	0.00
27/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	5150	5	5150	5	0.00
27/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	496	1	496	1	0.00
27/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	564	1	564	1	0.00
27/02/2012	R186 On 02-August-12			Bond Future	8.42	118.6747	8.4200	118.6747	0.00
27/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6427	7	6427	7	0.00
27/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6701	7	6701	7	0.00
27/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6160	6	6160	6	0.00
27/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	3993	4	3993	4	8,750.00
27/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	5949	6	5949	6	0.00
27/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2240	2	2240	2	43.00
27/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6482	7	6482	7	0.00
27/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	1957	2	1957	2	276.00
27/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8576	8	8576	8	0.00
27/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3398	3	3398	3	43.00
27/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3760	4	3760	4	276.00
27/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9295	9	9295	9	0.00
27/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3612	4	3612	4	0.00
27/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5580	6	5580	6	0.00
27/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3262	3	3262	3	0.00
27/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3432	3	3432	3	0.00
27/02/2012	R186 On 01-November-12			Bond Future	8.49	120.5244	8.4860	120.5244	0.00
27/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7103	7	7103	7	0.00
27/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	6852	7	6852	7	0.00
27/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7357	8	7357	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
27/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4555	5	4555	5	0.00
27/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4932	5	4932	5	0.00
27/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4741	5	4741	5	0.00
27/02/2012	R186 On 07-February-13			Bond Future	8.55	117.3326	8.5500	117.3326	0.00
27/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6562	7	6562	7	0.00
27/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6347	6	6347	6	0.00
27/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6788	7	6788	7	0.00
27/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6788	7	6788	7	0.00
27/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7243	7	7243	7	0.00
27/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	7009	7	7009	7	0.00
27/02/2012	R189 On 03-May-12			Bond Future	215.47	215.4857	215.4656	215.4857	0.00
27/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	466	0	466	0	0.00
27/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	416	0	416	0	0.00
27/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	516	1	516	1	0.00
27/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R197 On 03-May-12			Bond Future	253.43	253.4339	253.4271	253.4339	1,005.00
27/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2427	2	2427	2	0.00
27/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2377	2	2377	2	0.00
27/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2477	2	2477	2	0.00
27/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R201 On 03-May-12			Bond Future	6.04	109.8136	6.0410	109.8136	968.00
27/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4148	4	4148	4	0.00
27/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4029	4	4029	4	0.00
27/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4266	4	4266	4	0.00
27/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R201 On 02-August-12			Bond Future	6.04	107.0370	6.0430	107.0370	0.00
27/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3280	3	3280	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
27/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3382	3	3382	3	0.00
27/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3177	3	3177	3	0.00
27/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	55	0	55	0	0.00
27/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	42	0	42	0	0.00
27/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	49	0	49	0	0.00
27/02/2012	R201 On 01-November-12			Bond Future	6.01	108.7073	6.0070	108.7073	0.00
27/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1505	2	1505	2	0.00
27/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1574	2	1574	2	0.00
27/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1436	1	1436	1	0.00
27/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	539	1	539	1	0.00
27/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	476	0	476	0	0.00
27/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	508	1	508	1	0.00
27/02/2012	R201 On 07-February-13			Bond Future	5.91	106.1950	5.9050	106.1950	0.00
27/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1277	1	1277	1	0.00
27/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1333	1	1333	1	0.00
27/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1221	1	1221	1	0.00
27/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	695	1	695	1	0.00
27/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	629	1	629	1	0.00
27/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	662	1	662	1	0.00
27/02/2012	R202 On 03-May-12			Bond Future	189.55	189.5552	189.5510	189.5552	36,952.00
27/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
27/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
27/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
27/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	499	0	499	0	0.00
27/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	399	0	399	0	0.00
27/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	449	0	449	0	0.00
27/02/2012	R203 On 03-May-12			Bond Future	7.30	105.3972	7.2980	105.3972	3,536.00
27/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6268	6	6268	6	0.00
27/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6474	7	6474	7	0.00
27/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6062	6	6062	6	0.00
27/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	446	0	446	0	4,200.00
27/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2489	3	2489	3	0.00
27/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	683	1	683	1	1,400.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1371	1	1371	1	0.00
27/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	693	1	693	1	1,400.00
27/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	270	0	270	0	4,200.00
27/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1349	1	1349	1	0.00
27/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	8	0	0.00
27/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1791	2	1791	2	0.00
27/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	5	0	0.00
27/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	7	0	7	0	0.00
27/02/2012	R203 On 02-August-12			Bond Future	7.37	106.9614	7.3720	106.9614	0.00
27/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5146	5	5146	5	0.00
27/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	4980	5	4980	5	0.00
27/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5313	5	5313	5	0.00
27/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	410	0	410	0	0.00
27/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	482	0	482	0	0.00
27/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	445	0	445	0	0.00
27/02/2012	R203 On 01-November-12			Bond Future	7.44	104.4703	7.4390	104.4703	0.00
27/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	2984	3	2984	3	0.00
27/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2863	3	2863	3	0.00
27/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3107	3	3107	3	0.00
27/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1641	2	1641	2	0.00
27/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1801	2	1801	2	0.00
27/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1720	2	1720	2	0.00
27/02/2012	R203 On 07-February-13			Bond Future	7.50	106.3003	7.4990	106.3003	0.00
27/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1000	1	1000	1	0.00
27/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1056	1	1056	1	0.00
27/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	949	1	949	1	0.00
27/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5129	5	5129	5	0.00
27/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4829	5	4829	5	0.00
27/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4977	5	4977	5	0.00
27/02/2012	R204 On 03-May-12			Bond Future	7.59	105.1588	7.5940	105.1588	3,150.00
27/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5835	6	5835	6	0.00
27/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6069	6	6069	6	0.00
27/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	219	0	219	0	550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1664	2	1664	2	0.00
27/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5602	6	5602	6	0.00
27/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	50	0	50	0	0.00
27/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3364	3	3364	3	0.00
27/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	857	1	857	1	550.00
27/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	34	0	34	0	0.00
27/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	41	0	41	0	0.00
27/02/2012	R204 On 02-August-12			Bond Future	7.67	102.6872	7.6730	102.6872	0.00
27/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	4930	5	4930	5	0.00
27/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5113	5	5113	5	0.00
27/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4749	5	4749	5	0.00
27/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	941	1	941	1	0.00
27/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	828	1	828	1	0.00
27/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	883	1	883	1	0.00
27/02/2012	R204 On 01-November-12			Bond Future	7.74	104.2901	7.7430	104.2901	0.00
27/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3511	4	3511	4	0.00
27/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3652	4	3652	4	0.00
27/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3373	3	3373	3	0.00
27/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2377	2	2377	2	0.00
27/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2179	2	2179	2	0.00
27/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2276	2	2276	2	0.00
27/02/2012	R204 On 07-February-13			Bond Future	7.81	102.0796	7.8060	102.0796	0.00
27/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3720	4	3720	4	0.00
27/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3591	4	3591	4	0.00
27/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3851	4	3851	4	0.00
27/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2723	3	2723	3	0.00
27/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2923	3	2923	3	0.00
27/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2822	3	2822	3	0.00
27/02/2012	R206 On 03-May-12			Bond Future	5.94	104.8294	5.9360	104.8294	300.00
27/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2479	2	2479	2	0.00
27/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2557	3	2557	3	0.00
27/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2401	2	2401	2	0.00
27/02/2012	R206 On 03-May-12	7.45	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
27/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R206 On 02-August-12			Bond Future	5.93	102.6236	5.9250	102.6236	0.00
27/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1838	2	1838	2	0.00
27/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1775	2	1775	2	0.00
27/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1901	2	1901	2	0.00
27/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	28	0	28	0	0.00
27/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	36	0	36	0	0.00
27/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	32	0	32	0	0.00
27/02/2012	R206 On 01-November-12			Bond Future	5.83	104.2251	5.8290	104.2251	0.00
27/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	581	1	581	1	0.00
27/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	548	1	548	1	0.00
27/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	615	1	615	1	0.00
27/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	361	0	361	0	0.00
27/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	409	0	409	0	0.00
27/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	384	0	384	0	0.00
27/02/2012	R206 On 07-February-13			Bond Future	5.57	102.2806	5.5730	102.2806	0.00
27/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	666	1	666	1	0.00
27/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	696	1	696	1	0.00
27/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	636	1	636	1	0.00
27/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	297	0	297	0	0.00
27/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	268	0	268	0	0.00
27/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	283	0	283	0	0.00
27/02/2012	R207 On 03-May-12			Bond Future	7.85	98.8900	7.8500	98.8900	24,915.00
27/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	492	1	492	1	2,400.00
27/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	2947	3	2947	3	0.00
27/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	848	1	848	1	800.00
27/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1812	2	1812	2	0.00
27/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	4991	5	4991	5	0.00
27/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5231	5	5231	5	0.00
27/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4752	5	4752	5	0.00
27/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	981	1	981	1	800.00
27/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	480	0	480	0	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
27/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1970	2	1970	2	0.00
27/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	159	0	159	0	0.00
27/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2753	3	2753	3	0.00
27/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	115	0	115	0	0.00
27/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	136	0	136	0	0.00
27/02/2012	R207 On 02-August-12			Bond Future	7.93	96.7225	7.9320	96.7225	0.00
27/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5328	5	5328	5	0.00
27/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5522	6	5522	6	0.00
27/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5137	5	5137	5	0.00
27/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1093	1	1093	1	0.00
27/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	967	1	967	1	0.00
27/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1028	1	1028	1	0.00
27/02/2012	R207 On 01-November-12			Bond Future	8.00	98.2298	8.0020	98.2298	0.00
27/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3881	4	3881	4	0.00
27/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4031	4	4031	4	0.00
27/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3733	4	3733	4	0.00
27/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2700	3	2700	3	0.00
27/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2481	2	2481	2	0.00
27/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2589	3	2589	3	0.00
27/02/2012	R207 On 07-February-13			Bond Future	8.07	96.3071	8.0680	96.3071	0.00
27/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4139	4	4139	4	0.00
27/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4000	4	4000	4	0.00
27/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4281	4	4281	4	0.00
27/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3110	3	3110	3	0.00
27/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3331	3	3331	3	0.00
27/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3219	3	3219	3	0.00
27/02/2012	R208 On 03-May-12			Bond Future	7.92	93.3557	7.9230	93.3557	9,092.00
27/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6273	6	6273	6	0.00
27/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6533	7	6533	7	0.00
27/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6012	6	6012	6	0.00
27/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	497	1	497	1	3,000.00
27/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3064	3	3064	3	0.00
27/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	863	1	863	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1864	2	1864	2	0.00
27/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1106	1	1106	1	1,000.00
27/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	545	1	545	1	3,000.00
27/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2214	2	2214	2	0.00
27/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	98	0	98	0	0.00
27/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	3080	3	3080	3	0.00
27/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	70	0	70	0	0.00
27/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	84	0	84	0	0.00
27/02/2012	R208 On 02-August-12			Bond Future	8.00	94.7456	7.9970	94.7456	0.00
27/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5519	6	5519	6	0.00
27/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5318	5	5318	5	0.00
27/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5723	6	5723	6	0.00
27/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1167	1	1167	1	0.00
27/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1313	1	1313	1	0.00
27/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1238	1	1238	1	0.00
27/02/2012	R208 On 01-November-12			Bond Future	8.07	92.8266	8.0650	92.8266	0.00
27/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4061	4	4061	4	0.00
27/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	3904	4	3904	4	0.00
27/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4220	4	4220	4	0.00
27/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2889	3	2889	3	0.00
27/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3137	3	3137	3	0.00
27/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	3011	3	3011	3	0.00
27/02/2012	R208 On 07-February-13			Bond Future	8.13	94.4527	8.1280	94.4527	0.00
27/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3681	4	3681	4	0.00
27/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3820	4	3820	4	0.00
27/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3549	4	3549	4	0.00
27/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4546	5	4546	5	0.00
27/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4255	4	4255	4	0.00
27/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4397	4	4397	4	0.00
27/02/2012	R209 On 03-May-12			Bond Future	8.82	75.2828	8.8200	75.2828	1,987.00
27/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	2911	3	2911	3	0.00
27/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3147	3	3147	3	0.00
27/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2683	3	2683	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
27/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1672	2	1672	2	0.00
27/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1373	1	1373	1	0.00
27/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1517	2	1517	2	0.00
27/02/2012	R209 On 02-August-12			Bond Future	8.89	76.3979	8.8860	76.3979	0.00
27/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5747	6	5747	6	0.00
27/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	5969	6	5969	6	0.00
27/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5528	6	5528	6	0.00
27/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3153	3	3153	3	0.00
27/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2863	3	2863	3	0.00
27/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	3005	3	3005	3	0.00
27/02/2012	R209 On 01-November-12			Bond Future	8.95	74.4453	8.9470	74.4453	0.00
27/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5427	6	5427	6	0.00
27/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5623	6	5623	6	0.00
27/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5239	5	5239	5	0.00
27/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5216	5	5216	5	0.00
27/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4839	5	4839	5	0.00
27/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	5022	5	5022	5	0.00
27/02/2012	R209 On 07-February-13			Bond Future	9.01	75.7528	9.0070	75.7528	0.00
27/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6112	6	6112	6	0.00
27/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	5930	6	5930	6	0.00
27/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6302	6	6302	6	0.00
27/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5977	6	5977	6	0.00
27/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6364	6	6364	6	0.00
27/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6165	6	6165	6	0.00
27/02/2012	R210 On 03-May-12			Bond Future	140.62	140.6241	140.6212	140.6241	840.00
27/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	1621	2	1621	2	0.00
27/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	1571	2	1571	2	0.00
27/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	1671	2	1671	2	0.00
27/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R211 On 03-May-12			Bond Future	118.58	118.5889	118.5815	118.5889	480.00
27/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	382	0	382	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
27/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	432	0	432	0	0.00
27/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	332	0	332	0	0.00
27/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R212 On 03-May-12			Bond Future	116.05	115.9489	116.0465	115.9489	2,842.00
27/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	746	1	746	1	0.00
27/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	696	1	696	1	0.00
27/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	796	1	796	1	0.00
27/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
27/02/2012	R213 On 03-May-12			Bond Future	8.77	85.2846	8.7670	85.2846	974.00
27/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4543	5	4543	5	0.00
27/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4261	4	4261	4	0.00
27/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	4830	5	4830	5	0.00
27/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	714	1	714	1	0.00
27/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	893	1	893	1	0.00
27/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	800	1	800	1	0.00
27/02/2012	R213 On 02-August-12			Bond Future	8.84	86.5509	8.8360	86.5509	0.00
27/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6051	6	6051	6	0.00
27/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6285	6	6285	6	0.00
27/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	5822	6	5822	6	0.00
27/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	3016	3	3016	3	0.00
27/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2733	3	2733	3	0.00
27/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2871	3	2871	3	0.00
27/02/2012	R213 On 01-November-12			Bond Future	8.90	84.3559	8.9030	84.3559	0.00
27/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5698	6	5698	6	0.00
27/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	5901	6	5901	6	0.00
27/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5498	6	5498	6	0.00
27/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	5133	5	5133	5	0.00
27/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4766	5	4766	5	0.00
27/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4946	5	4946	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
27/02/2012	R213 On 07-February-13			Bond Future	8.97	85.8388	8.9700	85.8388	0.00
27/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6270	6	6270	6	0.00
27/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6466	7	6466	7	0.00
27/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6082	6	6082	6	0.00
27/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6236	6	6236	6	0.00
27/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5854	6	5854	6	0.00
27/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	6040	6	6040	6	0.00
28/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	AL7T On 03-May-12			Index Future	423.80	422.9340	423.8040	422.9340	16.00
28/02/2012	AL7T On 02-August-12			Index Future	430.10	429.2130	430.0980	429.2130	0.00
28/02/2012	ALBI On 03-May-12			Index Future	385.92	385.1330	385.9150	385.1330	906.00
28/02/2012	ALBI On 02-August-12			Index Future	391.65	390.8510	391.6460	390.8510	118.00
28/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C186 On 21-December-26			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
28/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	CAAN On 30-March-12			Can-Do Future	0.04	0.0394	0.0357	0.0394	0.00
28/02/2012	CAAO On 30-March-12			Can-Do Future	0.23	0.1934	0.2261	0.1934	100,000.00
28/02/2012	CAAT On 29-February-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	12,500.00
28/02/2012	CAAV On 29-February-12			Can-Do Future	0.16	0.0795	0.1603	0.0795	12,987.00
28/02/2012	CAAW On 20-April-12			Any day expiry	7.59	7.6867	7.5934	7.6867	0.00
28/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	56	0	56	0	0.00
28/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	62	0	62	0	0.00
28/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	51	0	51	0	0.00
28/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	608	1	608	1	0.00
28/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	519	0	519	0	0.00
28/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	563	0	563	0	0.00
28/02/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0358	0.0291	0.0358	12,500.00
28/02/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0481	0.0373	0.0481	12,500.00
28/02/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0741	0.0570	0.0741	5,670.00
28/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2012	CS33 On 15-September-33			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
28/02/2012	DAAA On 29-March-12			Any day expiry	7.57	7.6623	7.5693	7.6623	0.00
28/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	46	0	46	0	0.00
28/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	39	0	39	0	0.00
28/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	54	0	54	0	0.00
28/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	335	0	335	0	0.00
28/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	420	0	420	0	0.00
28/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	377	0	377	0	0.00
28/02/2012	DAAB On 29-February-12			Any day expiry	7.54	7.6307	7.5397	7.6307	13,000.00
28/02/2012	DAAB On 29-February-12	7.75	Call	Any day expiry	1	0	1	0	0.00
28/02/2012	DAAB On 29-February-12	7.80	Call	Any day expiry	0	0	0	0	0.00
28/02/2012	DAAB On 29-February-12	7.70	Call	Any day expiry	2	0	2	0	0.00
28/02/2012	DAAB On 29-February-12	7.70	Put	Any day expiry	162	0	162	0	0.00
28/02/2012	DAAB On 29-February-12	7.80	Put	Any day expiry	260	0	260	0	0.00
28/02/2012	DAAB On 29-February-12	7.75	Put	Any day expiry	211	0	211	0	0.00
28/02/2012	GOVI On 03-May-12			GOVI	386.90	386.1390	386.8950	386.1390	215.00
28/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	48950	4	48950	4	0.00
28/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	48850	4	48850	4	0.00
28/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	49050	4	49050	4	0.00
28/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 02-August-12			GOVI	392.64	391.8710	392.6400	391.8710	0.00
28/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	26400	2	26400	2	0.00
28/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	26300	2	26300	2	0.00
28/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	26500	2	26500	2	0.00
28/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
28/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
28/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2012	IGOV On 03-May-12			Index Future	171.13	171.1270	171.1250	171.1270	515.00
28/02/2012	IGOV On 02-August-12			Index Future	173.67	173.6670	173.6670	173.6670	0.00
28/02/2012	ILBI On 03-May-12			Index Future	462.54	462.5430	462.5430	462.5430	0.00
28/02/2012	ILBI On 02-August-12			Index Future	471.02	471.0200	471.0200	471.0200	152.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	2,390.00
28/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
28/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
28/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3200	5.6700	94.3200	2,890.00
28/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.2900	5.7100	94.2900	0.00
28/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.74	94.2500	5.7400	94.2500	0.00
28/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2000	5.7900	94.2000	44,760.00
28/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.94	94.0300	5.9400	94.0300	940.00
28/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.09	93.8800	6.0900	93.8800	790.00
28/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.7200	6.2600	93.7200	1,250.00
28/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.44	93.5400	6.4400	93.5400	1,700.00
28/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.63	93.3500	6.6300	93.3500	2,000.00
28/02/2012	R157 On 03-May-12			Bond Future	6.69	121.9881	6.6900	121.9881	10,935.00
28/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5052	5	5052	5	0.00
28/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5209	5	5209	5	0.00
28/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4895	5	4895	5	0.00
28/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	149	0	149	0	1,500.00
28/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	369	0	369	0	0.00
28/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	750	1	750	1	0.00
28/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	551	1	551	1	1,500.00
28/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	1003	1	1003	1	1,500.00
28/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
28/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1624	2	1624	2	0.00
28/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
28/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
28/02/2012	R157 On 02-August-12			Bond Future	6.75	123.8007	6.7510	123.8007	0.00
28/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	3927	4	3927	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
28/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3797	4	3797	4	0.00
28/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4059	4	4059	4	0.00
28/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	144	0	144	0	0.00
28/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	178	0	178	0	0.00
28/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	160	0	160	0	0.00
28/02/2012	R157 On 01-November-12			Bond Future	6.80	118.9230	6.7980	118.9230	0.00
28/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1699	2	1699	2	0.00
28/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1617	2	1617	2	0.00
28/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1782	2	1782	2	0.00
28/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1071	1	1071	1	0.00
28/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1188	1	1188	1	0.00
28/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1129	1	1129	1	0.00
28/02/2012	R157 On 07-February-13			Bond Future	6.82	121.0326	6.8240	121.0326	0.00
28/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1374	1	1374	1	0.00
28/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1441	1	1441	1	0.00
28/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1312	1	1312	1	0.00
28/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1630	2	1630	2	0.00
28/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1503	2	1503	2	0.00
28/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1564	2	1564	2	0.00
28/02/2012	R186 On 03-May-12			Bond Future	8.31	121.9583	8.3100	121.9583	27,948.00
28/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6773	6	6773	6	0.00
28/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7147	7	7147	7	0.00
28/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6403	6	6403	6	0.00
28/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	903	1	903	1	2,250.00
28/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	1903	2	1903	2	750.00
28/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3408	3	3408	3	0.00
28/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5681	5	5681	5	0.00
28/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	728	1	728	1	2,250.00
28/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1630	2	1630	2	750.00
28/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2950	3	2950	3	0.00
28/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	566	1	566	1	0.00
28/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4874	5	4874	5	0.00
28/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	435	0	435	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
28/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	497	1	497	1	0.00
28/02/2012	R186 On 02-August-12			Bond Future	8.38	118.4803	8.3820	118.4803	0.00
28/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6632	6	6632	6	0.00
28/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6911	7	6911	7	0.00
28/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4145	4	4145	4	8,750.00
28/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6145	6	6145	6	0.00
28/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6360	6	6360	6	0.00
28/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2047	2	2047	2	276.00
28/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2339	2	2339	2	43.00
28/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6688	6	6688	6	0.00
28/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3252	3	3252	3	43.00
28/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8323	9	8323	9	0.00
28/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3460	4	3460	4	0.00
28/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5380	6	5380	6	0.00
28/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3604	4	3604	4	276.00
28/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	9033	9	9033	9	0.00
28/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3120	3	3120	3	0.00
28/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3285	3	3285	3	0.00
28/02/2012	R186 On 01-November-12			Bond Future	8.45	120.3334	8.4470	120.3334	0.00
28/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7302	7	7302	7	0.00
28/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7560	7	7560	7	0.00
28/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7047	7	7047	7	0.00
28/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4772	5	4772	5	0.00
28/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4403	5	4403	5	0.00
28/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4585	5	4585	5	0.00
28/02/2012	R186 On 07-February-13			Bond Future	8.51	117.1631	8.5100	117.1631	0.00
28/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6739	7	6739	7	0.00
28/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	6968	7	6968	7	0.00
28/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6520	6	6520	6	0.00
28/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	7059	7	7059	7	0.00
28/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6611	7	6611	7	0.00
28/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6829	7	6829	7	0.00
28/02/2012	R189 On 03-May-12			Bond Future	215.44	215.4656	215.4424	215.4656	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
28/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	442	0	442	0	0.00
28/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	392	0	392	0	0.00
28/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	492	1	492	1	0.00
28/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R197 On 03-May-12			Bond Future	253.42	253.4271	253.4170	253.4271	1,005.00
28/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2417	2	2417	2	0.00
28/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2367	2	2367	2	0.00
28/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2467	2	2467	2	0.00
28/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R201 On 03-May-12			Bond Future	6.01	109.7863	6.0130	109.7863	968.00
28/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4217	4	4217	4	0.00
28/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4099	4	4099	4	0.00
28/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4336	4	4336	4	0.00
28/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R201 On 02-August-12			Bond Future	6.01	107.0098	6.0130	107.0098	0.00
28/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3343	3	3343	3	0.00
28/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3240	3	3240	3	0.00
28/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3446	3	3446	3	0.00
28/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	38	0	38	0	0.00
28/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	50	0	50	0	0.00
28/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	44	0	44	0	0.00
28/02/2012	R201 On 01-November-12			Bond Future	5.97	108.6788	5.9730	108.6788	0.00
28/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1550	2	1550	2	0.00
28/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1480	1	1480	1	0.00
28/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1621	2	1621	2	0.00
28/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	454	0	454	0	0.00
28/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	514	1	514	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
28/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	484	1	484	1	0.00
28/02/2012	R201 On 07-February-13			Bond Future	5.87	106.1896	5.8670	106.1896	0.00
28/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1318	1	1318	1	0.00
28/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1261	1	1261	1	0.00
28/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1375	1	1375	1	0.00
28/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	603	1	603	1	0.00
28/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	667	1	667	1	0.00
28/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	635	1	635	1	0.00
28/02/2012	R202 On 03-May-12			Bond Future	189.54	189.5510	189.5442	189.5510	36,952.00
28/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
28/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
28/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
28/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	406	0	406	0	0.00
28/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	506	0	506	0	0.00
28/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	456	0	456	0	0.00
28/02/2012	R203 On 03-May-12			Bond Future	7.26	105.3524	7.2600	105.3524	3,536.00
28/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6437	6	6437	6	0.00
28/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6643	6	6643	6	0.00
28/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6231	6	6231	6	0.00
28/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	492	0	492	0	4,200.00
28/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2624	2	2624	2	0.00
28/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	746	1	746	1	1,400.00
28/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1470	1	1470	1	0.00
28/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	621	1	621	1	1,400.00
28/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	235	0	235	0	4,200.00
28/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1241	1	1241	1	0.00
28/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	7	0	7	0	0.00
28/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1667	2	1667	2	0.00
28/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	4	0	4	0	0.00
28/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	5	0	5	0	0.00
28/02/2012	R203 On 02-August-12			Bond Future	7.33	106.9185	7.3320	106.9185	0.00
28/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5286	5	5286	5	0.00
28/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5456	5	5456	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
28/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5118	5	5118	5	0.00
28/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	448	0	448	0	0.00
28/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	381	0	381	0	0.00
28/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	414	0	414	0	0.00
28/02/2012	R203 On 01-November-12			Bond Future	7.40	104.4253	7.3970	104.4253	0.00
28/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3083	3	3083	3	0.00
28/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3209	3	3209	3	0.00
28/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	2960	3	2960	3	0.00
28/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1726	2	1726	2	0.00
28/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1571	2	1571	2	0.00
28/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1647	2	1647	2	0.00
28/02/2012	R203 On 07-February-13			Bond Future	7.46	106.2770	7.4550	106.2770	0.00
28/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1045	1	1045	1	0.00
28/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	992	1	992	1	0.00
28/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1103	1	1103	1	0.00
28/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4705	5	4705	5	0.00
28/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5001	5	5001	5	0.00
28/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4850	5	4850	5	0.00
28/02/2012	R204 On 03-May-12			Bond Future	7.56	105.1068	7.5620	105.1068	3,150.00
28/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	5995	6	5995	6	0.00
28/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6229	6	6229	6	0.00
28/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	239	0	239	0	550.00
28/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1758	2	1758	2	0.00
28/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5761	6	5761	6	0.00
28/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	43	0	43	0	0.00
28/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3218	3	3218	3	0.00
28/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	785	1	785	1	550.00
28/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	28	0	28	0	0.00
28/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	35	0	35	0	0.00
28/02/2012	R204 On 02-August-12			Bond Future	7.64	102.6370	7.6390	102.6370	0.00
28/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5055	5	5055	5	0.00
28/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4871	5	4871	5	0.00
28/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5240	5	5240	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
28/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	784	1	784	1	0.00
28/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	892	1	892	1	0.00
28/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	837	1	837	1	0.00
28/02/2012	R204 On 01-November-12			Bond Future	7.71	104.2368	7.7070	104.2368	0.00
28/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3608	4	3608	4	0.00
28/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3468	3	3468	3	0.00
28/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3751	4	3751	4	0.00
28/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2103	2	2103	2	0.00
28/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2297	2	2297	2	0.00
28/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2198	2	2198	2	0.00
28/02/2012	R204 On 07-February-13			Bond Future	7.77	102.0470	7.7690	102.0470	0.00
28/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3812	4	3812	4	0.00
28/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	3945	4	3945	4	0.00
28/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3681	4	3681	4	0.00
28/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2841	3	2841	3	0.00
28/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2644	3	2644	3	0.00
28/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2741	3	2741	3	0.00
28/02/2012	R206 On 03-May-12			Bond Future	5.91	104.8117	5.9080	104.8117	300.00
28/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2524	2	2524	2	0.00
28/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2602	3	2602	3	0.00
28/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2446	2	2446	2	0.00
28/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R206 On 02-August-12			Bond Future	5.89	102.6029	5.8910	102.6029	0.00
28/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1882	2	1882	2	0.00
28/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1945	2	1945	2	0.00
28/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1819	2	1819	2	0.00
28/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	34	0	34	0	0.00
28/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	25	0	25	0	0.00
28/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	29	0	29	0	0.00
28/02/2012	R206 On 01-November-12			Bond Future	5.79	104.2056	5.7890	104.2056	0.00
28/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	606	1	606	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
28/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	641	1	641	1	0.00
28/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	573	1	573	1	0.00
28/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	388	0	388	0	0.00
28/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	341	0	341	0	0.00
28/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	363	0	363	0	0.00
28/02/2012	R206 On 07-February-13			Bond Future	5.52	102.2833	5.5240	102.2833	0.00
28/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	693	1	693	1	0.00
28/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	663	1	663	1	0.00
28/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	724	1	724	1	0.00
28/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	252	0	252	0	0.00
28/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	280	0	280	0	0.00
28/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	266	0	266	0	0.00
28/02/2012	R207 On 03-May-12			Bond Future	7.81	98.8399	7.8130	98.8399	24,915.00
28/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5178	5	5178	5	0.00
28/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5420	5	5420	5	0.00
28/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	4936	5	4936	5	0.00
28/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	538	0	538	0	2,400.00
28/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	918	1	918	1	800.00
28/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1929	2	1929	2	0.00
28/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3100	3	3100	3	0.00
28/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	427	0	427	0	2,400.00
28/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	892	1	892	1	800.00
28/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1834	2	1834	2	0.00
28/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	136	0	136	0	0.00
28/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2592	3	2592	3	0.00
28/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	98	0	98	0	0.00
28/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	117	0	117	0	0.00
28/02/2012	R207 On 02-August-12			Bond Future	7.89	96.6684	7.8930	96.6684	0.00
28/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5482	5	5482	5	0.00
28/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5288	5	5288	5	0.00
28/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5678	6	5678	6	0.00
28/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	912	1	912	1	0.00
28/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1033	1	1033	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
28/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	971	1	971	1	0.00
28/02/2012	R207 On 01-November-12			Bond Future	7.96	98.1773	7.9620	98.1773	0.00
28/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	3998	4	3998	4	0.00
28/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3847	4	3847	4	0.00
28/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4151	4	4151	4	0.00
28/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2391	2	2391	2	0.00
28/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2603	3	2603	3	0.00
28/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2496	3	2496	3	0.00
28/02/2012	R207 On 07-February-13			Bond Future	8.03	96.2766	8.0270	96.2766	0.00
28/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4252	4	4252	4	0.00
28/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4396	4	4396	4	0.00
28/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4110	4	4110	4	0.00
28/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3232	3	3232	3	0.00
28/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3016	3	3016	3	0.00
28/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3123	3	3123	3	0.00
28/02/2012	R208 On 03-May-12			Bond Future	7.89	93.3017	7.8920	93.3017	9,092.00
28/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6447	6	6447	6	0.00
28/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6710	7	6710	7	0.00
28/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6185	6	6185	6	0.00
28/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	535	0	535	0	3,000.00
28/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	922	1	922	1	1,000.00
28/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1965	2	1965	2	0.00
28/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3198	3	3198	3	0.00
28/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	493	1	493	1	3,000.00
28/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1020	1	1020	1	1,000.00
28/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2086	2	2086	2	0.00
28/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	85	0	85	0	0.00
28/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2932	3	2932	3	0.00
28/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	60	0	60	0	0.00
28/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	72	0	72	0	0.00
28/02/2012	R208 On 02-August-12			Bond Future	7.96	94.6870	7.9640	94.6870	0.00
28/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5654	6	5654	6	0.00
28/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5861	6	5861	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
28/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5451	5	5451	5	0.00
28/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1253	1	1253	1	0.00
28/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1111	1	1111	1	0.00
28/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1180	1	1180	1	0.00
28/02/2012	R208 On 01-November-12			Bond Future	8.03	92.7638	8.0300	92.7638	0.00
28/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4168	4	4168	4	0.00
28/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4330	4	4330	4	0.00
28/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4009	4	4009	4	0.00
28/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3041	3	3041	3	0.00
28/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2799	3	2799	3	0.00
28/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2918	3	2918	3	0.00
28/02/2012	R208 On 07-February-13			Bond Future	8.09	94.4081	8.0920	94.4081	0.00
28/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3775	4	3775	4	0.00
28/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3641	4	3641	4	0.00
28/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3916	4	3916	4	0.00
28/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4151	4	4151	4	0.00
28/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4438	5	4438	5	0.00
28/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4290	4	4290	4	0.00
28/02/2012	R209 On 03-May-12			Bond Future	8.78	75.2041	8.7830	75.2041	1,987.00
28/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3078	3	3078	3	0.00
28/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	2842	3	2842	3	0.00
28/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3322	3	3322	3	0.00
28/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1256	1	1256	1	0.00
28/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1539	2	1539	2	0.00
28/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1392	2	1392	2	0.00
28/02/2012	R209 On 02-August-12			Bond Future	8.85	76.3202	8.8480	76.3202	0.00
28/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	5922	6	5922	6	0.00
28/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5699	6	5699	6	0.00
28/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6148	6	6148	6	0.00
28/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2746	3	2746	3	0.00
28/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	3028	3	3028	3	0.00
28/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2884	3	2884	3	0.00
28/02/2012	R209 On 01-November-12			Bond Future	8.91	74.3686	8.9080	74.3686	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
28/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5582	5	5582	5	0.00
28/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5391	5	5391	5	0.00
28/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5781	6	5781	6	0.00
28/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4697	5	4697	5	0.00
28/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	5068	5	5068	5	0.00
28/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4877	5	4877	5	0.00
28/02/2012	R209 On 07-February-13			Bond Future	8.97	75.6845	8.9670	75.6845	0.00
28/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6268	6	6268	6	0.00
28/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6462	6	6462	6	0.00
28/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6084	6	6084	6	0.00
28/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6214	6	6214	6	0.00
28/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5833	6	5833	6	0.00
28/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	6017	6	6017	6	0.00
28/02/2012	R210 On 03-May-12			Bond Future	140.62	140.6212	140.6160	140.6212	840.00
28/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	1616	2	1616	2	0.00
28/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	1666	2	1666	2	0.00
28/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	1566	2	1566	2	0.00
28/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R211 On 03-May-12			Bond Future	118.57	118.5815	118.5726	118.5815	480.00
28/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	373	0	373	0	0.00
28/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	323	0	323	0	0.00
28/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	423	0	423	0	0.00
28/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R212 On 03-May-12			Bond Future	116.04	116.0465	116.0417	116.0465	2,842.00
28/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	742	1	742	1	0.00
28/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	792	1	792	1	0.00
28/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	692	1	692	1	0.00
28/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R212 On 03-May-12	115.25	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
28/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
28/02/2012	R213 On 03-May-12			Bond Future	8.72	85.1642	8.7150	85.1642	974.00
28/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	4855	5	4855	5	0.00
28/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5151	5	5151	5	0.00
28/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4564	4	4564	4	0.00
28/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	778	1	778	1	0.00
28/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	616	1	616	1	0.00
28/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	693	1	693	1	0.00
28/02/2012	R213 On 02-August-12			Bond Future	8.78	86.4322	8.7830	86.4322	0.00
28/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6311	6	6311	6	0.00
28/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6550	6	6550	6	0.00
28/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6076	6	6076	6	0.00
28/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2849	3	2849	3	0.00
28/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2577	3	2577	3	0.00
28/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2710	3	2710	3	0.00
28/02/2012	R213 On 01-November-12			Bond Future	8.85	84.2387	8.8480	84.2387	0.00
28/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	5929	6	5929	6	0.00
28/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6137	6	6137	6	0.00
28/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5724	5	5724	5	0.00
28/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4928	5	4928	5	0.00
28/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4571	5	4571	5	0.00
28/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4747	5	4747	5	0.00
28/02/2012	R213 On 07-February-13			Bond Future	8.91	85.7309	8.9140	85.7309	0.00
28/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6497	6	6497	6	0.00
28/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6698	6	6698	6	0.00
28/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6305	6	6305	6	0.00
28/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6027	6	6027	6	0.00
28/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5653	6	5653	6	0.00
28/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5834	6	5834	6	0.00
29/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0457 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
29/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	AL7T On 03-May-12			Index Future	423.85	423.8040	423.8450	423.8040	16.00
29/02/2012	AL7T On 02-August-12			Index Future	430.14	430.0980	430.1430	430.0980	0.00
29/02/2012	ALBI On 03-May-12			Index Future	386.18	385.9150	386.1790	385.9150	906.00
29/02/2012	ALBI On 02-August-12			Index Future	391.92	391.6460	391.9170	391.6460	118.00
29/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/02/2012	C210 On 31-March-28			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
29/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0357	0.0215	0.0357	0.00
29/02/2012	CAAO On 30-March-12			Can-Do Future	0.27	0.2261	0.2696	0.2261	100,000.00
29/02/2012	CAAT On 29-February-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
29/02/2012	CAAV On 29-February-12			Can-Do Future	0.29	0.1603	0.2864	0.1603	0.00
29/02/2012	CAAW On 20-April-12			Any day expiry	7.46	7.5934	7.4634	7.5934	0.00
29/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	37	0	37	0	0.00
29/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	41	0	41	0	0.00
29/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	33	0	33	0	0.00
29/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	720	1	720	1	0.00
29/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	628	1	628	1	0.00
29/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	674	1	674	1	0.00
29/02/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0291	0.0193	0.0291	12,500.00
29/02/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0373	0.0320	0.0373	12,500.00
29/02/2012	CAAZ On 18-June-12			Can-Do Future	0.04	0.0570	0.0422	0.0570	5,670.00
29/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/02/2012	DAAA On 29-March-12			Any day expiry	7.44	7.5693	7.4397	7.5693	0.00
29/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	25	0	25	0	0.00
29/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	21	0	21	0	0.00
29/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	29	0	29	0	0.00
29/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	439	0	439	0	0.00
29/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	531	0	531	0	0.00
29/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	485	0	485	0	0.00
29/02/2012	DAAB On 29-February-12			Any day expiry	7.41	7.5397	7.4136	7.5397	0.00
29/02/2012	DAAB On 29-February-12	7.75	Call	Any day expiry	0	0	0	0	0.00
29/02/2012	DAAB On 29-February-12	7.80	Call	Any day expiry	0	0	0	0	0.00
29/02/2012	DAAB On 29-February-12	7.70	Call	Any day expiry	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
29/02/2012	DAAB On 29-February-12	7.70	Put	Any day expiry	286	0	286	0	0.00
29/02/2012	DAAB On 29-February-12	7.80	Put	Any day expiry	386	0	386	0	0.00
29/02/2012	DAAB On 29-February-12	7.75	Put	Any day expiry	336	0	336	0	0.00
29/02/2012	GOVI On 03-May-12			GOVI	387.14	386.8950	387.1370	386.8950	215.00
29/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	51370	5	51370	5	0.00
29/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	51270	5	51270	5	0.00
29/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	51470	5	51470	5	0.00
29/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
29/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
29/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
29/02/2012	GOVI On 02-August-12			GOVI	392.89	392.6400	392.8890	392.6400	0.00
29/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	28890	3	28890	3	0.00
29/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	28790	3	28790	3	0.00
29/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	28990	3	28990	3	0.00
29/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
29/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
29/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
29/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/02/2012	IGOV On 03-May-12			Index Future	170.99	171.1250	170.9910	171.1250	515.00
29/02/2012	IGOV On 02-August-12			Index Future	173.53	173.6670	173.5320	173.6670	0.00
29/02/2012	ILBI On 03-May-12			Index Future	462.54	462.5430	462.5430	462.5430	0.00
29/02/2012	ILBI On 02-August-12			Index Future	471.02	471.0200	471.0200	471.0200	152.00
29/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
29/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
29/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
29/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
29/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	2,890.00
29/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.2900	5.6800	94.2900	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
29/02/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.72	94.2600	5.7200	94.2600	0.00
29/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2100	5.7700	94.2100	44,760.00
29/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.0600	5.9000	94.0600	940.00
29/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.05	93.9100	6.0500	93.9100	790.00
29/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.22	93.7400	6.2200	93.7400	1,250.00
29/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.39	93.5600	6.3900	93.5600	1,700.00
29/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.58	93.3700	6.5800	93.3700	2,000.00
29/02/2012	R157 On 03-May-12			Bond Future	6.66	122.1145	6.6590	122.1145	10,935.00
29/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5155	5	5155	5	0.00
29/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5312	5	5312	5	0.00
29/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	4998	5	4998	5	0.00
29/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	817	1	817	1	0.00
29/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	175	0	175	0	1,500.00
29/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	417	0	417	0	0.00
29/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	948	1	948	1	1,500.00
29/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	514	1	514	1	1,500.00
29/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
29/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1547	2	1547	2	0.00
29/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
29/02/2012	R157 On 02-August-12			Bond Future	6.72	123.9299	6.7180	123.9299	0.00
29/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4019	4	4019	4	0.00
29/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	3888	4	3888	4	0.00
29/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4152	4	4152	4	0.00
29/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	136	0	136	0	0.00
29/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	167	0	167	0	0.00
29/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	150	0	150	0	0.00
29/02/2012	R157 On 01-November-12			Bond Future	6.76	119.0532	6.7630	119.0532	0.00
29/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	1791	2	1791	2	0.00
29/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	1876	2	1876	2	0.00
29/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1709	2	1709	2	0.00
29/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1181	1	1181	1	0.00
29/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	1066	1	1066	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
29/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1122	1	1122	1	0.00
29/02/2012	R157 On 07-February-13			Bond Future	6.79	121.1607	6.7860	121.1607	0.00
29/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1462	1	1462	1	0.00
29/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1531	1	1531	1	0.00
29/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1399	1	1399	1	0.00
29/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1620	2	1620	2	0.00
29/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1495	2	1495	2	0.00
29/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1554	2	1554	2	0.00
29/02/2012	R186 On 03-May-12			Bond Future	8.29	122.3076	8.2870	122.3076	27,898.00
29/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	6980	7	6980	7	0.00
29/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	7357	7	7357	7	0.00
29/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	6608	6	6608	6	0.00
29/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	989	1	989	1	2,250.00
29/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	5881	6	5881	6	0.00
29/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2035	2	2035	2	750.00
29/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	3578	3	3578	3	0.00
29/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1582	2	1582	2	750.00
29/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	710	1	710	1	2,250.00
29/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2864	3	2864	3	0.00
29/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	553	1	553	1	0.00
29/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4742	5	4742	5	0.00
29/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	428	0	428	0	0.00
29/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	487	0	487	0	0.00
29/02/2012	R186 On 02-August-12			Bond Future	8.36	118.8324	8.3580	118.8324	10.00
29/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	6672	7	6672	7	0.00
29/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	6955	7	6955	7	0.00
29/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4163	4	4163	4	8,750.00
29/02/2012	R186 On 02-August-12	8.66	Call	Bond Future	6174	6	6174	6	0.00
29/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	6393	6	6393	6	0.00
29/02/2012	R186 On 02-August-12	7.66	Call	Bond Future	2046	2	2046	2	276.00
29/02/2012	R186 On 02-August-12	7.76	Call	Bond Future	2340	2	2340	2	43.00
29/02/2012	R186 On 02-August-12	8.76	Call	Bond Future	6728	7	6728	7	0.00
29/02/2012	R186 On 02-August-12	8.76	Put	Bond Future	3069	3	3069	3	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/02/2012	R186 On 02-August-12	7.76	Put	Bond Future	8101	8	8101	8	0.00
29/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3270	3	3270	3	0.00
29/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5175	5	5175	5	0.00
29/02/2012	R186 On 02-August-12	8.66	Put	Bond Future	3410	4	3410	4	276.00
29/02/2012	R186 On 02-August-12	7.66	Put	Bond Future	8809	9	8809	9	0.00
29/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	2941	3	2941	3	0.00
29/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3102	3	3102	3	0.00
29/02/2012	R186 On 01-November-12			Bond Future	8.42	120.6884	8.4230	120.6884	0.00
29/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	7414	7	7414	7	0.00
29/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7156	7	7156	7	0.00
29/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	7675	8	7675	8	0.00
29/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4299	4	4299	4	0.00
29/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4662	5	4662	5	0.00
29/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4478	5	4478	5	0.00
29/02/2012	R186 On 07-February-13			Bond Future	8.49	117.5204	8.4850	117.5204	0.00
29/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	6871	7	6871	7	0.00
29/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7103	7	7103	7	0.00
29/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	6651	7	6651	7	0.00
29/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6966	7	6966	7	0.00
29/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6522	7	6522	7	0.00
29/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6736	7	6736	7	0.00
29/02/2012	R189 On 03-May-12			Bond Future	215.37	215.4424	215.3732	215.4424	0.00
29/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	373	0	373	0	0.00
29/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	323	0	323	0	0.00
29/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	423	0	423	0	0.00
29/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R197 On 03-May-12			Bond Future	253.39	253.4170	253.3869	253.4170	1,005.00
29/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2387	2	2387	2	0.00
29/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2337	2	2337	2	0.00
29/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2437	2	2437	2	0.00
29/02/2012	R197 On 03-May-12	250.95	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
29/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R201 On 03-May-12			Bond Future	6.00	109.8559	5.9960	109.8559	968.00
29/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4260	4	4260	4	0.00
29/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4378	4	4378	4	0.00
29/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4141	4	4141	4	0.00
29/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R201 On 02-August-12			Bond Future	5.99	107.0777	5.9930	107.0777	0.00
29/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3378	3	3378	3	0.00
29/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3274	3	3274	3	0.00
29/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3482	3	3482	3	0.00
29/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	29	0	29	0	0.00
29/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	38	0	38	0	0.00
29/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	34	0	34	0	0.00
29/02/2012	R201 On 01-November-12			Bond Future	5.95	108.7481	5.9530	108.7481	0.00
29/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1570	2	1570	2	0.00
29/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1641	2	1641	2	0.00
29/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1499	1	1499	1	0.00
29/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	492	1	492	1	0.00
29/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	433	0	433	0	0.00
29/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	463	0	463	0	0.00
29/02/2012	R201 On 07-February-13			Bond Future	5.85	106.2576	5.8460	106.2576	0.00
29/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1305	1	1305	1	0.00
29/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1247	1	1247	1	0.00
29/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1364	1	1364	1	0.00
29/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	554	1	554	1	0.00
29/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	615	1	615	1	0.00
29/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	584	1	584	1	0.00
29/02/2012	R202 On 03-May-12			Bond Future	189.23	189.5442	189.2254	189.5442	36,952.00
29/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
29/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00

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29/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
29/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	725	0	725	0	0.00
29/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	825	1	825	1	0.00
29/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	775	0	775	0	0.00
29/02/2012	R203 On 03-May-12			Bond Future	7.25	105.5228	7.2460	105.5228	3,536.00
29/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6500	6	6500	6	0.00
29/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6706	7	6706	7	0.00
29/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6294	6	6294	6	0.00
29/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	523	0	523	0	4,200.00
29/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	785	1	785	1	1,400.00
29/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1523	1	1523	1	0.00
29/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2685	3	2685	3	0.00
29/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	233	0	233	0	4,200.00
29/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	612	1	612	1	1,400.00
29/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1217	1	1217	1	0.00
29/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	7	0	7	0	0.00
29/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1635	2	1635	2	0.00
29/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	4	0	4	0	0.00
29/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	5	0	5	0	0.00
29/02/2012	R203 On 02-August-12			Bond Future	7.32	107.0902	7.3170	107.0902	0.00
29/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5347	5	5347	5	0.00
29/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5517	5	5517	5	0.00
29/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5178	5	5178	5	0.00
29/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	444	0	444	0	0.00
29/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	378	0	378	0	0.00
29/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	410	0	410	0	0.00
29/02/2012	R203 On 01-November-12			Bond Future	7.38	104.5975	7.3820	104.5975	0.00
29/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3156	3	3156	3	0.00
29/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3032	3	3032	3	0.00
29/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3282	3	3282	3	0.00
29/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1582	2	1582	2	0.00
29/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1736	2	1736	2	0.00
29/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1658	2	1658	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
29/02/2012	R203 On 07-February-13			Bond Future	7.44	106.4483	7.4400	106.4483	0.00
29/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1136	1	1136	1	0.00
29/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1081	1	1081	1	0.00
29/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1196	1	1196	1	0.00
29/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4739	5	4739	5	0.00
29/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5032	5	5032	5	0.00
29/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4883	5	4883	5	0.00
29/02/2012	R204 On 03-May-12			Bond Future	7.54	105.2733	7.5440	105.2733	3,146.00
29/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6089	6	6089	6	0.00
29/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6324	6	6324	6	0.00
29/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5855	6	5855	6	0.00
29/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	266	0	266	0	550.00
29/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	1836	2	1836	2	0.00
29/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	769	1	769	1	550.00
29/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	43	0	43	0	0.00
29/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3151	3	3151	3	0.00
29/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	29	0	29	0	0.00
29/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	35	0	35	0	0.00
29/02/2012	R204 On 02-August-12			Bond Future	7.62	102.8077	7.6200	102.8077	0.00
29/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5121	5	5121	5	0.00
29/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	4936	5	4936	5	0.00
29/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5308	5	5308	5	0.00
29/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	757	1	757	1	0.00
29/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	862	1	862	1	0.00
29/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	808	1	808	1	0.00
29/02/2012	R204 On 01-November-12			Bond Future	7.69	104.4114	7.6880	104.4114	0.00
29/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3684	4	3684	4	0.00
29/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3828	4	3828	4	0.00
29/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3542	3	3542	3	0.00
29/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2279	2	2279	2	0.00
29/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2088	2	2088	2	0.00
29/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2182	2	2182	2	0.00
29/02/2012	R204 On 07-February-13			Bond Future	7.75	102.2194	7.7490	102.2194	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
29/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	3923	4	3923	4	0.00
29/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4058	4	4058	4	0.00
29/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3791	4	3791	4	0.00
29/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2857	3	2857	3	0.00
29/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2664	3	2664	3	0.00
29/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2759	3	2759	3	0.00
29/02/2012	R206 On 03-May-12			Bond Future	5.89	104.8568	5.8900	104.8568	300.00
29/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2553	3	2553	3	0.00
29/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2475	2	2475	2	0.00
29/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2631	3	2631	3	0.00
29/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R206 On 02-August-12			Bond Future	5.87	102.6498	5.8680	102.6498	0.00
29/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1903	2	1903	2	0.00
29/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1968	2	1968	2	0.00
29/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1839	2	1839	2	0.00
29/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	22	0	22	0	0.00
29/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	16	0	16	0	0.00
29/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	18	0	18	0	0.00
29/02/2012	R206 On 01-November-12			Bond Future	5.77	104.2516	5.7660	104.2516	0.00
29/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	614	1	614	1	0.00
29/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	580	1	580	1	0.00
29/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	650	1	650	1	0.00
29/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	323	0	323	0	0.00
29/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	368	0	368	0	0.00
29/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	345	0	345	0	0.00
29/02/2012	R206 On 07-February-13			Bond Future	5.50	102.3274	5.4980	102.3274	0.00
29/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	683	1	683	1	0.00
29/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	652	1	652	1	0.00
29/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	713	1	713	1	0.00
29/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	217	0	217	0	0.00
29/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	246	0	246	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
29/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	232	0	232	0	0.00
29/02/2012	R207 On 03-May-12			Bond Future	7.80	99.0463	7.8000	99.0463	24,915.00
29/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5252	5	5252	5	0.00
29/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5494	5	5494	5	0.00
29/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5010	5	5010	5	0.00
29/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	574	1	574	1	2,400.00
29/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3171	3	3171	3	0.00
29/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	965	1	965	1	800.00
29/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	1993	2	1993	2	0.00
29/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	883	1	883	1	800.00
29/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	425	0	425	0	2,400.00
29/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1808	2	1808	2	0.00
29/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	138	0	138	0	0.00
29/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2556	3	2556	3	0.00
29/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	99	0	99	0	0.00
29/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	118	0	118	0	0.00
29/02/2012	R207 On 02-August-12			Bond Future	7.88	96.8796	7.8790	96.8796	0.00
29/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5531	5	5531	5	0.00
29/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5336	5	5336	5	0.00
29/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5729	6	5729	6	0.00
29/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	887	1	887	1	0.00
29/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1005	1	1005	1	0.00
29/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	944	1	944	1	0.00
29/02/2012	R207 On 01-November-12			Bond Future	7.95	98.3877	7.9480	98.3877	0.00
29/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4060	4	4060	4	0.00
29/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4215	4	4215	4	0.00
29/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	3908	4	3908	4	0.00
29/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2591	3	2591	3	0.00
29/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2381	2	2381	2	0.00
29/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2484	2	2484	2	0.00
29/02/2012	R207 On 07-February-13			Bond Future	8.01	96.4854	8.0120	96.4854	0.00
29/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4349	4	4349	4	0.00
29/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4494	4	4494	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
29/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4206	4	4206	4	0.00
29/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3252	3	3252	3	0.00
29/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3037	3	3037	3	0.00
29/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3143	3	3143	3	0.00
29/02/2012	R208 On 03-May-12			Bond Future	7.89	93.4880	7.8890	93.4880	9,085.00
29/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6468	6	6468	6	0.00
29/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	6730	7	6730	7	0.00
29/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6206	6	6206	6	0.00
29/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	553	1	553	1	3,000.00
29/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3226	3	3226	3	0.00
29/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	946	1	946	1	1,000.00
29/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	1993	2	1993	2	0.00
29/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1030	1	1030	1	1,000.00
29/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	503	0	503	0	3,000.00
29/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2092	2	2092	2	0.00
29/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	88	0	88	0	0.00
29/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2932	3	2932	3	0.00
29/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	62	0	62	0	0.00
29/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	75	0	75	0	0.00
29/02/2012	R208 On 02-August-12			Bond Future	7.96	94.8806	7.9610	94.8806	0.00
29/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	5656	6	5656	6	0.00
29/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	5864	6	5864	6	0.00
29/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5451	5	5451	5	0.00
29/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1235	1	1235	1	0.00
29/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1097	1	1097	1	0.00
29/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1164	1	1164	1	0.00
29/02/2012	R208 On 01-November-12			Bond Future	8.03	92.9640	8.0280	92.9640	0.00
29/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4174	4	4174	4	0.00
29/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4014	4	4014	4	0.00
29/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4336	4	4336	4	0.00
29/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2794	3	2794	3	0.00
29/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3035	3	3035	3	0.00
29/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2913	3	2913	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
29/02/2012	R208 On 07-February-13			Bond Future	8.09	94.6088	8.0900	94.6088	0.00
29/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	3811	4	3811	4	0.00
29/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3678	4	3678	4	0.00
29/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	3953	4	3953	4	0.00
29/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4177	4	4177	4	0.00
29/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4464	4	4464	4	0.00
29/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4315	4	4315	4	0.00
29/02/2012	R209 On 03-May-12			Bond Future	8.76	75.4959	8.7550	75.4959	2,047.00
29/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3244	3	3244	3	0.00
29/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	3494	3	3494	3	0.00
29/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3003	3	3003	3	0.00
29/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1478	2	1478	2	0.00
29/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1206	1	1206	1	0.00
29/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1336	1	1336	1	0.00
29/02/2012	R209 On 02-August-12			Bond Future	8.82	76.6161	8.8190	76.6161	0.00
29/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6018	6	6018	6	0.00
29/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	5790	6	5790	6	0.00
29/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6249	6	6249	6	0.00
29/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2620	3	2620	3	0.00
29/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2892	3	2892	3	0.00
29/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2753	3	2753	3	0.00
29/02/2012	R209 On 01-November-12			Bond Future	8.88	74.6688	8.8790	74.6688	0.00
29/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	5649	6	5649	6	0.00
29/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	5851	6	5851	6	0.00
29/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	5455	5	5455	5	0.00
29/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4907	5	4907	5	0.00
29/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4543	5	4543	5	0.00
29/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4719	5	4719	5	0.00
29/02/2012	R209 On 07-February-13			Bond Future	8.94	75.9889	8.9380	75.9889	0.00
29/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6341	6	6341	6	0.00
29/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	6536	6	6536	6	0.00
29/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6154	6	6154	6	0.00
29/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6062	6	6062	6	0.00

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29/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5685	6	5685	6	0.00
29/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5868	6	5868	6	0.00
29/02/2012	R210 On 03-May-12			Bond Future	140.60	140.6160	140.6012	140.6160	840.00
29/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	1601	2	1601	2	0.00
29/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	1651	2	1651	2	0.00
29/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	1551	2	1551	2	0.00
29/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R211 On 03-May-12			Bond Future	118.55	118.5726	118.5460	118.5726	480.00
29/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	346	0	346	0	0.00
29/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	296	0	296	0	0.00
29/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	396	0	396	0	0.00
29/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R212 On 03-May-12			Bond Future	116.03	116.0417	116.0276	116.0417	2,842.00
29/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	728	1	728	1	0.00
29/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	778	1	778	1	0.00
29/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	678	1	678	1	0.00
29/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
29/02/2012	R213 On 03-May-12			Bond Future	8.68	85.5827	8.6820	85.5827	974.00
29/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5086	5	5086	5	0.00
29/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	4791	5	4791	5	0.00
29/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5386	5	5386	5	0.00
29/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	584	1	584	1	0.00
29/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	738	1	738	1	0.00
29/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	657	1	657	1	0.00
29/02/2012	R213 On 02-August-12			Bond Future	8.75	86.8528	8.7490	86.8528	0.00
29/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6448	6	6448	6	0.00
29/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	6692	7	6692	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
29/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6207	6	6207	6	0.00
29/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2709	3	2709	3	0.00
29/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2448	3	2448	3	0.00
29/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2575	3	2575	3	0.00
29/02/2012	R213 On 01-November-12			Bond Future	8.81	84.6695	8.8140	84.6695	0.00
29/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6041	6	6041	6	0.00
29/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6254	6	6254	6	0.00
29/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	5833	6	5833	6	0.00
29/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4769	5	4769	5	0.00
29/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4420	5	4420	5	0.00
29/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4591	5	4591	5	0.00
29/02/2012	R213 On 07-February-13			Bond Future	8.88	86.1634	8.8780	86.1634	0.00
29/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	6631	6	6631	6	0.00
29/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	6835	7	6835	7	0.00
29/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6437	6	6437	6	0.00
29/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	5879	6	5879	6	0.00
29/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5511	6	5511	6	0.00
29/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5688	6	5688	6	0.00