



# Derivatives Monthly Statistics Report

For March 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	AL7T On 03-May-12			Index Future	422.26	423.8450	422.2560	423.8450	16.00
01/03/2012	AL7T On 02-August-12			Index Future	428.51	430.1430	428.5100	430.1430	0.00
01/03/2012	ALBI On 03-May-12			Index Future	384.78	386.1790	384.7790	386.1790	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
01/03/2012	ALBI On 02-August-12			Index Future	390.48	391.9170	390.4780	391.9170	118.00
01/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	CAAN On 30-March-12			Can-Do Future	0.03	0.0215	0.0252	0.0215	0.00
01/03/2012	CAAO On 30-March-12			Can-Do Future	0.25	0.2696	0.2464	0.2696	100,000.00
01/03/2012	CAAW On 20-April-12			Any day expiry	7.53	7.4634	7.5270	7.4634	0.00
01/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	41	0	41	0	0.00
01/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	37	0	37	0	0.00
01/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	46	0	46	0	0.00
01/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	569	1	569	1	0.00
01/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	660	1	660	1	0.00
01/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	614	1	614	1	0.00
01/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0193	0.0226	0.0193	12,500.00
01/03/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0320	0.0346	0.0320	12,500.00
01/03/2012	CAAZ On 18-June-12			Can-Do Future	0.05	0.0422	0.0489	0.0422	5,670.00
01/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	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
01/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	DAAA On 29-March-12			Any day expiry	7.50	7.4397	7.5031	7.4397	0.00
01/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	30	0	30	0	0.00
01/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	36	0	36	0	0.00
01/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	25	0	25	0	0.00
01/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	472	1	472	1	0.00
01/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	383	0	383	0	0.00
01/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	427	0	427	0	0.00
01/03/2012	GOVI On 03-May-12			GOVI	385.77	387.1370	385.7690	387.1370	215.00
01/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	37690	5	37690	5	0.00
01/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	37590	5	37590	5	0.00
01/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	37790	5	37790	5	0.00
01/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 02-August-12			GOVI	391.48	392.8890	391.4830	392.8890	0.00
01/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	14830	3	14830	3	0.00
01/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	14730	3	14730	3	0.00
01/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	14930	3	14930	3	0.00
01/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
01/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2012	IGOV On 03-May-12			Index Future	170.99	170.9910	170.9880	170.9910	515.00
01/03/2012	IGOV On 02-August-12			Index Future	173.52	173.5320	173.5200	173.5320	0.00
01/03/2012	ILBI On 03-May-12			Index Future	462.54	462.5430	462.5430	462.5430	0.00
01/03/2012	ILBI On 02-August-12			Index Future	471.02	471.0200	471.0200	471.0200	152.00
01/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/03/2012	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
01/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	2,390.00
01/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
01/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
01/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3400	5.6800	94.3400	2,890.00
01/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.72	94.3200	5.7200	94.3200	0.00
01/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.76	94.2800	5.7600	94.2800	0.00
01/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.82	94.2300	5.8200	94.2300	44,760.00
01/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.98	94.1000	5.9800	94.1000	940.00
01/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.17	93.9500	6.1700	93.9500	790.00
01/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.34	93.7800	6.3400	93.7800	1,250.00
01/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.52	93.6100	6.5200	93.6100	1,700.00
01/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.71	93.4200	6.7100	93.4200	2,000.00
01/03/2012	R157 On 03-May-12			Bond Future	6.73	122.2177	6.7330	122.2177	10,935.00
01/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4909	5	4909	5	0.00
01/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5066	5	5066	5	0.00
01/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4752	5	4752	5	0.00
01/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	128	0	128	0	1,500.00
01/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	328	0	328	0	0.00
01/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	677	1	677	1	0.00
01/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	621	1	621	1	1,500.00
01/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1105	1	1105	1	1,500.00
01/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	2	0	0.00
01/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1746	2	1746	2	0.00
01/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
01/03/2012	R157 On 02-August-12			Bond Future	6.80	124.0315	6.8000	124.0315	0.00
01/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3793	4	3793	4	0.00
01/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3663	4	3663	4	0.00
01/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3923	4	3923	4	0.00
01/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	159	0	159	0	0.00
01/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	195	0	195	0	0.00
01/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	177	0	177	0	0.00
01/03/2012	R157 On 01-November-12			Bond Future	6.86	119.1523	6.8580	119.1523	0.00

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01/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1637	2	1637	2	0.00
01/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1558	2	1558	2	0.00
01/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1717	2	1717	2	0.00
01/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1176	1	1176	1	0.00
01/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1298	1	1298	1	0.00
01/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1237	1	1237	1	0.00
01/03/2012	R157 On 07-February-13			Bond Future	6.90	121.2581	6.8950	121.2581	0.00
01/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1326	1	1326	1	0.00
01/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1390	2	1390	2	0.00
01/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1266	1	1266	1	0.00
01/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1766	2	1766	2	0.00
01/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1633	1	1633	1	0.00
01/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1698	2	1698	2	0.00
01/03/2012	R186 On 03-May-12			Bond Future	8.35	122.5254	8.3480	122.5254	27,898.00
01/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6481	7	6481	7	0.00
01/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6849	7	6849	7	0.00
01/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6117	7	6117	7	0.00
01/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	824	1	824	1	2,250.00
01/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1764	2	1764	2	750.00
01/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3202	4	3202	4	0.00
01/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5410	6	5410	6	0.00
01/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	816	1	816	1	2,250.00
01/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1783	2	1783	2	750.00
01/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3170	3	3170	3	0.00
01/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	638	1	638	1	0.00
01/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5153	5	5153	5	0.00
01/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	496	0	496	0	0.00
01/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	564	0	564	0	0.00
01/03/2012	R186 On 02-August-12			Bond Future	8.42	119.0555	8.4210	119.0555	10.00
01/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6289	7	6289	7	0.00
01/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6564	7	6564	7	0.00
01/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3871	4	3871	4	8,750.00
01/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5807	6	5807	6	0.00

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01/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6019	6	6019	6	0.00
01/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1865	2	1865	2	276.00
01/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2140	2	2140	2	43.00
01/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6344	7	6344	7	0.00
01/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3270	3	3270	3	43.00
01/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8485	8	8485	8	0.00
01/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3480	3	3480	3	0.00
01/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5467	5	5467	5	0.00
01/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3627	3	3627	3	276.00
01/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9212	9	9212	9	0.00
01/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3135	3	3135	3	0.00
01/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3304	3	3304	3	0.00
01/03/2012	R186 On 01-November-12			Bond Future	8.49	120.9075	8.4890	120.9075	0.00
01/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7044	7	7044	7	0.00
01/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7299	8	7299	8	0.00
01/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6793	7	6793	7	0.00
01/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4900	5	4900	5	0.00
01/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4524	4	4524	4	0.00
01/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4709	4	4709	4	0.00
01/03/2012	R186 On 07-February-13			Bond Future	8.55	117.7445	8.5540	117.7445	0.00
01/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6537	7	6537	7	0.00
01/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6324	7	6324	7	0.00
01/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6763	7	6763	7	0.00
01/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6799	7	6799	7	0.00
01/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7256	7	7256	7	0.00
01/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7020	7	7020	7	0.00
01/03/2012	R189 On 03-May-12			Bond Future	215.35	215.3732	215.3480	215.3732	0.00
01/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	348	0	348	0	0.00
01/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	298	0	298	0	0.00
01/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	398	0	398	0	0.00
01/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00

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01/03/2012	R197 On 03-May-12			Bond Future	253.37	253.3869	253.3743	253.3869	1,005.00
01/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2374	2	2374	2	0.00
01/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2324	2	2324	2	0.00
01/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2424	2	2424	2	0.00
01/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R201 On 03-May-12			Bond Future	6.09	109.8983	6.0870	109.8983	968.00
01/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4033	4	4033	4	0.00
01/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3915	4	3915	4	0.00
01/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4151	4	4151	4	0.00
01/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R201 On 02-August-12			Bond Future	6.10	107.1230	6.0970	107.1230	0.00
01/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3154	3	3154	3	0.00
01/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3051	3	3051	3	0.00
01/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3257	3	3257	3	0.00
01/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	39	0	39	0	0.00
01/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	51	0	51	0	0.00
01/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	45	0	45	0	0.00
01/03/2012	R201 On 01-November-12			Bond Future	6.08	108.7888	6.0750	108.7888	0.00
01/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1401	2	1401	2	0.00
01/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1335	1	1335	1	0.00
01/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1469	2	1469	2	0.00
01/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	510	0	510	0	0.00
01/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	577	0	577	0	0.00
01/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	542	0	542	0	0.00
01/03/2012	R201 On 07-February-13			Bond Future	5.99	106.2953	5.9900	106.2953	0.00
01/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1147	1	1147	1	0.00
01/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1202	1	1202	1	0.00
01/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1093	1	1093	1	0.00
01/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	719	1	719	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
01/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	650	1	650	1	0.00
01/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	684	1	684	1	0.00
01/03/2012	R202 On 03-May-12			Bond Future	189.22	189.2254	189.2171	189.2254	36,952.00
01/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
01/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
01/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
01/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	833	1	833	1	0.00
01/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	733	1	733	1	0.00
01/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	783	1	783	1	0.00
01/03/2012	R203 On 03-May-12			Bond Future	7.32	105.5856	7.3180	105.5856	3,536.00
01/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6179	7	6179	7	0.00
01/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6385	7	6385	7	0.00
01/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5973	6	5973	6	0.00
01/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	418	1	418	1	4,200.00
01/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2415	3	2415	3	0.00
01/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	645	1	645	1	1,400.00
01/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1315	2	1315	2	0.00
01/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	726	1	726	1	1,400.00
01/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	285	0	285	0	4,200.00
01/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1400	1	1400	1	0.00
01/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	9	0	9	0	0.00
01/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1853	2	1853	2	0.00
01/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	6	0	6	0	0.00
01/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	7	0	7	0	0.00
01/03/2012	R203 On 02-August-12			Bond Future	7.40	107.1547	7.3950	107.1547	0.00
01/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5062	5	5062	5	0.00
01/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5229	6	5229	6	0.00
01/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4897	5	4897	5	0.00
01/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	498	0	498	0	0.00
01/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	425	0	425	0	0.00
01/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	460	0	460	0	0.00
01/03/2012	R203 On 01-November-12			Bond Future	7.47	104.6591	7.4670	104.6591	0.00
01/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2942	3	2942	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
01/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3064	3	3064	3	0.00
01/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2822	3	2822	3	0.00
01/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1874	2	1874	2	0.00
01/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1713	2	1713	2	0.00
01/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1792	2	1792	2	0.00
01/03/2012	R203 On 07-February-13			Bond Future	7.53	106.5067	7.5320	106.5067	0.00
01/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	1031	1	1031	1	0.00
01/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1087	1	1087	1	0.00
01/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	981	1	981	1	0.00
01/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5290	5	5290	5	0.00
01/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4988	5	4988	5	0.00
01/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5136	5	5136	5	0.00
01/03/2012	R204 On 03-May-12			Bond Future	7.62	105.3671	7.6200	105.3671	3,146.00
01/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5705	6	5705	6	0.00
01/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5938	6	5938	6	0.00
01/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	199	0	199	0	550.00
01/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1583	2	1583	2	0.00
01/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5473	6	5473	6	0.00
01/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	56	0	56	0	0.00
01/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3479	3	3479	3	0.00
01/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	911	1	911	1	550.00
01/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	38	0	38	0	0.00
01/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	46	0	46	0	0.00
01/03/2012	R204 On 02-August-12			Bond Future	7.70	102.9033	7.7010	102.9033	0.00
01/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4803	5	4803	5	0.00
01/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4623	5	4623	5	0.00
01/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4986	5	4986	5	0.00
01/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	841	1	841	1	0.00
01/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	956	1	956	1	0.00
01/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	897	1	897	1	0.00
01/03/2012	R204 On 01-November-12			Bond Future	7.78	104.5036	7.7750	104.5036	0.00
01/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3432	4	3432	4	0.00
01/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3295	4	3295	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
01/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3571	4	3571	4	0.00
01/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2253	2	2253	2	0.00
01/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2454	2	2454	2	0.00
01/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2352	2	2352	2	0.00
01/03/2012	R204 On 07-February-13			Bond Future	7.84	102.3128	7.8430	102.3128	0.00
01/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3673	4	3673	4	0.00
01/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3545	4	3545	4	0.00
01/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3802	4	3802	4	0.00
01/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2846	3	2846	3	0.00
01/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3049	3	3049	3	0.00
01/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2947	3	2947	3	0.00
01/03/2012	R206 On 03-May-12			Bond Future	5.97	104.8858	5.9730	104.8858	300.00
01/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2419	3	2419	3	0.00
01/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2497	3	2497	3	0.00
01/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2341	2	2341	2	0.00
01/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R206 On 02-August-12			Bond Future	5.97	102.6816	5.9710	102.6816	0.00
01/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1767	2	1767	2	0.00
01/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1831	2	1831	2	0.00
01/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1704	2	1704	2	0.00
01/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	29	0	29	0	0.00
01/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	21	0	21	0	0.00
01/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	25	0	25	0	0.00
01/03/2012	R206 On 01-November-12			Bond Future	5.90	104.2781	5.8980	104.2781	0.00
01/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	527	1	527	1	0.00
01/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	560	1	560	1	0.00
01/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	495	1	495	1	0.00
01/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	435	0	435	0	0.00
01/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	385	0	385	0	0.00
01/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	410	0	410	0	0.00
01/03/2012	R206 On 07-February-13			Bond Future	5.68	102.3508	5.6760	102.3508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	580	1	580	1	0.00
01/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	608	1	608	1	0.00
01/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	551	1	551	1	0.00
01/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	305	0	305	0	0.00
01/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	273	0	273	0	0.00
01/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	289	0	289	0	0.00
01/03/2012	R207 On 03-May-12			Bond Future	7.87	99.1189	7.8660	99.1189	24,915.00
01/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4908	5	4908	5	0.00
01/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5147	5	5147	5	0.00
01/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4670	5	4670	5	0.00
01/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	468	1	468	1	2,400.00
01/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	813	1	813	1	800.00
01/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1757	2	1757	2	0.00
01/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2877	3	2877	3	0.00
01/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	499	0	499	0	2,400.00
01/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1015	1	1015	1	800.00
01/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2024	2	2024	2	0.00
01/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	166	0	166	0	0.00
01/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2818	3	2818	3	0.00
01/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	120	0	120	0	0.00
01/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	142	0	142	0	0.00
01/03/2012	R207 On 02-August-12			Bond Future	7.95	96.9556	7.9490	96.9556	0.00
01/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5237	6	5237	6	0.00
01/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5046	5	5046	5	0.00
01/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5430	6	5430	6	0.00
01/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	967	1	967	1	0.00
01/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1094	1	1094	1	0.00
01/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1029	1	1029	1	0.00
01/03/2012	R207 On 01-November-12			Bond Future	8.02	98.4615	8.0220	98.4615	0.00
01/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3826	4	3826	4	0.00
01/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3679	4	3679	4	0.00
01/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3976	4	3976	4	0.00
01/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2531	2	2531	2	0.00

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01/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2751	3	2751	3	0.00
01/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2639	2	2639	2	0.00
01/03/2012	R207 On 07-February-13			Bond Future	8.09	96.5620	8.0920	96.5620	0.00
01/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4115	4	4115	4	0.00
01/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3976	4	3976	4	0.00
01/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4255	4	4255	4	0.00
01/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3206	3	3206	3	0.00
01/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3429	3	3429	3	0.00
01/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3317	3	3317	3	0.00
01/03/2012	R208 On 03-May-12			Bond Future	7.95	93.5061	7.9500	93.5061	9,085.00
01/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6117	6	6117	6	0.00
01/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6377	7	6377	7	0.00
01/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5857	6	5857	6	0.00
01/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	455	1	455	1	3,000.00
01/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	803	1	803	1	1,000.00
01/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1765	2	1765	2	0.00
01/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2938	3	2938	3	0.00
01/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	581	1	581	1	3,000.00
01/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1169	1	1169	1	1,000.00
01/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2316	2	2316	2	0.00
01/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	105	0	105	0	0.00
01/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3200	3	3200	3	0.00
01/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	75	0	75	0	0.00
01/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	90	0	90	0	0.00
01/03/2012	R208 On 02-August-12			Bond Future	8.03	94.8982	8.0250	94.8982	0.00
01/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5371	6	5371	6	0.00
01/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5575	6	5575	6	0.00
01/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5171	5	5171	5	0.00
01/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1330	1	1330	1	0.00
01/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1183	1	1183	1	0.00
01/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1254	1	1254	1	0.00
01/03/2012	R208 On 01-November-12			Bond Future	8.10	92.9755	8.0960	92.9755	0.00
01/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3946	4	3946	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
01/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4104	4	4104	4	0.00
01/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3791	4	3791	4	0.00
01/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3201	3	3201	3	0.00
01/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2950	3	2950	3	0.00
01/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3073	3	3073	3	0.00
01/03/2012	R208 On 07-February-13			Bond Future	8.16	94.6199	8.1620	94.6199	0.00
01/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3607	4	3607	4	0.00
01/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3745	4	3745	4	0.00
01/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3478	4	3478	4	0.00
01/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4664	4	4664	4	0.00
01/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4369	4	4369	4	0.00
01/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4512	4	4512	4	0.00
01/03/2012	R209 On 03-May-12			Bond Future	8.82	75.7179	8.8160	75.7179	2,047.00
01/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2922	3	2922	3	0.00
01/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2693	3	2693	3	0.00
01/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3159	3	3159	3	0.00
01/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1354	1	1354	1	0.00
01/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1651	1	1651	1	0.00
01/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1497	1	1497	1	0.00
01/03/2012	R209 On 02-August-12			Bond Future	8.88	76.8432	8.8820	76.8432	0.00
01/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5690	6	5690	6	0.00
01/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5469	6	5469	6	0.00
01/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5914	6	5914	6	0.00
01/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2777	3	2777	3	0.00
01/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3063	3	3063	3	0.00
01/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2917	3	2917	3	0.00
01/03/2012	R209 On 01-November-12			Bond Future	8.94	74.8932	8.9440	74.8932	0.00
01/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5360	6	5360	6	0.00
01/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5172	5	5172	5	0.00
01/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5556	6	5556	6	0.00
01/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4749	5	4749	5	0.00
01/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5126	5	5126	5	0.00
01/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4932	5	4932	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
01/03/2012	R209 On 07-February-13			Bond Future	9.01	76.2108	9.0050	76.2108	0.00
01/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6053	6	6053	6	0.00
01/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5872	6	5872	6	0.00
01/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6243	7	6243	7	0.00
01/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5903	6	5903	6	0.00
01/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6291	6	6291	6	0.00
01/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6091	6	6091	6	0.00
01/03/2012	R210 On 03-May-12			Bond Future	140.60	140.6012	140.5950	140.6012	840.00
01/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1595	2	1595	2	0.00
01/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1545	2	1545	2	0.00
01/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1645	2	1645	2	0.00
01/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R211 On 03-May-12			Bond Future	118.54	118.5460	118.5360	118.5460	480.00
01/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	336	0	336	0	0.00
01/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	386	0	386	0	0.00
01/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	286	0	286	0	0.00
01/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R212 On 03-May-12			Bond Future	116.02	116.0276	116.0218	116.0276	2,842.00
01/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	722	1	722	1	0.00
01/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	672	1	672	1	0.00
01/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	772	1	772	1	0.00
01/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R213 On 03-May-12			Bond Future	8.73	85.8500	8.7320	85.8500	974.00
01/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4754	5	4754	5	0.00
01/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5047	5	5047	5	0.00
01/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4467	5	4467	5	0.00
01/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	818	1	818	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
01/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	649	1	649	1	0.00
01/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	729	1	729	1	0.00
01/03/2012	R213 On 02-August-12			Bond Future	8.80	87.1244	8.8010	87.1244	0.00
01/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6162	6	6162	6	0.00
01/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6401	7	6401	7	0.00
01/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5927	6	5927	6	0.00
01/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2844	3	2844	3	0.00
01/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2572	2	2572	2	0.00
01/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2704	3	2704	3	0.00
01/03/2012	R213 On 01-November-12			Bond Future	8.87	84.9375	8.8680	84.9375	0.00
01/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5789	6	5789	6	0.00
01/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5996	6	5996	6	0.00
01/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5585	6	5585	6	0.00
01/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4946	5	4946	5	0.00
01/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4587	4	4587	4	0.00
01/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4764	5	4764	5	0.00
01/03/2012	R213 On 07-February-13			Bond Future	8.94	86.4432	8.9350	86.4432	0.00
01/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6377	7	6377	7	0.00
01/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6576	7	6576	7	0.00
01/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6187	6	6187	6	0.00
01/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6071	6	6071	6	0.00
01/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5694	6	5694	6	0.00
01/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5877	6	5877	6	0.00
02/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0904 On 31-March-36			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
02/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	AL7T On 03-May-12			Index Future	422.65	422.2560	422.6540	422.2560	16.00
02/03/2012	AL7T On 02-August-12			Index Future	428.91	428.5100	428.9100	428.5100	0.00
02/03/2012	ALBI On 03-May-12			Index Future	385.04	384.7790	385.0350	384.7790	906.00
02/03/2012	ALBI On 02-August-12			Index Future	390.73	390.4780	390.7340	390.4780	118.00
02/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	CAAN On 30-March-12			Can-Do Future	0.03	0.0252	0.0280	0.0252	0.00
02/03/2012	CAAO On 30-March-12			Can-Do Future	0.23	0.2464	0.2278	0.2464	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
02/03/2012	CAAW On 20-April-12			Any day expiry	7.58	7.5270	7.5793	7.5270	0.00
02/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	47	0	47	0	0.00
02/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	42	0	42	0	0.00
02/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	53	0	53	0	0.00
02/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	524	1	524	1	0.00
02/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	613	1	613	1	0.00
02/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	568	1	568	1	0.00
02/03/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0226	0.0251	0.0226	12,500.00
02/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0346	0.0370	0.0346	12,500.00
02/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0489	0.0556	0.0489	5,670.00
02/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2012	DAAA On 29-March-12			Any day expiry	7.56	7.5031	7.5554	7.5031	0.00
02/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	36	0	36	0	0.00
02/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	30	0	30	0	0.00
02/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	43	0	43	0	0.00
02/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	338	0	338	0	0.00
02/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	425	0	425	0	0.00
02/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	381	0	381	0	0.00
02/03/2012	GOVI On 03-May-12			GOVI	386.01	385.7690	386.0120	385.7690	215.00
02/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	40120	4	40120	4	0.00
02/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	40020	4	40020	4	0.00
02/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	40220	4	40220	4	0.00
02/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
02/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/03/2012	GOVI On 02-August-12			GOVI	391.72	391.4830	391.7240	391.4830	0.00
02/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	17240	1	17240	1	0.00
02/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	17140	1	17140	1	0.00
02/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	17340	1	17340	1	0.00
02/03/2012	GOVI On 02-August-12	389.99	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
02/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
02/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
02/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2012	IGOV On 03-May-12			Index Future	171.22	170.9880	171.2150	170.9880	515.00
02/03/2012	IGOV On 02-August-12			Index Future	173.75	173.5200	173.7490	173.5200	0.00
02/03/2012	ILBI On 03-May-12			Index Future	462.85	462.5430	462.8480	462.5430	0.00
02/03/2012	ILBI On 02-August-12			Index Future	471.26	471.0200	471.2610	471.0200	152.00
02/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	2,390.00
02/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
02/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
02/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	2,890.00
02/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.72	94.2800	5.7200	94.2800	0.00
02/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.76	94.2400	5.7600	94.2400	0.00
02/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.83	94.1800	5.8300	94.1800	44,760.00
02/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	6.00	94.0200	6.0000	94.0200	940.00
02/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.17	93.8300	6.1700	93.8300	790.00
02/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.6600	6.3600	93.6600	1,250.00
02/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.55	93.4800	6.5500	93.4800	1,700.00
02/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.74	93.2900	6.7400	93.2900	2,000.00
02/03/2012	R157 On 03-May-12			Bond Future	6.72	121.9715	6.7220	121.9715	10,935.00
02/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4946	5	4946	5	0.00
02/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5103	5	5103	5	0.00
02/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4788	5	4788	5	0.00
02/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	691	1	691	1	0.00
02/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	131	0	131	0	1,500.00
02/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	335	0	335	0	0.00
02/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1076	1	1076	1	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
02/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	598	1	598	1	1,500.00
02/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
02/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1713	2	1713	2	0.00
02/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
02/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
02/03/2012	R157 On 02-August-12			Bond Future	6.79	123.7791	6.7880	123.7791	0.00
02/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3823	4	3823	4	0.00
02/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3954	4	3954	4	0.00
02/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3693	4	3693	4	0.00
02/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	188	0	188	0	0.00
02/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	153	0	153	0	0.00
02/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	170	0	170	0	0.00
02/03/2012	R157 On 01-November-12			Bond Future	6.84	118.8834	6.8430	118.8834	0.00
02/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1657	2	1657	2	0.00
02/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1578	2	1578	2	0.00
02/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1738	2	1738	2	0.00
02/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1155	1	1155	1	0.00
02/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1276	1	1276	1	0.00
02/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1214	1	1214	1	0.00
02/03/2012	R157 On 07-February-13			Bond Future	6.88	120.9788	6.8770	120.9788	0.00
02/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1345	1	1345	1	0.00
02/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1410	1	1410	1	0.00
02/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1285	1	1285	1	0.00
02/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1739	2	1739	2	0.00
02/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1607	2	1607	2	0.00
02/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1671	2	1671	2	0.00
02/03/2012	R186 On 03-May-12			Bond Future	8.34	121.9489	8.3360	121.9489	27,898.00
02/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6563	6	6563	6	0.00
02/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6934	7	6934	7	0.00
02/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6197	6	6197	6	0.00
02/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	837	1	837	1	2,250.00
02/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5484	5	5484	5	0.00
02/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1793	2	1793	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3252	3	3252	3	0.00
02/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1720	2	1720	2	750.00
02/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	777	1	777	1	2,250.00
02/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3086	3	3086	3	0.00
02/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	605	1	605	1	0.00
02/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5053	5	5053	5	0.00
02/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	468	0	468	0	0.00
02/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	533	1	533	1	0.00
02/03/2012	R186 On 02-August-12			Bond Future	8.41	118.4711	8.4100	118.4711	10.00
02/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6338	6	6338	6	0.00
02/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6615	7	6615	7	0.00
02/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6066	6	6066	6	0.00
02/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3903	4	3903	4	8,750.00
02/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5853	6	5853	6	0.00
02/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2159	2	2159	2	43.00
02/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6393	6	6393	6	0.00
02/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1881	2	1881	2	276.00
02/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8402	8	8402	8	0.00
02/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3217	3	3217	3	43.00
02/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3572	4	3572	4	276.00
02/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9127	9	9127	9	0.00
02/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3426	3	3426	3	0.00
02/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5397	5	5397	5	0.00
02/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3084	3	3084	3	0.00
02/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3251	3	3251	3	0.00
02/03/2012	R186 On 01-November-12			Bond Future	8.48	120.3062	8.4770	120.3062	0.00
02/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7097	7	7097	7	0.00
02/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7353	7	7353	7	0.00
02/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6844	7	6844	7	0.00
02/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4842	5	4842	5	0.00
02/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4469	5	4469	5	0.00
02/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4653	5	4653	5	0.00
02/03/2012	R186 On 07-February-13			Bond Future	8.54	117.1274	8.5420	117.1274	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6583	7	6583	7	0.00
02/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6368	6	6368	6	0.00
02/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6810	7	6810	7	0.00
02/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6739	7	6739	7	0.00
02/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7193	7	7193	7	0.00
02/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6959	7	6959	7	0.00
02/03/2012	R189 On 03-May-12			Bond Future	215.32	215.3480	215.3229	215.3480	0.00
02/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	323	0	323	0	0.00
02/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	273	0	273	0	0.00
02/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	373	0	373	0	0.00
02/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R197 On 03-May-12			Bond Future	253.36	253.3743	253.3621	253.3743	1,005.00
02/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2362	2	2362	2	0.00
02/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2312	2	2312	2	0.00
02/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2412	2	2412	2	0.00
02/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R201 On 03-May-12			Bond Future	6.08	109.6719	6.0820	109.6719	968.00
02/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4046	4	4046	4	0.00
02/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4164	4	4164	4	0.00
02/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3927	4	3927	4	0.00
02/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R201 On 02-August-12			Bond Future	6.09	106.8878	6.0910	106.8878	0.00
02/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3166	3	3166	3	0.00
02/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3269	3	3269	3	0.00
02/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3063	3	3063	3	0.00
02/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	49	0	49	0	0.00
02/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	38	0	38	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
02/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	43	0	43	0	0.00
02/03/2012	R201 On 01-November-12			Bond Future	6.07	108.5406	6.0660	108.5406	0.00
02/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1412	1	1412	1	0.00
02/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1345	1	1345	1	0.00
02/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1480	1	1480	1	0.00
02/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	502	1	502	1	0.00
02/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	568	1	568	1	0.00
02/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	535	1	535	1	0.00
02/03/2012	R201 On 07-February-13			Bond Future	5.98	106.0376	5.9790	106.0376	0.00
02/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1157	1	1157	1	0.00
02/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1212	1	1212	1	0.00
02/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1103	1	1103	1	0.00
02/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	709	1	709	1	0.00
02/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	640	1	640	1	0.00
02/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	674	1	674	1	0.00
02/03/2012	R202 On 03-May-12			Bond Future	190.11	189.2171	190.1075	189.2171	36,952.00
02/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	107	0	107	0	0.00
02/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	157	0	157	0	0.00
02/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	57	0	57	0	0.00
02/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	1	0	1	0.00
02/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	1	0	1	0.00
02/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	1	0	1	0.00
02/03/2012	R203 On 03-May-12			Bond Future	7.31	105.2628	7.3120	105.2628	3,536.00
02/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5999	6	5999	6	0.00
02/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	419	0	419	0	4,200.00
02/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2431	2	2431	2	0.00
02/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	648	1	648	1	1,400.00
02/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1323	1	1323	1	0.00
02/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6205	6	6205	6	0.00
02/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6411	6	6411	6	0.00
02/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	708	1	708	1	1,400.00
02/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	275	0	275	0	4,200.00
02/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1376	1	1376	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
02/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	8	0	0.00
02/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1827	2	1827	2	0.00
02/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	5	0	0.00
02/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	6	0	6	0	0.00
02/03/2012	R203 On 02-August-12			Bond Future	7.39	106.8200	7.3890	106.8200	0.00
02/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5079	5	5079	5	0.00
02/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4914	5	4914	5	0.00
02/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5246	5	5246	5	0.00
02/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	416	0	416	0	0.00
02/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	489	0	489	0	0.00
02/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	451	0	451	0	0.00
02/03/2012	R203 On 01-November-12			Bond Future	7.46	104.3107	7.4590	104.3107	0.00
02/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2957	3	2957	3	0.00
02/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3079	3	3079	3	0.00
02/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2837	3	2837	3	0.00
02/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1857	2	1857	2	0.00
02/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1695	2	1695	2	0.00
02/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1775	2	1775	2	0.00
02/03/2012	R203 On 07-February-13			Bond Future	7.52	106.1488	7.5230	106.1488	0.00
02/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	1038	1	1038	1	0.00
02/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1094	1	1094	1	0.00
02/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	987	1	987	1	0.00
02/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5261	5	5261	5	0.00
02/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4960	5	4960	5	0.00
02/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5108	5	5108	5	0.00
02/03/2012	R204 On 03-May-12			Bond Future	7.61	104.9718	7.6140	104.9718	3,146.00
02/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5733	6	5733	6	0.00
02/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5966	6	5966	6	0.00
02/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	199	0	199	0	550.00
02/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1592	2	1592	2	0.00
02/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5500	5	5500	5	0.00
02/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	52	0	52	0	0.00
02/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3448	3	3448	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
02/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	889	1	889	1	550.00
02/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	35	0	35	0	0.00
02/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	43	0	43	0	0.00
02/03/2012	R204 On 02-August-12			Bond Future	7.70	102.4966	7.6950	102.4966	0.00
02/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4820	5	4820	5	0.00
02/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5003	5	5003	5	0.00
02/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4639	5	4639	5	0.00
02/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	941	1	941	1	0.00
02/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	828	1	828	1	0.00
02/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	884	1	884	1	0.00
02/03/2012	R204 On 01-November-12			Bond Future	7.77	104.0820	7.7680	104.0820	0.00
02/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3445	3	3445	3	0.00
02/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3308	3	3308	3	0.00
02/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3585	4	3585	4	0.00
02/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2233	2	2233	2	0.00
02/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2433	2	2433	2	0.00
02/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2331	2	2331	2	0.00
02/03/2012	R204 On 07-February-13			Bond Future	7.84	101.8749	7.8350	101.8749	0.00
02/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3688	4	3688	4	0.00
02/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3560	4	3560	4	0.00
02/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3819	4	3819	4	0.00
02/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2826	3	2826	3	0.00
02/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3027	3	3027	3	0.00
02/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2925	3	2925	3	0.00
02/03/2012	R206 On 03-May-12			Bond Future	5.96	104.7521	5.9560	104.7521	300.00
02/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2447	2	2447	2	0.00
02/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2525	2	2525	2	0.00
02/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2369	2	2369	2	0.00
02/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R206 On 02-August-12			Bond Future	5.95	102.5394	5.9520	102.5394	0.00
02/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1792	2	1792	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
02/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1728	2	1728	2	0.00
02/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1856	2	1856	2	0.00
02/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	20	0	20	0	0.00
02/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	27	0	27	0	0.00
02/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	23	0	23	0	0.00
02/03/2012	R206 On 01-November-12			Bond Future	5.87	104.1261	5.8710	104.1261	0.00
02/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	543	1	543	1	0.00
02/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	577	1	577	1	0.00
02/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	511	0	511	0	0.00
02/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	420	0	420	0	0.00
02/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	371	0	371	0	0.00
02/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	395	0	395	0	0.00
02/03/2012	R206 On 07-February-13			Bond Future	5.64	102.1906	5.6380	102.1906	0.00
02/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	600	1	600	1	0.00
02/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	629	1	629	1	0.00
02/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	571	1	571	1	0.00
02/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	291	0	291	0	0.00
02/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	259	0	259	0	0.00
02/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	275	0	275	0	0.00
02/03/2012	R207 On 03-May-12			Bond Future	7.84	98.7508	7.8440	98.7508	24,915.00
02/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5017	5	5017	5	0.00
02/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5257	5	5257	5	0.00
02/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4776	5	4776	5	0.00
02/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	490	0	490	0	2,400.00
02/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	848	1	848	1	800.00
02/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1820	2	1820	2	0.00
02/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2963	3	2963	3	0.00
02/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	463	0	463	0	2,400.00
02/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	955	1	955	1	800.00
02/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1937	2	1937	2	0.00
02/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	149	0	149	0	0.00
02/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2717	3	2717	3	0.00
02/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	108	0	108	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
02/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	129	0	129	0	0.00
02/03/2012	R207 On 02-August-12			Bond Future	7.93	96.5766	7.9270	96.5766	0.00
02/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5320	5	5320	5	0.00
02/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5515	5	5515	5	0.00
02/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5127	5	5127	5	0.00
02/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1056	1	1056	1	0.00
02/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	933	1	933	1	0.00
02/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	993	1	993	1	0.00
02/03/2012	R207 On 01-November-12			Bond Future	8.00	98.0723	7.9980	98.0723	0.00
02/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3893	4	3893	4	0.00
02/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3744	4	3744	4	0.00
02/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4044	4	4044	4	0.00
02/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2473	3	2473	3	0.00
02/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2690	3	2690	3	0.00
02/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2580	3	2580	3	0.00
02/03/2012	R207 On 07-February-13			Bond Future	8.07	96.1546	8.0660	96.1546	0.00
02/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4183	4	4183	4	0.00
02/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4043	4	4043	4	0.00
02/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4325	4	4325	4	0.00
02/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3143	3	3143	3	0.00
02/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3364	3	3364	3	0.00
02/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3252	3	3252	3	0.00
02/03/2012	R208 On 03-May-12			Bond Future	7.94	93.1398	7.9390	93.1398	9,085.00
02/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6176	6	6176	6	0.00
02/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6437	6	6437	6	0.00
02/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5915	6	5915	6	0.00
02/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	462	0	462	0	3,000.00
02/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	815	1	815	1	1,000.00
02/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1792	2	1792	2	0.00
02/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2978	3	2978	3	0.00
02/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	555	1	555	1	3,000.00
02/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1130	1	1130	1	1,000.00
02/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2262	2	2262	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
02/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	97	0	97	0	0.00
02/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3141	3	3141	3	0.00
02/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	69	0	69	0	0.00
02/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	83	0	83	0	0.00
02/03/2012	R208 On 02-August-12			Bond Future	8.01	94.5232	8.0140	94.5232	0.00
02/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5411	5	5411	5	0.00
02/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5209	5	5209	5	0.00
02/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5615	6	5615	6	0.00
02/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1158	1	1158	1	0.00
02/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1304	1	1304	1	0.00
02/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1230	1	1230	1	0.00
02/03/2012	R208 On 01-November-12			Bond Future	8.08	92.5868	8.0830	92.5868	0.00
02/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3981	4	3981	4	0.00
02/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4139	4	4139	4	0.00
02/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3825	4	3825	4	0.00
02/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3160	3	3160	3	0.00
02/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2911	3	2911	3	0.00
02/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3034	3	3034	3	0.00
02/03/2012	R208 On 07-February-13			Bond Future	8.15	94.2191	8.1490	94.2191	0.00
02/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3637	4	3637	4	0.00
02/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3775	4	3775	4	0.00
02/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3507	3	3507	3	0.00
02/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4621	5	4621	5	0.00
02/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4327	4	4327	4	0.00
02/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4470	5	4470	5	0.00
02/03/2012	R209 On 03-May-12			Bond Future	8.81	75.2355	8.8050	75.2355	2,033.00
02/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2959	3	2959	3	0.00
02/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2728	3	2728	3	0.00
02/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3199	3	3199	3	0.00
02/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1307	1	1307	1	0.00
02/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1599	2	1599	2	0.00
02/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1447	1	1447	1	0.00
02/03/2012	R209 On 02-August-12			Bond Future	8.87	76.3512	8.8710	76.3512	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5731	6	5731	6	0.00
02/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5957	6	5957	6	0.00
02/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5509	5	5509	5	0.00
02/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3017	3	3017	3	0.00
02/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2734	3	2734	3	0.00
02/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2872	3	2872	3	0.00
02/03/2012	R209 On 01-November-12			Bond Future	8.93	74.3916	8.9330	74.3916	0.00
02/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5396	5	5396	5	0.00
02/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5207	5	5207	5	0.00
02/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5593	6	5593	6	0.00
02/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4702	5	4702	5	0.00
02/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5076	5	5076	5	0.00
02/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4884	5	4884	5	0.00
02/03/2012	R209 On 07-February-13			Bond Future	8.99	75.6997	8.9930	75.6997	0.00
02/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6093	6	6093	6	0.00
02/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5911	6	5911	6	0.00
02/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6285	6	6285	6	0.00
02/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5854	6	5854	6	0.00
02/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6239	6	6239	6	0.00
02/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6040	6	6040	6	0.00
02/03/2012	R210 On 03-May-12			Bond Future	140.59	140.5950	140.5886	140.5950	840.00
02/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1589	2	1589	2	0.00
02/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1539	2	1539	2	0.00
02/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1639	2	1639	2	0.00
02/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R211 On 03-May-12			Bond Future	118.47	118.5360	118.4712	118.5360	480.00
02/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	271	0	271	0	0.00
02/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	321	0	321	0	0.00
02/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	221	0	221	0	0.00
02/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
02/03/2012	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
02/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R212 On 03-May-12			Bond Future	116.02	116.0218	116.0161	116.0218	2,842.00
02/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	716	1	716	1	0.00
02/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	666	1	666	1	0.00
02/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	766	1	766	1	0.00
02/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
02/03/2012	R213 On 03-May-12			Bond Future	8.72	85.4455	8.7160	85.4455	1,126.00
02/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4842	5	4842	5	0.00
02/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5138	5	5138	5	0.00
02/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4551	4	4551	4	0.00
02/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	773	1	773	1	0.00
02/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	611	1	611	1	0.00
02/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	688	1	688	1	0.00
02/03/2012	R213 On 02-August-12			Bond Future	8.79	86.7096	8.7850	86.7096	0.00
02/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6233	6	6233	6	0.00
02/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6473	6	6473	6	0.00
02/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5995	6	5995	6	0.00
02/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2784	3	2784	3	0.00
02/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2516	3	2516	3	0.00
02/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2648	3	2648	3	0.00
02/03/2012	R213 On 01-November-12			Bond Future	8.85	84.5125	8.8510	84.5125	0.00
02/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5854	6	5854	6	0.00
02/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6063	6	6063	6	0.00
02/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5648	6	5648	6	0.00
02/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4875	5	4875	5	0.00
02/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4521	5	4521	5	0.00
02/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4695	5	4695	5	0.00
02/03/2012	R213 On 07-February-13			Bond Future	8.92	86.0009	8.9170	86.0009	0.00
02/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6445	6	6445	6	0.00
02/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6645	7	6645	7	0.00
02/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6253	6	6253	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
02/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5998	6	5998	6	0.00
02/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5624	6	5624	6	0.00
02/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5805	6	5805	6	0.00
05/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	AL7T On 03-May-12			Index Future	422.55	422.6540	422.5510	422.6540	16.00
05/03/2012	AL7T On 02-August-12			Index Future	428.79	428.9100	428.7910	428.9100	0.00
05/03/2012	ALBI On 03-May-12			Index Future	384.90	385.0350	384.9000	385.0350	906.00
05/03/2012	ALBI On 02-August-12			Index Future	390.58	390.7340	390.5840	390.7340	118.00
05/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C202 On 07-December-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
05/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0280	0.0246	0.0280	0.00
05/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2278	0.2171	0.2278	100,000.00
05/03/2012	CAAW On 20-April-12			Any day expiry	7.61	7.5793	7.6074	7.5793	0.00
05/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	46	0	46	0	0.00
05/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	52	0	52	0	0.00
05/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	41	0	41	0	0.00
05/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	584	1	584	1	0.00
05/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	495	1	495	1	0.00
05/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	539	1	539	1	0.00
05/03/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0251	0.0250	0.0251	12,500.00
05/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0370	0.0388	0.0370	12,500.00
05/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0556	0.0588	0.0556	5,670.00
05/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	DAAA On 29-March-12			Any day expiry	7.58	7.5554	7.5833	7.5554	0.00
05/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	34	0	34	0	0.00
05/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	28	0	28	0	0.00
05/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	42	0	42	0	0.00
05/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	309	0	309	0	0.00
05/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	395	0	395	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
05/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	351	0	351	0	0.00
05/03/2012	GOVI On 03-May-12			GOVI	385.88	386.0120	385.8830	386.0120	215.00
05/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	38830	4	38830	4	0.00
05/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	38730	4	38730	4	0.00
05/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	38930	4	38930	4	0.00
05/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 02-August-12			GOVI	391.58	391.7240	391.5820	391.7240	0.00
05/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	15820	2	15820	2	0.00
05/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	15920	2	15920	2	0.00
05/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	15720	2	15720	2	0.00
05/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
05/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2012	IGOV On 03-May-12			Index Future	171.25	171.2150	171.2450	171.2150	515.00
05/03/2012	IGOV On 02-August-12			Index Future	173.77	173.7490	173.7740	173.7490	0.00
05/03/2012	ILBI On 03-May-12			Index Future	462.85	462.8480	462.8480	462.8480	0.00
05/03/2012	ILBI On 02-August-12			Index Future	471.26	471.2610	471.2610	471.2610	152.00
05/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
05/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
05/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	0.00
05/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	2,890.00
05/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.2800	5.7100	94.2800	0.00
05/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.75	94.2400	5.7500	94.2400	0.00
05/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.82	94.1700	5.8200	94.1700	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
05/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	6.00	94.0000	6.0000	94.0000	940.00
05/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.19	93.8300	6.1900	93.8300	790.00
05/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.38	93.6400	6.3800	93.6400	1,250.00
05/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.57	93.4500	6.5700	93.4500	1,700.00
05/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.77	93.2600	6.7700	93.2600	2,000.00
05/03/2012	R157 On 03-May-12			Bond Future	6.74	122.0081	6.7420	122.0081	10,935.00
05/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4879	5	4879	5	0.00
05/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5036	5	5036	5	0.00
05/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4722	5	4722	5	0.00
05/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	641	1	641	1	0.00
05/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	112	0	112	0	1,500.00
05/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	300	0	300	0	0.00
05/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1107	1	1107	1	1,500.00
05/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	614	1	614	1	1,500.00
05/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
05/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1760	2	1760	2	0.00
05/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
05/03/2012	R157 On 02-August-12			Bond Future	6.81	123.8160	6.8120	123.8160	0.00
05/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3752	4	3752	4	0.00
05/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3883	4	3883	4	0.00
05/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3623	4	3623	4	0.00
05/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	191	0	191	0	0.00
05/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	156	0	156	0	0.00
05/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	173	0	173	0	0.00
05/03/2012	R157 On 01-November-12			Bond Future	6.87	118.9258	6.8700	118.9258	0.00
05/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1606	2	1606	2	0.00
05/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1528	2	1528	2	0.00
05/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1687	2	1687	2	0.00
05/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1180	1	1180	1	0.00
05/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1302	1	1302	1	0.00
05/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1240	1	1240	1	0.00
05/03/2012	R157 On 07-February-13			Bond Future	6.91	121.0249	6.9060	121.0249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1304	1	1304	1	0.00
05/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1368	1	1368	1	0.00
05/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1245	1	1245	1	0.00
05/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1773	2	1773	2	0.00
05/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1640	2	1640	2	0.00
05/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1704	2	1704	2	0.00
05/03/2012	R186 On 03-May-12			Bond Future	8.35	122.0620	8.3460	122.0620	27,598.00
05/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6447	7	6447	7	0.00
05/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6818	7	6818	7	0.00
05/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6080	6	6080	6	0.00
05/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	770	1	770	1	2,250.00
05/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5365	5	5365	5	0.00
05/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1697	2	1697	2	750.00
05/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3138	3	3138	3	0.00
05/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1700	2	1700	2	750.00
05/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	752	1	752	1	2,250.00
05/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3084	3	3084	3	0.00
05/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	583	1	583	1	0.00
05/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5081	5	5081	5	0.00
05/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	446	0	446	0	0.00
05/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	511	1	511	1	0.00
05/03/2012	R186 On 02-August-12			Bond Future	8.42	118.5728	8.4200	118.5728	10.00
05/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6236	6	6236	6	0.00
05/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6512	7	6512	7	0.00
05/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5966	6	5966	6	0.00
05/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3815	4	3815	4	8,750.00
05/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5753	6	5753	6	0.00
05/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2091	2	2091	2	43.00
05/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6291	6	6291	6	0.00
05/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1818	2	1818	2	276.00
05/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8427	8	8427	8	0.00
05/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3207	3	3207	3	43.00
05/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3564	4	3564	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
05/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9156	9	9156	9	0.00
05/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3418	3	3418	3	0.00
05/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5402	5	5402	5	0.00
05/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3073	3	3073	3	0.00
05/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3241	3	3241	3	0.00
05/03/2012	R186 On 01-November-12			Bond Future	8.49	120.4152	8.4880	120.4152	0.00
05/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7003	7	7003	7	0.00
05/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7258	7	7258	7	0.00
05/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6751	7	6751	7	0.00
05/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4849	5	4849	5	0.00
05/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4474	4	4474	4	0.00
05/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4659	5	4659	5	0.00
05/03/2012	R186 On 07-February-13			Bond Future	8.55	117.2344	8.5520	117.2344	0.00
05/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6507	7	6507	7	0.00
05/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6733	7	6733	7	0.00
05/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6293	6	6293	6	0.00
05/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7207	7	7207	7	0.00
05/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6751	7	6751	7	0.00
05/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6972	7	6972	7	0.00
05/03/2012	R189 On 03-May-12			Bond Future	215.30	215.3229	215.2986	215.3229	0.00
05/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	299	0	299	0	0.00
05/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	349	0	349	0	0.00
05/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	249	0	249	0	0.00
05/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R197 On 03-May-12			Bond Future	253.35	253.3621	253.3503	253.3621	1,005.00
05/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2350	2	2350	2	0.00
05/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2300	2	2300	2	0.00
05/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2400	2	2400	2	0.00
05/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
05/03/2012	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
05/03/2012	R201 On 03-May-12			Bond Future	6.10	109.6843	6.1030	109.6843	968.00
05/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3993	4	3993	4	0.00
05/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4112	4	4112	4	0.00
05/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3875	4	3875	4	0.00
05/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R201 On 02-August-12			Bond Future	6.12	106.9013	6.1170	106.9013	0.00
05/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3108	3	3108	3	0.00
05/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3211	3	3211	3	0.00
05/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3006	3	3006	3	0.00
05/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	51	0	51	0	0.00
05/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	38	0	38	0	0.00
05/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	44	0	44	0	0.00
05/03/2012	R201 On 01-November-12			Bond Future	6.10	108.5589	6.0950	108.5589	0.00
05/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1368	1	1368	1	0.00
05/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1302	1	1302	1	0.00
05/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1436	1	1436	1	0.00
05/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	517	1	517	1	0.00
05/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	584	1	584	1	0.00
05/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	550	1	550	1	0.00
05/03/2012	R201 On 07-February-13			Bond Future	6.01	106.0572	6.0120	106.0572	0.00
05/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1119	1	1119	1	0.00
05/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1065	1	1065	1	0.00
05/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1173	1	1173	1	0.00
05/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	660	1	660	1	0.00
05/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	730	1	730	1	0.00
05/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	695	1	695	1	0.00
05/03/2012	R202 On 03-May-12			Bond Future	190.10	190.1075	190.0997	190.1075	36,952.00
05/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	100	0	100	0	0.00
05/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	50	0	50	0	0.00
05/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	150	0	150	0	0.00
05/03/2012	R202 On 03-May-12	189.95	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
05/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R203 On 03-May-12			Bond Future	7.33	105.2897	7.3320	105.2897	3,536.00
05/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6115	6	6115	6	0.00
05/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6321	6	6321	6	0.00
05/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5909	6	5909	6	0.00
05/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	375	0	375	0	4,200.00
05/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	592	1	592	1	1,400.00
05/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1246	1	1246	1	0.00
05/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2342	2	2342	2	0.00
05/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	275	0	275	0	4,200.00
05/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	720	1	720	1	1,400.00
05/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1410	1	1410	1	0.00
05/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	8	0	0.00
05/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1873	2	1873	2	0.00
05/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	5	0	0.00
05/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	6	0	6	0	0.00
05/03/2012	R203 On 02-August-12			Bond Future	7.41	106.8457	7.4100	106.8457	0.00
05/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4992	5	4992	5	0.00
05/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4827	5	4827	5	0.00
05/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5159	5	5159	5	0.00
05/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	419	0	419	0	0.00
05/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	492	0	492	0	0.00
05/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	454	0	454	0	0.00
05/03/2012	R203 On 01-November-12			Bond Future	7.48	104.3434	7.4830	104.3434	0.00
05/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2885	3	2885	3	0.00
05/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3006	3	3006	3	0.00
05/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2766	3	2766	3	0.00
05/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1884	2	1884	2	0.00
05/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1720	2	1720	2	0.00
05/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1801	2	1801	2	0.00
05/03/2012	R203 On 07-February-13			Bond Future	7.55	106.1837	7.5480	106.1837	0.00
05/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	1002	1	1002	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
05/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	953	1	953	1	0.00
05/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1057	1	1057	1	0.00
05/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5020	5	5020	5	0.00
05/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5324	5	5324	5	0.00
05/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5169	5	5169	5	0.00
05/03/2012	R204 On 03-May-12			Bond Future	7.63	105.0030	7.6340	105.0030	3,146.00
05/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5627	6	5627	6	0.00
05/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5860	6	5860	6	0.00
05/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5394	6	5394	6	0.00
05/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	170	0	170	0	550.00
05/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1501	2	1501	2	0.00
05/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	902	1	902	1	550.00
05/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	50	0	50	0	0.00
05/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3523	3	3523	3	0.00
05/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	33	0	33	0	0.00
05/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	41	0	41	0	0.00
05/03/2012	R204 On 02-August-12			Bond Future	7.72	102.5266	7.7170	102.5266	0.00
05/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4718	5	4718	5	0.00
05/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4901	5	4901	5	0.00
05/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4538	5	4538	5	0.00
05/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	951	1	951	1	0.00
05/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	837	1	837	1	0.00
05/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	892	1	892	1	0.00
05/03/2012	R204 On 01-November-12			Bond Future	7.79	104.1159	7.7910	104.1159	0.00
05/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3364	3	3364	3	0.00
05/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3228	3	3228	3	0.00
05/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3502	4	3502	4	0.00
05/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2261	2	2261	2	0.00
05/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2464	2	2464	2	0.00
05/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2361	2	2361	2	0.00
05/03/2012	R204 On 07-February-13			Bond Future	7.86	101.9121	7.8580	101.9121	0.00
05/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3615	4	3615	4	0.00
05/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3744	4	3744	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
05/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3488	4	3488	4	0.00
05/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3062	3	3062	3	0.00
05/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2858	3	2858	3	0.00
05/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2958	3	2958	3	0.00
05/03/2012	R206 On 03-May-12			Bond Future	5.98	104.7795	5.9780	104.7795	300.00
05/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2411	2	2411	2	0.00
05/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2333	2	2333	2	0.00
05/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2489	3	2489	3	0.00
05/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R206 On 02-August-12			Bond Future	5.98	102.5656	5.9800	102.5656	0.00
05/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1754	2	1754	2	0.00
05/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1690	2	1690	2	0.00
05/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1818	2	1818	2	0.00
05/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	21	0	21	0	0.00
05/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	27	0	27	0	0.00
05/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	24	0	24	0	0.00
05/03/2012	R206 On 01-November-12			Bond Future	5.91	104.1572	5.9070	104.1572	0.00
05/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	518	1	518	1	0.00
05/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	551	1	551	1	0.00
05/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	486	1	486	1	0.00
05/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	437	0	437	0	0.00
05/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	387	0	387	0	0.00
05/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	411	0	411	0	0.00
05/03/2012	R206 On 07-February-13			Bond Future	5.68	102.2248	5.6830	102.2248	0.00
05/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	573	1	573	1	0.00
05/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	545	1	545	1	0.00
05/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	602	1	602	1	0.00
05/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	273	0	273	0	0.00
05/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	305	0	305	0	0.00
05/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	289	0	289	0	0.00
05/03/2012	R207 On 03-May-12			Bond Future	7.86	98.8733	7.8640	98.8733	24,823.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4901	5	4901	5	0.00
05/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5142	5	5142	5	0.00
05/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4661	5	4661	5	0.00
05/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	438	0	438	0	2,400.00
05/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2851	3	2851	3	0.00
05/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	776	1	776	1	800.00
05/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1721	2	1721	2	0.00
05/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	968	1	968	1	800.00
05/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	462	0	462	0	2,400.00
05/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1976	2	1976	2	0.00
05/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	146	0	146	0	0.00
05/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2777	3	2777	3	0.00
05/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	104	0	104	0	0.00
05/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	124	0	124	0	0.00
05/03/2012	R207 On 02-August-12			Bond Future	7.95	96.6955	7.9480	96.6955	0.00
05/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5213	5	5213	5	0.00
05/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5408	6	5408	6	0.00
05/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5021	5	5021	5	0.00
05/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1064	1	1064	1	0.00
05/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	940	1	940	1	0.00
05/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1000	1	1000	1	0.00
05/03/2012	R207 On 01-November-12			Bond Future	8.02	98.1983	8.0210	98.1983	0.00
05/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3803	4	3803	4	0.00
05/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3656	4	3656	4	0.00
05/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3953	4	3953	4	0.00
05/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2503	2	2503	2	0.00
05/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2723	3	2723	3	0.00
05/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2611	3	2611	3	0.00
05/03/2012	R207 On 07-February-13			Bond Future	8.09	96.2867	8.0890	96.2867	0.00
05/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4101	4	4101	4	0.00
05/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4243	4	4243	4	0.00
05/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3963	4	3963	4	0.00
05/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3401	3	3401	3	0.00



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05/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3178	3	3178	3	0.00
05/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3287	3	3287	3	0.00
05/03/2012	R208 On 03-May-12			Bond Future	7.94	93.2057	7.9430	93.2057	9,125.00
05/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6144	6	6144	6	0.00
05/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6405	6	6405	6	0.00
05/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5882	6	5882	6	0.00
05/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	430	0	430	0	3,000.00
05/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2931	3	2931	3	0.00
05/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	775	1	775	1	1,000.00
05/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1743	2	1743	2	0.00
05/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1105	1	1105	1	1,000.00
05/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	532	1	532	1	3,000.00
05/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2246	2	2246	2	0.00
05/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	88	0	88	0	0.00
05/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3133	3	3133	3	0.00
05/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	61	0	61	0	0.00
05/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	75	0	75	0	0.00
05/03/2012	R208 On 02-August-12			Bond Future	8.02	94.5875	8.0190	94.5875	0.00
05/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5366	5	5366	5	0.00
05/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5164	5	5164	5	0.00
05/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5570	6	5570	6	0.00
05/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1142	1	1142	1	0.00
05/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1288	1	1288	1	0.00
05/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1214	1	1214	1	0.00
05/03/2012	R208 On 01-November-12			Bond Future	8.09	92.6610	8.0890	92.6610	0.00
05/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3940	4	3940	4	0.00
05/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4098	4	4098	4	0.00
05/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3785	4	3785	4	0.00
05/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3155	3	3155	3	0.00
05/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2904	3	2904	3	0.00
05/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3027	3	3027	3	0.00
05/03/2012	R208 On 07-February-13			Bond Future	8.15	94.2914	8.1540	94.2914	0.00
05/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3605	4	3605	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
05/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3476	4	3476	4	0.00
05/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3743	4	3743	4	0.00
05/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4323	4	4323	4	0.00
05/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4618	5	4618	5	0.00
05/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4465	4	4465	4	0.00
05/03/2012	R209 On 03-May-12			Bond Future	8.82	75.3222	8.8190	75.3222	2,033.00
05/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2841	3	2841	3	0.00
05/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3079	3	3079	3	0.00
05/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2612	3	2612	3	0.00
05/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1593	2	1593	2	0.00
05/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1297	1	1297	1	0.00
05/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1439	1	1439	1	0.00
05/03/2012	R209 On 02-August-12			Bond Future	8.89	76.4368	8.8860	76.4368	0.00
05/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5618	6	5618	6	0.00
05/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5843	6	5843	6	0.00
05/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5397	6	5397	6	0.00
05/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3022	3	3022	3	0.00
05/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2737	3	2737	3	0.00
05/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2876	3	2876	3	0.00
05/03/2012	R209 On 01-November-12			Bond Future	8.95	74.4761	8.9480	74.4761	0.00
05/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5301	5	5301	5	0.00
05/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5114	5	5114	5	0.00
05/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5497	6	5497	6	0.00
05/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4721	5	4721	5	0.00
05/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5099	5	5099	5	0.00
05/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4904	5	4904	5	0.00
05/03/2012	R209 On 07-February-13			Bond Future	9.01	75.7909	9.0090	75.7909	0.00
05/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6001	6	6001	6	0.00
05/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6191	6	6191	6	0.00
05/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5820	6	5820	6	0.00
05/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6270	6	6270	6	0.00
05/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5881	6	5881	6	0.00
05/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6069	6	6069	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
05/03/2012	R210 On 03-May-12			Bond Future	140.58	140.5886	140.5830	140.5886	840.00
05/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1583	2	1583	2	0.00
05/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1633	2	1633	2	0.00
05/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1533	2	1533	2	0.00
05/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R211 On 03-May-12			Bond Future	118.46	118.4712	118.4617	118.4712	480.00
05/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	262	0	262	0	0.00
05/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	212	0	212	0	0.00
05/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	312	0	312	0	0.00
05/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R212 On 03-May-12			Bond Future	116.01	116.0161	116.0107	116.0161	2,842.00
05/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	711	1	711	1	0.00
05/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	761	1	761	1	0.00
05/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	661	1	661	1	0.00
05/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R213 On 03-May-12			Bond Future	8.72	85.5746	8.7210	85.5746	1,126.00
05/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4771	5	4771	5	0.00
05/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4479	5	4479	5	0.00
05/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5069	5	5069	5	0.00
05/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	582	1	582	1	0.00
05/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	741	1	741	1	0.00
05/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	658	1	658	1	0.00
05/03/2012	R213 On 02-August-12			Bond Future	8.79	86.8369	8.7890	86.8369	0.00
05/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6173	6	6173	6	0.00
05/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6413	6	6413	6	0.00
05/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5935	6	5935	6	0.00
05/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2756	3	2756	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
05/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2488	3	2488	3	0.00
05/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2620	3	2620	3	0.00
05/03/2012	R213 On 01-November-12			Bond Future	8.86	84.6459	8.8560	84.6459	0.00
05/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5799	6	5799	6	0.00
05/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6008	6	6008	6	0.00
05/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5594	6	5594	6	0.00
05/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4861	5	4861	5	0.00
05/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4505	5	4505	5	0.00
05/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4679	5	4679	5	0.00
05/03/2012	R213 On 07-February-13			Bond Future	8.92	86.1402	8.9220	86.1402	0.00
05/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6397	6	6397	6	0.00
05/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6597	7	6597	7	0.00
05/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6205	6	6205	6	0.00
05/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5989	6	5989	6	0.00
05/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5614	6	5614	6	0.00
05/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5796	6	5796	6	0.00