



# 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
06/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	AL7T On 03-May-12			Index Future	422.79	422.5510	422.7930	422.5510	16.00
06/03/2012	AL7T On 02-August-12			Index Future	429.03	428.7910	429.0330	428.7910	0.00
06/03/2012	ALBI On 03-May-12			Index Future	384.70	384.9000	384.6950	384.9000	898.00
06/03/2012	ALBI On 02-August-12			Index Future	390.37	390.5840	390.3720	390.5840	118.00
06/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	CAAN On 30-March-12			Can-Do Future	0.03	0.0246	0.0293	0.0246	0.00
06/03/2012	CAAO On 30-March-12			Can-Do Future	0.19	0.2171	0.1882	0.2171	100,000.00
06/03/2012	CAAW On 20-April-12			Any day expiry	7.69	7.6074	7.6900	7.6074	0.00
06/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	59	0	59	0	0.00
06/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	67	0	67	0	0.00
06/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	52	0	52	0	0.00
06/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	512	1	512	1	0.00
06/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	427	0	427	0	0.00
06/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	469	1	469	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0250	0.0312	0.0250	12,500.00
06/03/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0388	0.0453	0.0388	12,500.00
06/03/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0588	0.0718	0.0588	5,670.00
06/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	DAAA On 29-March-12			Any day expiry	7.67	7.5833	7.6655	7.5833	0.00
06/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	49	0	49	0	0.00
06/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	40	0	40	0	0.00
06/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	59	0	59	0	0.00
06/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	244	0	244	0	0.00
06/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	325	0	325	0	0.00
06/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	284	0	284	0	0.00
06/03/2012	GOVI On 03-May-12			GOVI	385.67	385.8830	385.6660	385.8830	215.00
06/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	36660	4	36660	4	0.00
06/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	36560	4	36560	4	0.00
06/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	36760	4	36760	4	0.00
06/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 02-August-12			GOVI	391.36	391.5820	391.3580	391.5820	0.00
06/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	13580	2	13580	2	0.00
06/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	13480	2	13480	2	0.00
06/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	13680	2	13680	2	0.00
06/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
06/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2012	IGOV On 03-May-12			Index Future	171.26	171.2450	171.2560	171.2450	515.00
06/03/2012	IGOV On 02-August-12			Index Future	173.78	173.7740	173.7840	173.7740	0.00
06/03/2012	ILBI On 03-May-12			Index Future	464.13	462.8480	464.1280	462.8480	0.00
06/03/2012	ILBI On 02-August-12			Index Future	472.54	471.2610	472.5440	471.2610	152.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
06/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
06/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	0.00
06/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3200	5.6600	94.3200	2,890.00
06/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.70	94.2900	5.7000	94.2900	0.00
06/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.74	94.2500	5.7400	94.2500	0.00
06/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.80	94.1800	5.8000	94.1800	44,760.00
06/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.99	94.0000	5.9900	94.0000	940.00
06/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.18	93.8100	6.1800	93.8100	790.00
06/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.37	93.6200	6.3700	93.6200	1,250.00
06/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.56	93.4300	6.5600	93.4300	1,700.00
06/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	2,000.00
06/03/2012	R157 On 03-May-12			Bond Future	6.77	121.9416	6.7730	121.9416	10,935.00
06/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4776	5	4776	5	0.00
06/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4933	5	4933	5	0.00
06/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4619	5	4619	5	0.00
06/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	95	0	95	0	1,500.00
06/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	265	0	265	0	0.00
06/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	585	1	585	1	0.00
06/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	661	1	661	1	1,500.00
06/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1175	1	1175	1	1,500.00
06/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
06/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1846	2	1846	2	0.00
06/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
06/03/2012	R157 On 02-August-12			Bond Future	6.85	123.7423	6.8460	123.7423	0.00
06/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3658	4	3658	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3529	4	3529	4	0.00
06/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3788	4	3788	4	0.00
06/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	165	0	165	0	0.00
06/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	202	0	202	0	0.00
06/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	183	0	183	0	0.00
06/03/2012	R157 On 01-November-12			Bond Future	6.91	118.8495	6.9080	118.8495	0.00
06/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1545	2	1545	2	0.00
06/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1624	2	1624	2	0.00
06/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1469	2	1469	2	0.00
06/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1351	1	1351	1	0.00
06/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1224	1	1224	1	0.00
06/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1286	1	1286	1	0.00
06/03/2012	R157 On 07-February-13			Bond Future	6.95	120.9507	6.9500	120.9507	0.00
06/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1250	1	1250	1	0.00
06/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1313	1	1313	1	0.00
06/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1193	1	1193	1	0.00
06/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1834	2	1834	2	0.00
06/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1697	2	1697	2	0.00
06/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1762	2	1762	2	0.00
06/03/2012	R186 On 03-May-12			Bond Future	8.37	121.9677	8.3710	121.9677	27,598.00
06/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6236	6	6236	6	0.00
06/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6605	7	6605	7	0.00
06/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	5873	6	5873	6	0.00
06/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	702	1	702	1	2,250.00
06/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1582	2	1582	2	750.00
06/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2977	3	2977	3	0.00
06/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5166	5	5166	5	0.00
06/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	788	1	788	1	2,250.00
06/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1774	2	1774	2	750.00
06/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3204	3	3204	3	0.00
06/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	611	1	611	1	0.00
06/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5248	5	5248	5	0.00
06/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	468	0	468	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	535	1	535	1	0.00
06/03/2012	R186 On 02-August-12			Bond Future	8.45	118.4803	8.4460	118.4803	360.00
06/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6073	6	6073	6	0.00
06/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6346	7	6346	7	0.00
06/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3690	4	3690	4	8,750.00
06/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5596	6	5596	6	0.00
06/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5806	6	5806	6	0.00
06/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1740	2	1740	2	276.00
06/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2005	2	2005	2	43.00
06/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6127	6	6127	6	0.00
06/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3283	3	3283	3	43.00
06/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8581	8	8581	8	0.00
06/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3498	3	3498	3	0.00
06/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5517	5	5517	5	0.00
06/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3647	4	3647	4	276.00
06/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9318	9	9318	9	0.00
06/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3147	3	3147	3	0.00
06/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3318	3	3318	3	0.00
06/03/2012	R186 On 01-November-12			Bond Future	8.51	120.3153	8.5140	120.3153	0.00
06/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6853	7	6853	7	0.00
06/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6604	7	6604	7	0.00
06/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7105	7	7105	7	0.00
06/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4557	4	4557	4	0.00
06/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4938	5	4938	5	0.00
06/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4745	5	4745	5	0.00
06/03/2012	R186 On 07-February-13			Bond Future	8.58	117.1452	8.5800	117.1452	0.00
06/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6368	7	6368	7	0.00
06/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6592	7	6592	7	0.00
06/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6158	6	6158	6	0.00
06/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7321	7	7321	7	0.00
06/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6859	7	6859	7	0.00
06/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7082	7	7082	7	0.00
06/03/2012	R189 On 03-May-12			Bond Future	215.27	215.2986	215.2744	215.2986	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	274	0	274	0	0.00
06/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	224	0	224	0	0.00
06/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	324	0	324	0	0.00
06/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R197 On 03-May-12			Bond Future	253.34	253.3503	253.3390	253.3503	1,005.00
06/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2339	2	2339	2	0.00
06/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2289	2	2289	2	0.00
06/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2389	2	2389	2	0.00
06/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 03-May-12			Bond Future	6.14	109.6321	6.1350	109.6321	968.00
06/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3914	4	3914	4	0.00
06/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3796	4	3796	4	0.00
06/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4032	4	4032	4	0.00
06/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 02-August-12			Bond Future	6.15	106.8426	6.1530	106.8426	0.00
06/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3031	3	3031	3	0.00
06/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2929	3	2929	3	0.00
06/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3133	3	3133	3	0.00
06/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	42	0	42	0	0.00
06/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	55	0	55	0	0.00
06/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	48	0	48	0	0.00
06/03/2012	R201 On 01-November-12			Bond Future	6.14	108.5000	6.1360	108.5000	0.00
06/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1313	1	1313	1	0.00
06/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1379	1	1379	1	0.00
06/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1249	1	1249	1	0.00
06/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	614	1	614	1	0.00
06/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	543	1	543	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	578	1	578	1	0.00
06/03/2012	R201 On 07-February-13			Bond Future	6.06	105.9983	6.0600	105.9983	0.00
06/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1068	1	1068	1	0.00
06/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1016	1	1016	1	0.00
06/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1122	1	1122	1	0.00
06/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	695	1	695	1	0.00
06/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	767	1	767	1	0.00
06/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	730	1	730	1	0.00
06/03/2012	R202 On 03-May-12			Bond Future	190.09	190.0997	190.0919	190.0997	36,952.00
06/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	92	0	92	0	0.00
06/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	42	0	42	0	0.00
06/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	142	0	142	0	0.00
06/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R203 On 03-May-12			Bond Future	7.35	105.2002	7.3470	105.2002	3,536.00
06/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6048	6	6048	6	0.00
06/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6254	6	6254	6	0.00
06/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5842	6	5842	6	0.00
06/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	351	0	351	0	4,200.00
06/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2282	2	2282	2	0.00
06/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	560	1	560	1	1,400.00
06/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1199	1	1199	1	0.00
06/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	740	1	740	1	1,400.00
06/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	282	0	282	0	4,200.00
06/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1445	1	1445	1	0.00
06/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	8	0	0.00
06/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1916	2	1916	2	0.00
06/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	5	0	0.00
06/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	6	0	6	0	0.00
06/03/2012	R203 On 02-August-12			Bond Future	7.43	106.7558	7.4260	106.7558	0.00
06/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4931	5	4931	5	0.00
06/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5097	5	5097	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
06/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4766	5	4766	5	0.00
06/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	499	0	499	0	0.00
06/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	425	0	425	0	0.00
06/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	462	0	462	0	0.00
06/03/2012	R203 On 01-November-12			Bond Future	7.50	104.2452	7.5000	104.2452	0.00
06/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2840	3	2840	3	0.00
06/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2722	3	2722	3	0.00
06/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2960	3	2960	3	0.00
06/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1744	2	1744	2	0.00
06/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1909	2	1909	2	0.00
06/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1825	2	1825	2	0.00
06/03/2012	R203 On 07-February-13			Bond Future	7.57	106.0867	7.5660	106.0867	0.00
06/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	981	1	981	1	0.00
06/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	932	1	932	1	0.00
06/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1035	1	1035	1	0.00
06/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5068	5	5068	5	0.00
06/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5373	5	5373	5	0.00
06/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5218	5	5218	5	0.00
06/03/2012	R204 On 03-May-12			Bond Future	7.64	104.8992	7.6380	104.8992	3,146.00
06/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5605	6	5605	6	0.00
06/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5838	6	5838	6	0.00
06/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	163	0	163	0	550.00
06/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1479	2	1479	2	0.00
06/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5372	5	5372	5	0.00
06/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	49	0	49	0	0.00
06/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3537	4	3537	4	0.00
06/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	901	1	901	1	550.00
06/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	32	0	32	0	0.00
06/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	40	0	40	0	0.00
06/03/2012	R204 On 02-August-12			Bond Future	7.72	102.4165	7.7210	102.4165	0.00
06/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4697	5	4697	5	0.00
06/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4517	5	4517	5	0.00
06/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4879	5	4879	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
06/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	835	1	835	1	0.00
06/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	950	1	950	1	0.00
06/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	891	1	891	1	0.00
06/03/2012	R204 On 01-November-12			Bond Future	7.80	104.0048	7.7960	104.0048	0.00
06/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3345	3	3345	3	0.00
06/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3482	4	3482	4	0.00
06/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3209	3	3209	3	0.00
06/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2469	2	2469	2	0.00
06/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2265	2	2265	2	0.00
06/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2366	2	2366	2	0.00
06/03/2012	R204 On 07-February-13			Bond Future	7.86	101.8052	7.8640	101.8052	0.00
06/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3595	4	3595	4	0.00
06/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3724	4	3724	4	0.00
06/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3468	3	3468	3	0.00
06/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3070	3	3070	3	0.00
06/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2865	3	2865	3	0.00
06/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2966	3	2966	3	0.00
06/03/2012	R206 On 03-May-12			Bond Future	6.00	104.7441	6.0000	104.7441	300.00
06/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2376	2	2376	2	0.00
06/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2454	2	2454	2	0.00
06/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2298	2	2298	2	0.00
06/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R206 On 02-August-12			Bond Future	6.01	102.5270	6.0070	102.5270	0.00
06/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1718	2	1718	2	0.00
06/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1782	2	1782	2	0.00
06/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1655	2	1655	2	0.00
06/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	30	0	30	0	0.00
06/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	22	0	22	0	0.00
06/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	25	0	25	0	0.00
06/03/2012	R206 On 01-November-12			Bond Future	5.94	104.1158	5.9400	104.1158	0.00
06/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	496	1	496	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	466	0	466	0	0.00
06/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	529	1	529	1	0.00
06/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	403	0	403	0	0.00
06/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	455	0	455	0	0.00
06/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	427	0	427	0	0.00
06/03/2012	R206 On 07-February-13			Bond Future	5.73	102.1843	5.7280	102.1843	0.00
06/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	548	1	548	1	0.00
06/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	521	1	521	1	0.00
06/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	576	1	576	1	0.00
06/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	287	0	287	0	0.00
06/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	322	0	322	0	0.00
06/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	304	0	304	0	0.00
06/03/2012	R207 On 03-May-12			Bond Future	7.86	98.7619	7.8580	98.7619	24,823.00
06/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4928	5	4928	5	0.00
06/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5169	5	5169	5	0.00
06/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4687	5	4687	5	0.00
06/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	437	0	437	0	2,400.00
06/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	778	1	778	1	800.00
06/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1730	2	1730	2	0.00
06/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2868	3	2868	3	0.00
06/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	446	0	446	0	2,400.00
06/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	943	1	943	1	800.00
06/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1945	2	1945	2	0.00
06/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	138	0	138	0	0.00
06/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2742	3	2742	3	0.00
06/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	98	0	98	0	0.00
06/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	118	0	118	0	0.00
06/03/2012	R207 On 02-August-12			Bond Future	7.94	96.5820	7.9420	96.5820	0.00
06/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5231	5	5231	5	0.00
06/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5038	5	5038	5	0.00
06/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5426	5	5426	5	0.00
06/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	925	1	925	1	0.00
06/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1048	1	1048	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	985	1	985	1	0.00
06/03/2012	R207 On 01-November-12			Bond Future	8.01	98.0775	8.0140	98.0775	0.00
06/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3818	4	3818	4	0.00
06/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3968	4	3968	4	0.00
06/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3670	4	3670	4	0.00
06/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2700	3	2700	3	0.00
06/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2481	3	2481	3	0.00
06/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2589	3	2589	3	0.00
06/03/2012	R207 On 07-February-13			Bond Future	8.08	96.1698	8.0830	96.1698	0.00
06/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4113	4	4113	4	0.00
06/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4254	4	4254	4	0.00
06/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3974	4	3974	4	0.00
06/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3382	3	3382	3	0.00
06/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3159	3	3159	3	0.00
06/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3269	3	3269	3	0.00
06/03/2012	R208 On 03-May-12			Bond Future	7.93	93.1818	7.9270	93.1818	9,125.00
06/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6232	6	6232	6	0.00
06/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6495	6	6495	6	0.00
06/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5969	6	5969	6	0.00
06/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	443	0	443	0	3,000.00
06/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	797	1	797	1	1,000.00
06/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1788	2	1788	2	0.00
06/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2995	3	2995	3	0.00
06/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	500	1	500	1	3,000.00
06/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1054	1	1054	1	1,000.00
06/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2172	2	2172	2	0.00
06/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	79	0	79	0	0.00
06/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3050	3	3050	3	0.00
06/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	56	0	56	0	0.00
06/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	67	0	67	0	0.00
06/03/2012	R208 On 02-August-12			Bond Future	8.00	94.5583	8.0020	94.5583	0.00
06/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5431	5	5431	5	0.00
06/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5637	6	5637	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
06/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5228	5	5228	5	0.00
06/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1253	1	1253	1	0.00
06/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1110	1	1110	1	0.00
06/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1179	1	1179	1	0.00
06/03/2012	R208 On 01-November-12			Bond Future	8.07	92.6267	8.0710	92.6267	0.00
06/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3991	4	3991	4	0.00
06/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3834	4	3834	4	0.00
06/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4150	4	4150	4	0.00
06/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2854	3	2854	3	0.00
06/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3101	3	3101	3	0.00
06/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2976	3	2976	3	0.00
06/03/2012	R208 On 07-February-13			Bond Future	8.14	94.2636	8.1360	94.2636	0.00
06/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3649	4	3649	4	0.00
06/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3518	3	3518	3	0.00
06/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3788	4	3788	4	0.00
06/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4268	4	4268	4	0.00
06/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4560	5	4560	5	0.00
06/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4409	4	4409	4	0.00
06/03/2012	R209 On 03-May-12			Bond Future	8.83	75.2119	8.8340	75.2119	2,033.00
06/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2751	3	2751	3	0.00
06/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2525	3	2525	3	0.00
06/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2986	3	2986	3	0.00
06/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1322	1	1322	1	0.00
06/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1624	2	1624	2	0.00
06/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1467	1	1467	1	0.00
06/03/2012	R209 On 02-August-12			Bond Future	8.90	76.3202	8.9010	76.3202	0.00
06/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5532	6	5532	6	0.00
06/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5312	5	5312	5	0.00
06/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5755	6	5755	6	0.00
06/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2765	3	2765	3	0.00
06/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3053	3	3053	3	0.00
06/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2906	3	2906	3	0.00
06/03/2012	R209 On 01-November-12			Bond Future	8.96	74.3609	8.9640	74.3609	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5224	5	5224	5	0.00
06/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5418	5	5418	5	0.00
06/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5038	5	5038	5	0.00
06/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5145	5	5145	5	0.00
06/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4765	5	4765	5	0.00
06/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4949	5	4949	5	0.00
06/03/2012	R209 On 07-February-13			Bond Future	9.03	75.6694	9.0250	75.6694	0.00
06/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5927	6	5927	6	0.00
06/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6116	6	6116	6	0.00
06/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5748	6	5748	6	0.00
06/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6319	6	6319	6	0.00
06/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5927	6	5927	6	0.00
06/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6116	6	6116	6	0.00
06/03/2012	R210 On 03-May-12			Bond Future	140.39	140.5830	140.3922	140.5830	840.00
06/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1392	2	1392	2	0.00
06/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1442	2	1442	2	0.00
06/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1342	2	1342	2	0.00
06/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R211 On 03-May-12			Bond Future	118.45	118.4617	118.4523	118.4617	480.00
06/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	252	0	252	0	0.00
06/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	202	0	202	0	0.00
06/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	302	0	302	0	0.00
06/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R212 On 03-May-12			Bond Future	116.31	116.0107	116.3071	116.0107	2,842.00
06/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1007	1	1007	1	0.00
06/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1057	1	1057	1	0.00
06/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	957	1	957	1	0.00
06/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R213 On 03-May-12			Bond Future	8.73	85.5343	8.7300	85.5343	1,126.00
06/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4701	5	4701	5	0.00
06/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4997	5	4997	5	0.00
06/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4409	4	4409	4	0.00
06/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	744	1	744	1	0.00
06/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	583	1	583	1	0.00
06/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	660	1	660	1	0.00
06/03/2012	R213 On 02-August-12			Bond Future	8.80	86.8051	8.7990	86.8051	0.00
06/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6108	6	6108	6	0.00
06/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6347	6	6347	6	0.00
06/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5871	6	5871	6	0.00
06/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2772	3	2772	3	0.00
06/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2502	2	2502	2	0.00
06/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2634	3	2634	3	0.00
06/03/2012	R213 On 01-November-12			Bond Future	8.87	84.6067	8.8660	84.6067	0.00
06/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5744	6	5744	6	0.00
06/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5952	6	5952	6	0.00
06/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5540	6	5540	6	0.00
06/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4885	5	4885	5	0.00
06/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4527	5	4527	5	0.00
06/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4703	5	4703	5	0.00
06/03/2012	R213 On 07-February-13			Bond Future	8.93	86.1014	8.9330	86.1014	0.00
06/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6341	6	6341	6	0.00
06/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6540	7	6540	7	0.00
06/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6150	6	6150	6	0.00
06/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6019	6	6019	6	0.00
06/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5643	6	5643	6	0.00
06/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5825	6	5825	6	0.00
07/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	AL7T On 03-May-12			Index Future	423.09	422.7930	423.0880	422.7930	16.00
07/03/2012	AL7T On 02-August-12			Index Future	429.33	429.0330	429.3250	429.0330	0.00
07/03/2012	ALBI On 03-May-12			Index Future	384.96	384.6950	384.9600	384.6950	898.00
07/03/2012	ALBI On 02-August-12			Index Future	390.64	390.3720	390.6350	390.3720	118.00
07/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	CAAN On 30-March-12			Can-Do Future	0.03	0.0293	0.0279	0.0293	0.00
07/03/2012	CAAO On 30-March-12			Can-Do Future	0.18	0.1882	0.1825	0.1882	100,000.00
07/03/2012	CAAW On 20-April-12			Any day expiry	7.70	7.6900	7.7040	7.6900	0.00
07/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	59	0	59	0	0.00
07/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	53	0	53	0	0.00
07/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	67	0	67	0	0.00
07/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	413	0	413	0	0.00
07/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	499	1	499	1	0.00
07/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	455	0	455	0	0.00
07/03/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0312	0.0312	0.0312	12,500.00
07/03/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0453	0.0465	0.0453	12,500.00
07/03/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0718	0.0735	0.0718	5,670.00
07/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	DAAA On 29-March-12			Any day expiry	7.68	7.6655	7.6794	7.6655	0.00
07/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	49	0	49	0	0.00
07/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	59	0	59	0	0.00
07/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	40	0	40	0	0.00
07/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	311	0	311	0	0.00
07/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	230	0	230	0	0.00
07/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	270	0	270	0	0.00
07/03/2012	GOVI On 03-May-12			GOVI	385.92	385.6660	385.9180	385.6660	215.00
07/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	39180	4	39180	4	0.00
07/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	39080	4	39080	4	0.00
07/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	39280	4	39280	4	0.00
07/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
07/03/2012	GOVI On 03-May-12	382.01	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
07/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
07/03/2012	GOVI On 02-August-12			GOVI	391.61	391.3580	391.6070	391.3580	0.00
07/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	16070	1	16070	1	0.00
07/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	15970	1	15970	1	0.00
07/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	16170	1	16170	1	0.00
07/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
07/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
07/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
07/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2012	IGOV On 03-May-12			Index Future	171.09	171.2560	171.0850	171.2560	515.00
07/03/2012	IGOV On 02-August-12			Index Future	173.61	173.7840	173.6070	173.7840	0.00
07/03/2012	ILBI On 03-May-12			Index Future	464.13	464.1280	464.1280	464.1280	0.00
07/03/2012	ILBI On 02-August-12			Index Future	472.54	472.5440	472.5440	472.5440	152.00
07/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
07/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
07/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
07/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3400	5.6600	94.3400	2,890.00
07/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.70	94.3000	5.7000	94.3000	0.00
07/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.74	94.2600	5.7400	94.2600	0.00
07/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2000	5.7900	94.2000	44,760.00
07/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.98	94.0100	5.9800	94.0100	940.00
07/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.17	93.8200	6.1700	93.8200	790.00
07/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.6300	6.3600	93.6300	1,250.00
07/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.55	93.4400	6.5500	93.4400	1,700.00
07/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.75	93.2300	6.7500	93.2300	2,000.00
07/03/2012	R157 On 03-May-12			Bond Future	6.75	121.8387	6.7530	121.8387	11,634.00
07/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4842	5	4842	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
07/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5000	5	5000	5	0.00
07/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4685	5	4685	5	0.00
07/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	608	1	608	1	0.00
07/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	99	0	99	0	1,500.00
07/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	277	0	277	0	0.00
07/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1121	1	1121	1	1,500.00
07/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	618	1	618	1	1,500.00
07/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
07/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1784	2	1784	2	0.00
07/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
07/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R157 On 02-August-12			Bond Future	6.83	123.6378	6.8260	123.6378	0.00
07/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3722	4	3722	4	0.00
07/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3594	4	3594	4	0.00
07/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3852	4	3852	4	0.00
07/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	168	0	168	0	0.00
07/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	205	0	205	0	0.00
07/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	186	0	186	0	0.00
07/03/2012	R157 On 01-November-12			Bond Future	6.89	118.7423	6.8850	118.7423	0.00
07/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1535	2	1535	2	0.00
07/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1460	1	1460	1	0.00
07/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1616	2	1616	2	0.00
07/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1151	1	1151	1	0.00
07/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1277	1	1277	1	0.00
07/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1211	1	1211	1	0.00
07/03/2012	R157 On 07-February-13			Bond Future	6.93	120.8382	6.9250	120.8382	0.00
07/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1240	1	1240	1	0.00
07/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1301	1	1301	1	0.00
07/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1182	1	1182	1	0.00
07/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1759	2	1759	2	0.00
07/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1621	2	1621	2	0.00
07/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1688	2	1688	2	0.00
07/03/2012	R186 On 03-May-12			Bond Future	8.35	121.7326	8.3470	121.7326	28,448.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6372	6	6372	6	0.00
07/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6749	7	6749	7	0.00
07/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6001	6	6001	6	0.00
07/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	696	1	696	1	2,250.00
07/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5277	5	5277	5	0.00
07/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1599	2	1599	2	750.00
07/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3024	3	3024	3	0.00
07/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1596	2	1596	2	750.00
07/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	673	1	673	1	2,250.00
07/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2995	3	2995	3	0.00
07/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	513	1	513	1	0.00
07/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5016	5	5016	5	0.00
07/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	387	0	387	0	0.00
07/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	446	1	446	1	0.00
07/03/2012	R186 On 02-August-12			Bond Future	8.42	118.2403	8.4220	118.2403	360.00
07/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6244	6	6244	6	0.00
07/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6519	6	6519	6	0.00
07/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3827	4	3827	4	8,750.00
07/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5762	6	5762	6	0.00
07/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5974	6	5974	6	0.00
07/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1830	2	1830	2	276.00
07/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2104	2	2104	2	43.00
07/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6299	6	6299	6	0.00
07/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3234	3	3234	3	43.00
07/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8458	9	8458	9	0.00
07/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3444	3	3444	3	0.00
07/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5432	6	5432	6	0.00
07/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3592	4	3592	4	276.00
07/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9187	9	9187	9	0.00
07/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3099	3	3099	3	0.00
07/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3268	3	3268	3	0.00
07/03/2012	R186 On 01-November-12			Bond Future	8.49	120.0796	8.4900	120.0796	0.00
07/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7003	7	7003	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7257	7	7257	7	0.00
07/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6751	7	6751	7	0.00
07/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4867	5	4867	5	0.00
07/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4491	5	4491	5	0.00
07/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4677	5	4677	5	0.00
07/03/2012	R186 On 07-February-13			Bond Future	8.56	116.8961	8.5550	116.8961	0.00
07/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6455	6	6455	6	0.00
07/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6241	6	6241	6	0.00
07/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6681	7	6681	7	0.00
07/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6726	7	6726	7	0.00
07/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7182	7	7182	7	0.00
07/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6946	7	6946	7	0.00
07/03/2012	R189 On 03-May-12			Bond Future	215.21	215.2744	215.2059	215.2744	0.00
07/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	206	0	206	0	0.00
07/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	156	0	156	0	0.00
07/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	256	0	256	0	0.00
07/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R197 On 03-May-12			Bond Future	253.31	253.3390	253.3097	253.3390	1,005.00
07/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2310	2	2310	2	0.00
07/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2260	2	2260	2	0.00
07/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2360	2	2360	2	0.00
07/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R201 On 03-May-12			Bond Future	6.12	109.5527	6.1170	109.5527	1,658.00
07/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3959	4	3959	4	0.00
07/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4077	4	4077	4	0.00
07/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3840	4	3840	4	0.00
07/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R201 On 02-August-12			Bond Future	6.13	106.7614	6.1330	106.7614	0.00
07/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3085	3	3085	3	0.00
07/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2984	3	2984	3	0.00
07/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3187	3	3187	3	0.00
07/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	50	0	50	0	0.00
07/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	65	0	65	0	0.00
07/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	57	0	57	0	0.00
07/03/2012	R201 On 01-November-12			Bond Future	6.12	108.4167	6.1150	108.4167	0.00
07/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1335	1	1335	1	0.00
07/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1269	1	1269	1	0.00
07/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1402	1	1402	1	0.00
07/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	524	1	524	1	0.00
07/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	592	1	592	1	0.00
07/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	557	1	557	1	0.00
07/03/2012	R201 On 07-February-13			Bond Future	6.04	105.9126	6.0360	105.9126	0.00
07/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1127	1	1127	1	0.00
07/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1181	1	1181	1	0.00
07/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1075	1	1075	1	0.00
07/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	783	1	783	1	0.00
07/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	711	1	711	1	0.00
07/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	746	1	746	1	0.00
07/03/2012	R202 On 03-May-12			Bond Future	189.77	190.0919	189.7727	190.0919	36,952.00
07/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
07/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
07/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
07/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	277	0	277	0	0.00
07/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	177	0	177	0	0.00
07/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	227	0	227	0	0.00
07/03/2012	R203 On 03-May-12			Bond Future	7.33	105.1332	7.3280	105.1332	3,856.00
07/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6132	6	6132	6	0.00
07/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6338	6	6338	6	0.00
07/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5926	6	5926	6	0.00
07/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	362	0	362	0	4,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	578	1	578	1	1,400.00
07/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1236	1	1236	1	0.00
07/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2342	2	2342	2	0.00
07/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	257	0	257	0	4,200.00
07/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	692	1	692	1	1,400.00
07/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1378	1	1378	1	0.00
07/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	7	0	7	0	0.00
07/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1842	2	1842	2	0.00
07/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	4	0	4	0	0.00
07/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	5	0	5	0	0.00
07/03/2012	R203 On 02-August-12			Bond Future	7.41	106.6874	7.4070	106.6874	0.00
07/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5004	5	5004	5	0.00
07/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5171	5	5171	5	0.00
07/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4835	5	4835	5	0.00
07/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	487	0	487	0	0.00
07/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	418	0	418	0	0.00
07/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	453	0	453	0	0.00
07/03/2012	R203 On 01-November-12			Bond Future	7.48	104.1758	7.4790	104.1758	0.00
07/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2872	3	2872	3	0.00
07/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2993	3	2993	3	0.00
07/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2753	3	2753	3	0.00
07/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1854	2	1854	2	0.00
07/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1691	2	1691	2	0.00
07/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1771	2	1771	2	0.00
07/03/2012	R203 On 07-February-13			Bond Future	7.55	106.0168	7.5450	106.0168	0.00
07/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	949	1	949	1	0.00
07/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1003	1	1003	1	0.00
07/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	900	1	900	1	0.00
07/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5259	5	5259	5	0.00
07/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4955	5	4955	5	0.00
07/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5104	5	5104	5	0.00
07/03/2012	R204 On 03-May-12			Bond Future	7.62	104.8785	7.6200	104.8785	3,396.00
07/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5691	6	5691	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5926	6	5926	6	0.00
07/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5457	5	5457	5	0.00
07/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	156	0	156	0	550.00
07/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1491	1	1491	1	0.00
07/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	819	1	819	1	550.00
07/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	40	0	40	0	0.00
07/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3436	4	3436	4	0.00
07/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	26	0	26	0	0.00
07/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	32	0	32	0	0.00
07/03/2012	R204 On 02-August-12			Bond Future	7.70	102.3965	7.7020	102.3965	0.00
07/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4785	5	4785	5	0.00
07/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4604	5	4604	5	0.00
07/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4968	5	4968	5	0.00
07/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	828	1	828	1	0.00
07/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	942	1	942	1	0.00
07/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	884	1	884	1	0.00
07/03/2012	R204 On 01-November-12			Bond Future	7.78	103.9806	7.7760	103.9806	0.00
07/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3391	3	3391	3	0.00
07/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3254	3	3254	3	0.00
07/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3530	3	3530	3	0.00
07/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2216	2	2216	2	0.00
07/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2417	2	2417	2	0.00
07/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2316	2	2316	2	0.00
07/03/2012	R204 On 07-February-13			Bond Future	7.84	101.7774	7.8430	101.7774	0.00
07/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3609	4	3609	4	0.00
07/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3481	3	3481	3	0.00
07/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3738	4	3738	4	0.00
07/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2782	3	2782	3	0.00
07/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2985	3	2985	3	0.00
07/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2883	3	2883	3	0.00
07/03/2012	R206 On 03-May-12			Bond Future	5.99	104.7087	5.9870	104.7087	890.00
07/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2397	2	2397	2	0.00
07/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2319	2	2319	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
07/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2475	2	2475	2	0.00
07/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R206 On 02-August-12			Bond Future	5.99	102.4898	5.9930	102.4898	0.00
07/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1747	2	1747	2	0.00
07/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1810	2	1810	2	0.00
07/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1685	2	1685	2	0.00
07/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	40	0	40	0	0.00
07/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	31	0	31	0	0.00
07/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	35	0	35	0	0.00
07/03/2012	R206 On 01-November-12			Bond Future	5.92	104.0778	5.9220	104.0778	0.00
07/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	513	0	513	0	0.00
07/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	545	1	545	1	0.00
07/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	482	0	482	0	0.00
07/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	450	0	450	0	0.00
07/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	398	0	398	0	0.00
07/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	423	0	423	0	0.00
07/03/2012	R206 On 07-February-13			Bond Future	5.71	102.1439	5.7070	102.1439	0.00
07/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	582	1	582	1	0.00
07/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	610	1	610	1	0.00
07/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	554	1	554	1	0.00
07/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	336	0	336	0	0.00
07/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	302	0	302	0	0.00
07/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	319	0	319	0	0.00
07/03/2012	R207 On 03-May-12			Bond Future	7.84	98.7953	7.8390	98.7953	25,293.00
07/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5018	5	5018	5	0.00
07/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5261	5	5261	5	0.00
07/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4774	5	4774	5	0.00
07/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	444	0	444	0	2,400.00
07/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2932	3	2932	3	0.00
07/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	794	1	794	1	800.00
07/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1770	2	1770	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
07/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	878	1	878	1	800.00
07/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	404	0	404	0	2,400.00
07/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1855	2	1855	2	0.00
07/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	119	0	119	0	0.00
07/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2643	3	2643	3	0.00
07/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	84	0	84	0	0.00
07/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	102	0	102	0	0.00
07/03/2012	R207 On 02-August-12			Bond Future	7.92	96.6144	7.9230	96.6144	0.00
07/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5319	5	5319	5	0.00
07/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5125	5	5125	5	0.00
07/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5515	5	5515	5	0.00
07/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	912	1	912	1	0.00
07/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1032	1	1032	1	0.00
07/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	971	1	971	1	0.00
07/03/2012	R207 On 01-November-12			Bond Future	7.99	98.1143	7.9940	98.1143	0.00
07/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3851	4	3851	4	0.00
07/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3701	4	3701	4	0.00
07/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4003	4	4003	4	0.00
07/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2411	2	2411	2	0.00
07/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2626	3	2626	3	0.00
07/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2517	3	2517	3	0.00
07/03/2012	R207 On 07-February-13			Bond Future	8.06	96.2003	8.0620	96.2003	0.00
07/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4127	4	4127	4	0.00
07/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3987	4	3987	4	0.00
07/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4269	4	4269	4	0.00
07/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3067	3	3067	3	0.00
07/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3288	3	3288	3	0.00
07/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3176	3	3176	3	0.00
07/03/2012	R208 On 03-May-12			Bond Future	7.91	93.2777	7.9080	93.2777	9,515.00
07/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6336	6	6336	6	0.00
07/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6600	6	6600	6	0.00
07/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6071	6	6071	6	0.00
07/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	447	0	447	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3060	3	3060	3	0.00
07/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	810	1	810	1	1,000.00
07/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1827	2	1827	2	0.00
07/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	979	1	979	1	1,000.00
07/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	451	1	451	1	3,000.00
07/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2071	2	2071	2	0.00
07/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	67	0	67	0	0.00
07/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2940	3	2940	3	0.00
07/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	46	0	46	0	0.00
07/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	57	0	57	0	0.00
07/03/2012	R208 On 02-August-12			Bond Future	7.98	94.6577	7.9830	94.6577	0.00
07/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5525	5	5525	5	0.00
07/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5732	6	5732	6	0.00
07/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5321	5	5321	5	0.00
07/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1234	1	1234	1	0.00
07/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1094	1	1094	1	0.00
07/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1162	1	1162	1	0.00
07/03/2012	R208 On 01-November-12			Bond Future	8.05	92.7295	8.0520	92.7295	0.00
07/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4039	4	4039	4	0.00
07/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4200	4	4200	4	0.00
07/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3881	4	3881	4	0.00
07/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3039	3	3039	3	0.00
07/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2795	3	2795	3	0.00
07/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2915	3	2915	3	0.00
07/03/2012	R208 On 07-February-13			Bond Future	8.12	94.3636	8.1160	94.3636	0.00
07/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3632	4	3632	4	0.00
07/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3767	4	3767	4	0.00
07/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3500	4	3500	4	0.00
07/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4431	5	4431	5	0.00
07/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4136	4	4136	4	0.00
07/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4281	4	4281	4	0.00
07/03/2012	R209 On 03-May-12			Bond Future	8.82	75.0941	8.8160	75.0941	2,113.00
07/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2796	3	2796	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3035	3	3035	3	0.00
07/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2565	3	2565	3	0.00
07/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1523	2	1523	2	0.00
07/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1230	1	1230	1	0.00
07/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1371	1	1371	1	0.00
07/03/2012	R209 On 02-August-12			Bond Future	8.88	76.2039	8.8830	76.2039	0.00
07/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5594	6	5594	6	0.00
07/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5372	5	5372	5	0.00
07/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5819	6	5819	6	0.00
07/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2690	3	2690	3	0.00
07/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2973	3	2973	3	0.00
07/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2828	3	2828	3	0.00
07/03/2012	R209 On 01-November-12			Bond Future	8.95	74.2383	8.9450	74.2383	0.00
07/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5335	5	5335	5	0.00
07/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5148	5	5148	5	0.00
07/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5531	5	5531	5	0.00
07/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4732	5	4732	5	0.00
07/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5110	5	5110	5	0.00
07/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4915	5	4915	5	0.00
07/03/2012	R209 On 07-February-13			Bond Future	9.01	75.5482	9.0060	75.5482	0.00
07/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6010	6	6010	6	0.00
07/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5829	6	5829	6	0.00
07/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6200	6	6200	6	0.00
07/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5867	6	5867	6	0.00
07/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6256	6	6256	6	0.00
07/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6056	6	6056	6	0.00
07/03/2012	R210 On 03-May-12			Bond Future	140.38	140.3922	140.3780	140.3922	840.00
07/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1378	1	1378	1	0.00
07/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1328	1	1328	1	0.00
07/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1428	1	1428	1	0.00
07/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R210 On 03-May-12	139.00	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
07/03/2012	R211 On 03-May-12			Bond Future	118.43	118.4523	118.4262	118.4523	480.00
07/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	226	0	226	0	0.00
07/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	276	0	276	0	0.00
07/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	176	0	176	0	0.00
07/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R212 On 03-May-12			Bond Future	116.09	116.3071	116.0921	116.3071	2,842.00
07/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	792	1	792	1	0.00
07/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	742	1	742	1	0.00
07/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	842	1	842	1	0.00
07/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R213 On 03-May-12			Bond Future	8.71	85.4617	8.7120	85.4617	1,266.00
07/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4781	5	4781	5	0.00
07/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4485	4	4485	4	0.00
07/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5083	5	5083	5	0.00
07/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	524	1	524	1	0.00
07/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	675	1	675	1	0.00
07/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	595	1	595	1	0.00
07/03/2012	R213 On 02-August-12			Bond Future	8.78	86.7255	8.7810	86.7255	0.00
07/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6221	6	6221	6	0.00
07/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6462	6	6462	6	0.00
07/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5983	6	5983	6	0.00
07/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2740	3	2740	3	0.00
07/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2473	3	2473	3	0.00
07/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2604	3	2604	3	0.00
07/03/2012	R213 On 01-November-12			Bond Future	8.85	84.5282	8.8470	84.5282	0.00
07/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5775	6	5775	6	0.00
07/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5984	6	5984	6	0.00
07/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5574	6	5574	6	0.00
07/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4770	5	4770	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
07/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4410	5	4410	5	0.00
07/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4585	5	4585	5	0.00
07/03/2012	R213 On 07-February-13			Bond Future	8.91	86.0163	8.9140	86.0163	0.00
07/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6396	6	6396	6	0.00
07/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6597	7	6597	7	0.00
07/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6205	6	6205	6	0.00
07/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5927	6	5927	6	0.00
07/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5552	6	5552	6	0.00
07/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5733	6	5733	6	0.00
08/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	AL7T On 03-May-12			Index Future	424.17	423.0880	424.1660	423.0880	16.00
08/03/2012	AL7T On 02-August-12			Index Future	430.40	429.3250	430.4040	429.3250	0.00
08/03/2012	ALBI On 03-May-12			Index Future	385.84	384.9600	385.8420	384.9600	898.00
08/03/2012	ALBI On 02-August-12			Index Future	391.52	390.6350	391.5160	390.6350	118.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0279	0.0172	0.0279	0.00
08/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.1825	0.2225	0.1825	100,000.00
08/03/2012	CAAW On 20-April-12			Any day expiry	7.58	7.7040	7.5845	7.7040	0.00
08/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	40	0	40	0	0.00
08/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	46	0	46	0	0.00
08/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	36	0	36	0	0.00
08/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	602	0	602	0	0.00
08/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	512	0	512	0	0.00
08/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	556	0	556	0	0.00
08/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0312	0.0197	0.0312	12,500.00
08/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0465	0.0373	0.0465	12,500.00
08/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0735	0.0560	0.0735	5,670.00
08/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	DAAA On 29-March-12			Any day expiry	7.56	7.6794	7.5602	7.6794	0.00
08/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	27	0	27	0	0.00
08/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	22	0	22	0	0.00
08/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	34	0	34	0	0.00
08/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	324	0	324	0	0.00
08/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	412	0	412	0	0.00
08/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	367	0	367	0	0.00
08/03/2012	GOVI On 03-May-12			GOVI	386.77	385.9180	386.7720	385.9180	215.00
08/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	47720	4	47720	4	0.00
08/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	47620	4	47620	4	0.00
08/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	47820	4	47820	4	0.00
08/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 02-August-12			GOVI	392.46	391.6070	392.4600	391.6070	0.00
08/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	24600	2	24600	2	0.00
08/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	24700	2	24700	2	0.00
08/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	24500	2	24500	2	0.00
08/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
08/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2012	IGOV On 03-May-12			Index Future	171.40	171.0850	171.3990	171.0850	515.00
08/03/2012	IGOV On 02-August-12			Index Future	173.92	173.6070	173.9200	173.6070	0.00
08/03/2012	ILBI On 03-May-12			Index Future	464.13	464.1280	464.1280	464.1280	0.00
08/03/2012	ILBI On 02-August-12			Index Future	472.54	472.5440	472.5440	472.5440	152.00
08/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00

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08/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
08/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	0.00
08/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	2,890.00
08/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3000	5.6700	94.3000	0.00
08/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.70	94.2600	5.7000	94.2600	0.00
08/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2100	5.7500	94.2100	44,760.00
08/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.91	94.0200	5.9100	94.0200	940.00
08/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.8300	6.0700	93.8300	790.00
08/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.6400	6.2600	93.6400	1,250.00
08/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.4500	6.4500	93.4500	1,700.00
08/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.66	93.2500	6.6600	93.2500	2,000.00
08/03/2012	R157 On 03-May-12			Bond Future	6.71	121.9051	6.7050	121.9051	11,634.00
08/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	5002	5	5002	5	0.00
08/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5159	5	5159	5	0.00
08/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4844	5	4844	5	0.00
08/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	119	0	119	0	1,500.00
08/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	321	0	321	0	0.00
08/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	686	1	686	1	0.00
08/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	536	1	536	1	1,500.00
08/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1005	1	1005	1	1,500.00
08/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1644	2	1644	2	0.00
08/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
08/03/2012	R157 On 02-August-12			Bond Future	6.77	123.6992	6.7740	123.6992	0.00
08/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3862	4	3862	4	0.00
08/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3993	4	3993	4	0.00
08/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3732	4	3732	4	0.00
08/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	184	0	184	0	0.00
08/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	149	0	149	0	0.00
08/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	166	0	166	0	0.00
08/03/2012	R157 On 01-November-12			Bond Future	6.83	118.8072	6.8280	118.8072	0.00
08/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1622	2	1622	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1544	1	1544	1	0.00
08/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1705	2	1705	2	0.00
08/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1079	1	1079	1	0.00
08/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1200	1	1200	1	0.00
08/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1137	1	1137	1	0.00
08/03/2012	R157 On 07-February-13			Bond Future	6.86	120.9021	6.8630	120.9021	0.00
08/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1312	1	1312	1	0.00
08/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1375	1	1375	1	0.00
08/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1251	1	1251	1	0.00
08/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1669	2	1669	2	0.00
08/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1536	2	1536	2	0.00
08/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1602	2	1602	2	0.00
08/03/2012	R186 On 03-May-12			Bond Future	8.31	121.9583	8.3110	121.9583	28,448.00
08/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6654	6	6654	6	0.00
08/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	7037	7	7037	7	0.00
08/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6276	6	6276	6	0.00
08/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	760	1	760	1	2,250.00
08/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1723	2	1723	2	750.00
08/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3217	3	3217	3	0.00
08/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5537	5	5537	5	0.00
08/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	593	1	593	1	2,250.00
08/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1449	2	1449	2	750.00
08/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2779	3	2779	3	0.00
08/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	448	1	448	1	0.00
08/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	4740	5	4740	5	0.00
08/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	335	0	335	0	0.00
08/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	388	0	388	0	0.00
08/03/2012	R186 On 02-August-12			Bond Future	8.38	118.4618	8.3840	118.4618	360.00
08/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6450	6	6450	6	0.00
08/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6730	7	6730	7	0.00
08/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6174	6	6174	6	0.00
08/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3977	4	3977	4	8,750.00
08/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5957	6	5957	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
08/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1917	2	1917	2	276.00
08/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2201	2	2201	2	43.00
08/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6505	6	6505	6	0.00
08/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8203	8	8203	8	0.00
08/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3435	4	3435	4	276.00
08/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	8922	9	8922	9	0.00
08/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3293	3	3293	3	0.00
08/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5230	5	5230	5	0.00
08/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	2958	3	2958	3	0.00
08/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3122	3	3122	3	0.00
08/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3088	3	3088	3	43.00
08/03/2012	R186 On 01-November-12			Bond Future	8.45	120.2971	8.4510	120.2971	0.00
08/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7201	7	7201	7	0.00
08/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7460	7	7460	7	0.00
08/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6945	7	6945	7	0.00
08/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4706	5	4706	5	0.00
08/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4340	4	4340	4	0.00
08/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4520	5	4520	5	0.00
08/03/2012	R186 On 07-February-13			Bond Future	8.52	117.1185	8.5150	117.1185	0.00
08/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6631	6	6631	6	0.00
08/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6861	7	6861	7	0.00
08/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6413	6	6413	6	0.00
08/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	6997	7	6997	7	0.00
08/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6548	7	6548	7	0.00
08/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6765	7	6765	7	0.00
08/03/2012	R189 On 03-May-12			Bond Future	215.38	215.2059	215.3837	215.2059	0.00
08/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	384	0	384	0	0.00
08/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	334	0	334	0	0.00
08/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	434	0	434	0	0.00
08/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R197 On 03-May-12			Bond Future	254.22	253.3097	254.2207	253.3097	1,005.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3221	2	3221	2	0.00
08/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3171	2	3171	2	0.00
08/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3271	2	3271	2	0.00
08/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R201 On 03-May-12			Bond Future	6.08	109.5974	6.0790	109.5974	1,658.00
08/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4053	4	4053	4	0.00
08/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3935	4	3935	4	0.00
08/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4171	4	4171	4	0.00
08/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R201 On 02-August-12			Bond Future	6.09	106.8065	6.0930	106.8065	0.00
08/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3169	3	3169	3	0.00
08/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3067	3	3067	3	0.00
08/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3272	3	3272	3	0.00
08/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	45	0	45	0	0.00
08/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	58	0	58	0	0.00
08/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	51	0	51	0	0.00
08/03/2012	R201 On 01-November-12			Bond Future	6.07	108.4593	6.0690	108.4593	0.00
08/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1394	1	1394	1	0.00
08/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1326	1	1326	1	0.00
08/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1463	1	1463	1	0.00
08/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	491	1	491	1	0.00
08/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	555	1	555	1	0.00
08/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	523	1	523	1	0.00
08/03/2012	R201 On 07-February-13			Bond Future	5.99	105.9554	5.9860	105.9554	0.00
08/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1178	1	1178	1	0.00
08/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1124	1	1124	1	0.00
08/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1233	1	1233	1	0.00
08/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	674	1	674	1	0.00
08/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	743	1	743	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	708	1	708	1	0.00
08/03/2012	R202 On 03-May-12			Bond Future	189.77	189.7727	189.7658	189.7727	36,952.00
08/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
08/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
08/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
08/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	184	0	184	0	0.00
08/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	284	0	284	0	0.00
08/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	234	0	234	0	0.00
08/03/2012	R203 On 03-May-12			Bond Future	7.29	105.2181	7.2850	105.2181	3,856.00
08/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6323	6	6323	6	0.00
08/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6529	6	6529	6	0.00
08/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	6117	6	6117	6	0.00
08/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	409	0	409	0	4,200.00
08/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2494	2	2494	2	0.00
08/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	645	1	645	1	1,400.00
08/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1346	1	1346	1	0.00
08/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	610	1	610	1	1,400.00
08/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	217	0	217	0	4,200.00
08/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1252	1	1252	1	0.00
08/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	5	0	5	0	0.00
08/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1696	2	1696	2	0.00
08/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	2	0	2	0	0.00
08/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	3	0	3	0	0.00
08/03/2012	R203 On 02-August-12			Bond Future	7.36	106.7686	7.3620	106.7686	0.00
08/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5162	5	5162	5	0.00
08/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5331	5	5331	5	0.00
08/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4991	5	4991	5	0.00
08/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	450	0	450	0	0.00
08/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	385	0	385	0	0.00
08/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	418	0	418	0	0.00
08/03/2012	R203 On 01-November-12			Bond Future	7.43	104.2616	7.4320	104.2616	0.00
08/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2982	3	2982	3	0.00
08/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3105	3	3105	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2860	3	2860	3	0.00
08/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1769	2	1769	2	0.00
08/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1611	2	1611	2	0.00
08/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1689	2	1689	2	0.00
08/03/2012	R203 On 07-February-13			Bond Future	7.50	106.0983	7.4960	106.0983	0.00
08/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	997	1	997	1	0.00
08/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	946	1	946	1	0.00
08/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1053	1	1053	1	0.00
08/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4814	5	4814	5	0.00
08/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5115	5	5115	5	0.00
08/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	4962	5	4962	5	0.00
08/03/2012	R204 On 03-May-12			Bond Future	7.58	104.9718	7.5770	104.9718	3,396.00
08/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5908	6	5908	6	0.00
08/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	6144	6	6144	6	0.00
08/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	179	0	179	0	550.00
08/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1619	1	1619	1	0.00
08/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5671	5	5671	5	0.00
08/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	31	0	31	0	0.00
08/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3236	3	3236	3	0.00
08/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	724	1	724	1	550.00
08/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	21	0	21	0	0.00
08/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	26	0	26	0	0.00
08/03/2012	R204 On 02-August-12			Bond Future	7.66	102.4916	7.6580	102.4916	0.00
08/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4947	5	4947	5	0.00
08/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4764	5	4764	5	0.00
08/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5133	5	5133	5	0.00
08/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	773	1	773	1	0.00
08/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	881	1	881	1	0.00
08/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	825	1	825	1	0.00
08/03/2012	R204 On 01-November-12			Bond Future	7.73	104.0772	7.7300	104.0772	0.00
08/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3514	3	3514	3	0.00
08/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3374	3	3374	3	0.00
08/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3656	4	3656	4	0.00

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08/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2120	2	2120	2	0.00
08/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2315	2	2315	2	0.00
08/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2216	2	2216	2	0.00
08/03/2012	R204 On 07-February-13			Bond Future	7.80	101.8749	7.7950	101.8749	0.00
08/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3728	4	3728	4	0.00
08/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3860	4	3860	4	0.00
08/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3598	3	3598	3	0.00
08/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2879	3	2879	3	0.00
08/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2681	3	2681	3	0.00
08/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2778	3	2778	3	0.00
08/03/2012	R206 On 03-May-12			Bond Future	5.94	104.7296	5.9430	104.7296	890.00
08/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2468	2	2468	2	0.00
08/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2546	2	2546	2	0.00
08/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2390	2	2390	2	0.00
08/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R206 On 02-August-12			Bond Future	5.94	102.5091	5.9420	102.5091	0.00
08/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1812	2	1812	2	0.00
08/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1876	2	1876	2	0.00
08/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1749	2	1749	2	0.00
08/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	34	0	34	0	0.00
08/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	26	0	26	0	0.00
08/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	30	0	30	0	0.00
08/03/2012	R206 On 01-November-12			Bond Future	5.86	104.0985	5.8620	104.0985	0.00
08/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	550	1	550	1	0.00
08/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	583	1	583	1	0.00
08/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	517	0	517	0	0.00
08/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	416	0	416	0	0.00
08/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	367	0	367	0	0.00
08/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	391	0	391	0	0.00
08/03/2012	R206 On 07-February-13			Bond Future	5.63	102.1628	5.6330	102.1628	0.00
08/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	622	1	622	1	0.00

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08/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	593	1	593	1	0.00
08/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	651	1	651	1	0.00
08/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	277	0	277	0	0.00
08/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	308	0	308	0	0.00
08/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	293	0	293	0	0.00
08/03/2012	R207 On 03-May-12			Bond Future	7.80	98.9012	7.8020	98.9012	25,293.00
08/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5208	5	5208	5	0.00
08/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5453	5	5453	5	0.00
08/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4962	5	4962	5	0.00
08/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	488	0	488	0	2,400.00
08/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	863	1	863	1	800.00
08/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1889	2	1889	2	0.00
08/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	3088	3	3088	3	0.00
08/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	354	0	354	0	2,400.00
08/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	790	1	790	1	800.00
08/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1717	2	1717	2	0.00
08/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	101	0	101	0	0.00
08/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2481	3	2481	3	0.00
08/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	70	0	70	0	0.00
08/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	85	0	85	0	0.00
08/03/2012	R207 On 02-August-12			Bond Future	7.88	96.7171	7.8840	96.7171	0.00
08/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5474	5	5474	5	0.00
08/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5277	5	5277	5	0.00
08/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5672	6	5672	6	0.00
08/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	857	1	857	1	0.00
08/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	973	1	973	1	0.00
08/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	914	1	914	1	0.00
08/03/2012	R207 On 01-November-12			Bond Future	7.96	98.2193	7.9550	98.2193	0.00
08/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3965	4	3965	4	0.00
08/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3813	4	3813	4	0.00
08/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4120	4	4120	4	0.00
08/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2323	2	2323	2	0.00
08/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2532	3	2532	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2426	3	2426	3	0.00
08/03/2012	R207 On 07-February-13			Bond Future	8.02	96.3071	8.0220	96.3071	0.00
08/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4237	4	4237	4	0.00
08/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4381	4	4381	4	0.00
08/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4094	4	4094	4	0.00
08/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3191	3	3191	3	0.00
08/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	2975	3	2975	3	0.00
08/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3082	3	3082	3	0.00
08/03/2012	R208 On 03-May-12			Bond Future	7.86	93.3918	7.8610	93.3918	9,515.00
08/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6606	6	6606	6	0.00
08/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6872	7	6872	7	0.00
08/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6340	6	6340	6	0.00
08/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	508	0	508	0	3,000.00
08/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	906	1	906	1	1,000.00
08/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1992	2	1992	2	0.00
08/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3276	3	3276	3	0.00
08/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	384	0	384	0	3,000.00
08/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	861	1	861	1	1,000.00
08/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1884	2	1884	2	0.00
08/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	53	0	53	0	0.00
08/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2718	3	2718	3	0.00
08/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	35	0	35	0	0.00
08/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	44	0	44	0	0.00
08/03/2012	R208 On 02-August-12			Bond Future	7.94	94.7691	7.9350	94.7691	0.00
08/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5729	6	5729	6	0.00
08/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5939	6	5939	6	0.00
08/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5521	5	5521	5	0.00
08/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1152	1	1152	1	0.00
08/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1019	1	1019	1	0.00
08/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1084	1	1084	1	0.00
08/03/2012	R208 On 01-November-12			Bond Future	8.00	92.8381	8.0020	92.8381	0.00
08/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4197	4	4197	4	0.00
08/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4362	4	4362	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
08/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	4036	4	4036	4	0.00
08/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2908	3	2908	3	0.00
08/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2670	3	2670	3	0.00
08/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2787	3	2787	3	0.00
08/03/2012	R208 On 07-February-13			Bond Future	8.06	94.4749	8.0640	94.4749	0.00
08/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3772	4	3772	4	0.00
08/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3636	4	3636	4	0.00
08/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3909	4	3909	4	0.00
08/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	3987	4	3987	4	0.00
08/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4276	4	4276	4	0.00
08/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4131	4	4131	4	0.00
08/03/2012	R209 On 03-May-12			Bond Future	8.78	75.2355	8.7750	75.2355	2,113.00
08/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2985	3	2985	3	0.00
08/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2744	3	2744	3	0.00
08/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3234	3	3234	3	0.00
08/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1105	1	1105	1	0.00
08/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1378	2	1378	2	0.00
08/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1236	1	1236	1	0.00
08/03/2012	R209 On 02-August-12			Bond Future	8.84	76.3435	8.8410	76.3435	0.00
08/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5790	6	5790	6	0.00
08/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5563	5	5563	5	0.00
08/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	6019	6	6019	6	0.00
08/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2562	3	2562	3	0.00
08/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2837	3	2837	3	0.00
08/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2697	3	2697	3	0.00
08/03/2012	R209 On 01-November-12			Bond Future	8.90	74.3839	8.9020	74.3839	0.00
08/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5508	5	5508	5	0.00
08/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5317	5	5317	5	0.00
08/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5707	6	5707	6	0.00
08/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4577	5	4577	5	0.00
08/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	4947	5	4947	5	0.00
08/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4757	5	4757	5	0.00
08/03/2012	R209 On 07-February-13			Bond Future	8.96	75.6921	8.9620	75.6921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6183	6	6183	6	0.00
08/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6377	6	6377	6	0.00
08/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5998	6	5998	6	0.00
08/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6090	6	6090	6	0.00
08/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5709	6	5709	6	0.00
08/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5894	6	5894	6	0.00
08/03/2012	R210 On 03-May-12			Bond Future	140.56	140.3780	140.5578	140.3780	840.00
08/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1558	1	1558	1	0.00
08/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1608	1	1608	1	0.00
08/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1508	1	1508	1	0.00
08/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R211 On 03-May-12			Bond Future	118.64	118.4262	118.6358	118.4262	480.00
08/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	436	0	436	0	0.00
08/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	386	0	386	0	0.00
08/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	486	0	486	0	0.00
08/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R212 On 03-May-12			Bond Future	116.29	116.0921	116.2883	116.0921	2,842.00
08/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	988	1	988	1	0.00
08/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1038	1	1038	1	0.00
08/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	938	1	938	1	0.00
08/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R213 On 03-May-12			Bond Future	8.67	85.6070	8.6710	85.6070	1,266.00
08/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	5038	5	5038	5	0.00
08/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5347	5	5347	5	0.00
08/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4734	4	4734	4	0.00
08/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	591	1	591	1	0.00
08/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	455	1	455	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	519	1	519	1	0.00
08/03/2012	R213 On 02-August-12			Bond Future	8.74	86.8688	8.7390	86.8688	0.00
08/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6431	6	6431	6	0.00
08/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6677	6	6677	6	0.00
08/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	6188	6	6188	6	0.00
08/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2610	3	2610	3	0.00
08/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2353	2	2353	2	0.00
08/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2478	3	2478	3	0.00
08/03/2012	R213 On 01-November-12			Bond Future	8.80	84.6774	8.8040	84.6774	0.00
08/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5958	6	5958	6	0.00
08/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6172	6	6172	6	0.00
08/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5754	6	5754	6	0.00
08/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4611	5	4611	5	0.00
08/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4259	4	4259	4	0.00
08/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4429	5	4429	5	0.00
08/03/2012	R213 On 07-February-13			Bond Future	8.87	86.1634	8.8690	86.1634	0.00
08/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6582	6	6582	6	0.00
08/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6787	7	6787	7	0.00
08/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6387	6	6387	6	0.00
08/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5759	6	5759	6	0.00
08/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5392	6	5392	6	0.00
08/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5569	6	5569	6	0.00
09/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0908 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
09/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	AL7T On 03-May-12			Index Future	423.72	424.1660	423.7240	424.1660	16.00
09/03/2012	AL7T On 02-August-12			Index Future	429.95	430.4040	429.9480	430.4040	0.00
09/03/2012	ALBI On 03-May-12			Index Future	385.45	385.8420	385.4480	385.8420	898.00
09/03/2012	ALBI On 02-August-12			Index Future	391.11	391.5160	391.1110	391.5160	118.00
09/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0172	0.0157	0.0172	0.00
09/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2225	0.2215	0.2225	100,000.00
09/03/2012	CAAW On 20-April-12			Any day expiry	7.59	7.5845	7.5856	7.5845	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	39	0	39	0	0.00
09/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	45	0	45	0	0.00
09/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	35	0	35	0	0.00
09/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	599	1	599	1	0.00
09/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	509	1	509	1	0.00
09/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	553	1	553	1	0.00
09/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0197	0.0183	0.0197	12,500.00
09/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0373	0.0371	0.0373	12,500.00
09/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0560	0.0553	0.0560	5,670.00
09/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	DAAA On 29-March-12			Any day expiry	7.56	7.5602	7.5615	7.5602	0.00
09/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	25	0	25	0	0.00
09/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	20	0	20	0	0.00
09/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	31	0	31	0	0.00
09/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	320	0	320	0	0.00
09/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	409	0	409	0	0.00
09/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	364	0	364	0	0.00
09/03/2012	GOVI On 03-May-12			GOVI	386.40	386.7720	386.3990	386.7720	215.00
09/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	43990	5	43990	5	0.00
09/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	43890	5	43890	5	0.00
09/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	44090	5	44090	5	0.00
09/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
09/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
09/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
09/03/2012	GOVI On 02-August-12			GOVI	392.08	392.4600	392.0750	392.4600	0.00
09/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	20750	2	20750	2	0.00
09/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	20650	2	20650	2	0.00
09/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	20850	2	20850	2	0.00
09/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
09/03/2012	GOVI On 02-August-12	390.01	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
09/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
09/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2012	IGOV On 03-May-12			Index Future	171.39	171.3990	171.3910	171.3990	515.00
09/03/2012	IGOV On 02-August-12			Index Future	173.91	173.9200	173.9090	173.9200	0.00
09/03/2012	ILBI On 03-May-12			Index Future	463.77	464.1280	463.7720	464.1280	0.00
09/03/2012	ILBI On 02-August-12			Index Future	472.13	472.5440	472.1320	472.5440	152.00
09/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
09/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
09/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
09/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	2,890.00
09/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
09/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.70	94.3000	5.7000	94.3000	0.00
09/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	44,760.00
09/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.91	94.0900	5.9100	94.0900	940.00
09/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	790.00
09/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	1,250.00
09/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	1,700.00
09/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,000.00
09/03/2012	R157 On 03-May-12			Bond Future	6.72	122.0646	6.7150	122.0646	11,634.00
09/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4968	5	4968	5	0.00
09/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5126	5	5126	5	0.00
09/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4811	5	4811	5	0.00
09/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	662	1	662	1	0.00
09/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	111	0	111	0	1,500.00
09/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	306	0	306	0	0.00
09/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1023	1	1023	1	1,500.00
09/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	546	1	546	1	1,500.00

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09/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
09/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1670	2	1670	2	0.00
09/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
09/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R157 On 02-August-12			Bond Future	6.79	123.8591	6.7850	123.8591	0.00
09/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3830	4	3830	4	0.00
09/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3700	4	3700	4	0.00
09/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3961	4	3961	4	0.00
09/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	151	0	151	0	0.00
09/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	185	0	185	0	0.00
09/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	168	0	168	0	0.00
09/03/2012	R157 On 01-November-12			Bond Future	6.84	118.9683	6.8390	118.9683	0.00
09/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1601	2	1601	2	0.00
09/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1524	2	1524	2	0.00
09/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1684	2	1684	2	0.00
09/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1089	1	1089	1	0.00
09/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1211	1	1211	1	0.00
09/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1147	1	1147	1	0.00
09/03/2012	R157 On 07-February-13			Bond Future	6.89	121.0607	6.8850	121.0607	0.00
09/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1283	1	1283	1	0.00
09/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1345	1	1345	1	0.00
09/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1223	1	1223	1	0.00
09/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1698	2	1698	2	0.00
09/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1563	2	1563	2	0.00
09/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1629	2	1629	2	0.00
09/03/2012	R186 On 03-May-12			Bond Future	8.34	122.2981	8.3350	122.2981	28,448.00
09/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6446	7	6446	7	0.00
09/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6827	7	6827	7	0.00
09/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6071	6	6071	6	0.00
09/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	692	1	692	1	2,250.00
09/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5339	6	5339	6	0.00
09/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1607	2	1607	2	750.00
09/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3056	3	3056	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1514	1	1514	1	750.00
09/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	622	1	622	1	2,250.00
09/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2890	3	2890	3	0.00
09/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	470	0	470	0	0.00
09/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	4899	5	4899	5	0.00
09/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	352	0	352	0	0.00
09/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	406	0	406	0	0.00
09/03/2012	R186 On 02-August-12			Bond Future	8.41	118.8138	8.4100	118.8138	360.00
09/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6283	6	6283	6	0.00
09/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6560	7	6560	7	0.00
09/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3848	4	3848	4	8,750.00
09/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5797	6	5797	6	0.00
09/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6011	6	6011	6	0.00
09/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1836	2	1836	2	276.00
09/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2111	2	2111	2	43.00
09/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6338	7	6338	7	0.00
09/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3162	3	3162	3	43.00
09/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8354	8	8354	8	0.00
09/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3371	3	3371	3	0.00
09/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5342	5	5342	5	0.00
09/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3516	3	3516	3	276.00
09/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9082	9	9082	9	0.00
09/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3029	3	3029	3	0.00
09/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3196	3	3196	3	0.00
09/03/2012	R186 On 01-November-12			Bond Future	8.48	120.6519	8.4770	120.6519	0.00
09/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7048	7	7048	7	0.00
09/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7304	7	7304	7	0.00
09/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6796	7	6796	7	0.00
09/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4794	5	4794	5	0.00
09/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4420	4	4420	4	0.00
09/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4604	5	4604	5	0.00
09/03/2012	R186 On 07-February-13			Bond Future	8.55	117.4756	8.5450	117.4756	0.00
09/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6481	7	6481	7	0.00

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09/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6708	7	6708	7	0.00
09/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6266	6	6266	6	0.00
09/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7118	7	7118	7	0.00
09/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6663	7	6663	7	0.00
09/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6883	7	6883	7	0.00
09/03/2012	R189 On 03-May-12			Bond Future	215.56	215.3837	215.5594	215.3837	0.00
09/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	559	0	559	0	0.00
09/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	509	0	509	0	0.00
09/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	609	0	609	0	0.00
09/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R197 On 03-May-12			Bond Future	254.21	254.2207	254.2087	254.2207	1,005.00
09/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3209	3	3209	3	0.00
09/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3159	3	3159	3	0.00
09/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3259	3	3259	3	0.00
09/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R201 On 03-May-12			Bond Future	6.10	109.6918	6.0950	109.6918	1,658.00
09/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4013	4	4013	4	0.00
09/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4132	4	4132	4	0.00
09/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3895	4	3895	4	0.00
09/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R201 On 02-August-12			Bond Future	6.11	106.8968	6.1110	106.8968	0.00
09/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3130	3	3130	3	0.00
09/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3028	3	3028	3	0.00
09/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3232	3	3232	3	0.00
09/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	46	0	46	0	0.00
09/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	59	0	59	0	0.00
09/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	52	0	52	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R201 On 01-November-12			Bond Future	6.09	108.5528	6.0880	108.5528	0.00
09/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1367	1	1367	1	0.00
09/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1300	1	1300	1	0.00
09/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1435	1	1435	1	0.00
09/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	502	0	502	0	0.00
09/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	568	1	568	1	0.00
09/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	534	1	534	1	0.00
09/03/2012	R201 On 07-February-13			Bond Future	6.02	106.0447	6.0200	106.0447	0.00
09/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1141	1	1141	1	0.00
09/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1088	1	1088	1	0.00
09/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1195	1	1195	1	0.00
09/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	697	1	697	1	0.00
09/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	767	1	767	1	0.00
09/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	731	1	731	1	0.00
09/03/2012	R202 On 03-May-12			Bond Future	189.76	189.7658	189.7578	189.7658	36,952.00
09/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
09/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
09/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
09/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	192	0	192	0	0.00
09/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	292	0	292	0	0.00
09/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	242	0	242	0	0.00
09/03/2012	R203 On 03-May-12			Bond Future	7.29	105.4106	7.2900	105.4106	3,856.00
09/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6301	6	6301	6	0.00
09/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6507	7	6507	7	0.00
09/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	6094	6	6094	6	0.00
09/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	395	0	395	0	4,200.00
09/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	628	1	628	1	1,400.00
09/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1324	1	1324	1	0.00
09/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2470	2	2470	2	0.00
09/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	215	0	215	0	4,200.00
09/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	610	1	610	1	1,400.00
09/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1258	1	1258	1	0.00
09/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	5	0	5	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1705	2	1705	2	0.00
09/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	3	0	3	0	0.00
09/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	4	0	4	0	0.00
09/03/2012	R203 On 02-August-12			Bond Future	7.37	106.9614	7.3670	106.9614	0.00
09/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5140	5	5140	5	0.00
09/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5309	5	5309	5	0.00
09/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4969	5	4969	5	0.00
09/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	450	0	450	0	0.00
09/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	385	0	385	0	0.00
09/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	418	0	418	0	0.00
09/03/2012	R203 On 01-November-12			Bond Future	7.44	104.4540	7.4360	104.4540	0.00
09/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2967	3	2967	3	0.00
09/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3091	3	3091	3	0.00
09/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2846	3	2846	3	0.00
09/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1771	2	1771	2	0.00
09/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1613	2	1613	2	0.00
09/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1690	2	1690	2	0.00
09/03/2012	R203 On 07-February-13			Bond Future	7.51	106.2887	7.5060	106.2887	0.00
09/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	984	1	984	1	0.00
09/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	933	1	933	1	0.00
09/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1039	1	1039	1	0.00
09/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4839	5	4839	5	0.00
09/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5141	5	5141	5	0.00
09/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	4988	5	4988	5	0.00
09/03/2012	R204 On 03-May-12			Bond Future	7.59	105.1952	7.5920	105.1952	3,396.00
09/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5830	6	5830	6	0.00
09/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	6066	6	6066	6	0.00
09/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5594	6	5594	6	0.00
09/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	164	0	164	0	550.00
09/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1561	2	1561	2	0.00
09/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	744	1	744	1	550.00
09/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	32	0	32	0	0.00
09/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3299	3	3299	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	21	0	21	0	0.00
09/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	26	0	26	0	0.00
09/03/2012	R204 On 02-August-12			Bond Future	7.67	102.7123	7.6740	102.7123	0.00
09/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4879	5	4879	5	0.00
09/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4697	5	4697	5	0.00
09/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5064	5	5064	5	0.00
09/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	784	1	784	1	0.00
09/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	894	1	894	1	0.00
09/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	837	1	837	1	0.00
09/03/2012	R204 On 01-November-12			Bond Future	7.75	104.2998	7.7450	104.2998	0.00
09/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3466	4	3466	4	0.00
09/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3327	3	3327	3	0.00
09/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3607	4	3607	4	0.00
09/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2144	2	2144	2	0.00
09/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2340	2	2340	2	0.00
09/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2241	2	2241	2	0.00
09/03/2012	R204 On 07-February-13			Bond Future	7.82	102.0982	7.8160	102.0982	0.00
09/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3669	4	3669	4	0.00
09/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3800	4	3800	4	0.00
09/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3540	4	3540	4	0.00
09/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2919	3	2919	3	0.00
09/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2718	3	2718	3	0.00
09/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2817	3	2817	3	0.00
09/03/2012	R206 On 03-May-12			Bond Future	5.96	104.8004	5.9640	104.8004	890.00
09/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2434	2	2434	2	0.00
09/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2356	2	2356	2	0.00
09/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2512	3	2512	3	0.00
09/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R206 On 02-August-12			Bond Future	5.97	102.5794	5.9690	102.5794	0.00
09/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1777	2	1777	2	0.00
09/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1840	2	1840	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
09/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1714	2	1714	2	0.00
09/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	36	0	36	0	0.00
09/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	28	0	28	0	0.00
09/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	32	0	32	0	0.00
09/03/2012	R206 On 01-November-12			Bond Future	5.89	104.1676	5.8920	104.1676	0.00
09/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	530	1	530	1	0.00
09/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	563	1	563	1	0.00
09/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	498	1	498	1	0.00
09/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	431	0	431	0	0.00
09/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	381	0	381	0	0.00
09/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	406	0	406	0	0.00
09/03/2012	R206 On 07-February-13			Bond Future	5.69	102.2293	5.6940	102.2293	0.00
09/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	588	1	588	1	0.00
09/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	560	1	560	1	0.00
09/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	616	1	616	1	0.00
09/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	297	0	297	0	0.00
09/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	330	0	330	0	0.00
09/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	314	0	314	0	0.00
09/03/2012	R207 On 03-May-12			Bond Future	7.82	99.1077	7.8170	99.1077	25,293.00
09/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5125	5	5125	5	0.00
09/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5371	5	5371	5	0.00
09/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4880	5	4880	5	0.00
09/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	457	0	457	0	2,400.00
09/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	3013	3	3013	3	0.00
09/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	819	1	819	1	800.00
09/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1825	2	1825	2	0.00
09/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	810	1	810	1	800.00
09/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	362	0	362	0	2,400.00
09/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1757	2	1757	2	0.00
09/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	103	0	103	0	0.00
09/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2534	2	2534	2	0.00
09/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	71	0	71	0	0.00
09/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	86	0	86	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R207 On 02-August-12			Bond Future	7.90	96.9284	7.9000	96.9284	0.00
09/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5400	5	5400	5	0.00
09/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5205	5	5205	5	0.00
09/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5598	6	5598	6	0.00
09/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	870	1	870	1	0.00
09/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	988	1	988	1	0.00
09/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	927	1	927	1	0.00
09/03/2012	R207 On 01-November-12			Bond Future	7.97	98.4246	7.9700	98.4246	0.00
09/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3912	4	3912	4	0.00
09/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3761	4	3761	4	0.00
09/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4066	4	4066	4	0.00
09/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2348	2	2348	2	0.00
09/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2560	3	2560	3	0.00
09/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2452	2	2452	2	0.00
09/03/2012	R207 On 07-February-13			Bond Future	8.04	96.5109	8.0420	96.5109	0.00
09/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4174	4	4174	4	0.00
09/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4317	4	4317	4	0.00
09/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4032	4	4032	4	0.00
09/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3231	3	3231	3	0.00
09/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3013	3	3013	3	0.00
09/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3121	3	3121	3	0.00
09/03/2012	R208 On 03-May-12			Bond Future	7.88	93.6748	7.8810	93.6748	9,515.00
09/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6487	7	6487	7	0.00
09/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6753	7	6753	7	0.00
09/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6221	6	6221	6	0.00
09/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	468	1	468	1	3,000.00
09/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3170	3	3170	3	0.00
09/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	848	1	848	1	1,000.00
09/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1904	2	1904	2	0.00
09/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	893	1	893	1	1,000.00
09/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	399	0	399	0	3,000.00
09/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1946	2	1946	2	0.00
09/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	55	0	55	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2799	3	2799	3	0.00
09/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	37	0	37	0	0.00
09/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	45	0	45	0	0.00
09/03/2012	R208 On 02-August-12			Bond Future	7.96	95.0511	7.9560	95.0511	0.00
09/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5628	6	5628	6	0.00
09/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5837	6	5837	6	0.00
09/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5421	6	5421	6	0.00
09/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1176	1	1176	1	0.00
09/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1040	1	1040	1	0.00
09/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1107	1	1107	1	0.00
09/03/2012	R208 On 01-November-12			Bond Future	8.02	93.1246	8.0230	93.1246	0.00
09/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4120	4	4120	4	0.00
09/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4284	4	4284	4	0.00
09/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3960	4	3960	4	0.00
09/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2952	3	2952	3	0.00
09/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2713	3	2713	3	0.00
09/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2830	3	2830	3	0.00
09/03/2012	R208 On 07-February-13			Bond Future	8.09	94.7652	8.0900	94.7652	0.00
09/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3693	4	3693	4	0.00
09/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3559	4	3559	4	0.00
09/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3829	4	3829	4	0.00
09/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4053	4	4053	4	0.00
09/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4345	4	4345	4	0.00
09/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4197	4	4197	4	0.00
09/03/2012	R209 On 03-May-12			Bond Future	8.80	75.5592	8.7990	75.5592	2,113.00
09/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2846	3	2846	3	0.00
09/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3091	3	3091	3	0.00
09/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2611	3	2611	3	0.00
09/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1435	1	1435	1	0.00
09/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1152	1	1152	1	0.00
09/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1287	1	1287	1	0.00
09/03/2012	R209 On 02-August-12			Bond Future	8.87	76.6708	8.8660	76.6708	0.00
09/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5651	6	5651	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5427	6	5427	6	0.00
09/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5878	6	5878	6	0.00
09/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2616	3	2616	3	0.00
09/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2896	3	2896	3	0.00
09/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2753	3	2753	3	0.00
09/03/2012	R209 On 01-November-12			Bond Future	8.93	74.7151	8.9280	74.7151	0.00
09/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5386	6	5386	6	0.00
09/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5197	5	5197	5	0.00
09/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5583	6	5583	6	0.00
09/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4653	5	4653	5	0.00
09/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5028	5	5028	5	0.00
09/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4835	5	4835	5	0.00
09/03/2012	R209 On 07-February-13			Bond Future	8.99	76.0271	8.9900	76.0271	0.00
09/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6058	6	6058	6	0.00
09/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6249	6	6249	6	0.00
09/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5875	6	5875	6	0.00
09/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6180	6	6180	6	0.00
09/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5795	6	5795	6	0.00
09/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5982	6	5982	6	0.00
09/03/2012	R210 On 03-May-12			Bond Future	140.55	140.5578	140.5519	140.5578	840.00
09/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1552	2	1552	2	0.00
09/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1602	2	1602	2	0.00
09/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1502	2	1502	2	0.00
09/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R211 On 03-May-12			Bond Future	118.63	118.6358	118.6261	118.6358	480.00
09/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	426	0	426	0	0.00
09/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	376	0	376	0	0.00
09/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	476	0	476	0	0.00
09/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R211 On 03-May-12	118.20	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
09/03/2012	R212 On 03-May-12			Bond Future	116.28	116.2883	116.2827	116.2883	2,842.00
09/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	983	1	983	1	0.00
09/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1033	1	1033	1	0.00
09/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	933	1	933	1	0.00
09/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R213 On 03-May-12			Bond Future	8.69	85.9393	8.6850	85.9393	1,266.00
09/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4933	5	4933	5	0.00
09/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4630	5	4630	5	0.00
09/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5240	5	5240	5	0.00
09/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	462	0	462	0	0.00
09/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	601	1	601	1	0.00
09/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	528	1	528	1	0.00
09/03/2012	R213 On 02-August-12			Bond Future	8.75	87.2045	8.7540	87.2045	0.00
09/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6337	6	6337	6	0.00
09/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6582	7	6582	7	0.00
09/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	6096	6	6096	6	0.00
09/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2638	3	2638	3	0.00
09/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2378	2	2378	2	0.00
09/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2504	2	2504	2	0.00
09/03/2012	R213 On 01-November-12			Bond Future	8.82	85.0165	8.8190	85.0165	0.00
09/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5879	6	5879	6	0.00
09/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6091	6	6091	6	0.00
09/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5676	6	5676	6	0.00
09/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4651	5	4651	5	0.00
09/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4297	4	4297	4	0.00
09/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4468	4	4468	4	0.00
09/03/2012	R213 On 07-February-13			Bond Future	8.89	86.5134	8.8870	86.5134	0.00
09/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6495	7	6495	7	0.00
09/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6698	7	6698	7	0.00
09/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6301	6	6301	6	0.00
09/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5813	6	5813	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5444	5	5444	5	0.00
09/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5622	6	5622	6	0.00
12/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	AL7T On 03-May-12			Index Future	424.12	423.7240	424.1170	423.7240	16.00
12/03/2012	AL7T On 02-August-12			Index Future	430.33	429.9480	430.3320	429.9480	0.00
12/03/2012	ALBI On 03-May-12			Index Future	385.79	385.4480	385.7900	385.4480	898.00
12/03/2012	ALBI On 02-August-12			Index Future	391.44	391.1110	391.4430	391.1110	118.00
12/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	CAAN On 30-March-12			Can-Do Future	0.01	0.0157	0.0124	0.0157	0.00
12/03/2012	CAAO On 30-March-12			Can-Do Future	0.21	0.2215	0.2086	0.2215	100,000.00
12/03/2012	CAAW On 20-April-12			Any day expiry	7.62	7.5856	7.6167	7.5856	0.00
12/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	37	0	37	0	0.00
12/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	33	0	33	0	0.00
12/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	43	0	43	0	0.00
12/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	476	1	476	1	0.00
12/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	566	1	566	1	0.00
12/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	520	1	520	1	0.00
12/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0183	0.0175	0.0183	12,500.00
12/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0371	0.0396	0.0371	12,500.00
12/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0553	0.0608	0.0553	5,670.00
12/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	DAAA On 29-March-12			Any day expiry	7.59	7.5615	7.5943	7.5615	0.00
12/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	24	0	24	0	0.00
12/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	19	0	19	0	0.00
12/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	30	0	30	0	0.00
12/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	286	0	286	0	0.00
12/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	375	0	375	0	0.00
12/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	330	0	330	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
12/03/2012	GOVI On 03-May-12			GOVI	386.72	386.3990	386.7230	386.3990	197.00
12/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	47230	4	47230	4	0.00
12/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	47130	4	47130	4	0.00
12/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	47330	4	47330	4	0.00
12/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 02-August-12			GOVI	392.39	392.0750	392.3910	392.0750	0.00
12/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	23910	2	23910	2	0.00
12/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	23810	2	23810	2	0.00
12/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	24010	2	24010	2	0.00
12/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
12/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2012	IGOV On 03-May-12			Index Future	171.50	171.3910	171.5020	171.3910	515.00
12/03/2012	IGOV On 02-August-12			Index Future	174.02	173.9090	174.0150	173.9090	0.00
12/03/2012	ILBI On 03-May-12			Index Future	463.77	463.7720	463.7720	463.7720	0.00
12/03/2012	ILBI On 02-August-12			Index Future	472.13	472.1320	472.1320	472.1320	152.00
12/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
12/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
12/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
12/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	2,890.00
12/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3300	5.6800	94.3300	0.00
12/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.71	94.3000	5.7100	94.3000	0.00
12/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	44,760.00
12/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.0900	5.9000	94.0900	940.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.08	93.9300	6.0800	93.9300	790.00
12/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	1,250.00
12/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	1,700.00
12/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3400	6.6500	93.3400	2,000.00
12/03/2012	R157 On 03-May-12			Bond Future	6.71	122.0313	6.7140	122.0313	11,534.00
12/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4972	5	4972	5	0.00
12/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5129	5	5129	5	0.00
12/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4814	5	4814	5	0.00
12/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	648	1	648	1	0.00
12/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	102	0	102	0	1,500.00
12/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	292	0	292	0	0.00
12/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1006	1	1006	1	1,500.00
12/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	528	1	528	1	1,500.00
12/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1657	2	1657	2	0.00
12/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
12/03/2012	R157 On 02-August-12			Bond Future	6.79	123.8252	6.7850	123.8252	0.00
12/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3824	4	3824	4	0.00
12/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3955	4	3955	4	0.00
12/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3693	4	3693	4	0.00
12/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	178	0	178	0	0.00
12/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	145	0	145	0	0.00
12/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	162	0	162	0	0.00
12/03/2012	R157 On 01-November-12			Bond Future	6.84	118.9371	6.8390	118.9371	0.00
12/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1593	2	1593	2	0.00
12/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1515	2	1515	2	0.00
12/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1675	2	1675	2	0.00
12/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1080	1	1080	1	0.00
12/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1202	1	1202	1	0.00
12/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1139	1	1139	1	0.00
12/03/2012	R157 On 07-February-13			Bond Future	6.89	121.0044	6.8880	121.0044	0.00
12/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1273	1	1273	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
12/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1335	1	1335	1	0.00
12/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1214	1	1214	1	0.00
12/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1696	2	1696	2	0.00
12/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1560	2	1560	2	0.00
12/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1627	2	1627	2	0.00
12/03/2012	R186 On 03-May-12			Bond Future	8.32	122.0714	8.3240	122.0714	28,448.00
12/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6503	6	6503	6	0.00
12/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6887	7	6887	7	0.00
12/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6123	6	6123	6	0.00
12/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	671	1	671	1	2,250.00
12/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5381	5	5381	5	0.00
12/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1591	2	1591	2	750.00
12/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3062	3	3062	3	0.00
12/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1417	2	1417	2	750.00
12/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	560	1	560	1	2,250.00
12/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2770	3	2770	3	0.00
12/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	418	0	418	0	0.00
12/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	4774	5	4774	5	0.00
12/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	308	0	308	0	0.00
12/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	360	0	360	0	0.00
12/03/2012	R186 On 02-August-12			Bond Future	8.40	118.5728	8.3990	118.5728	360.00
12/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6301	6	6301	6	0.00
12/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6580	7	6580	7	0.00
12/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6028	6	6028	6	0.00
12/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3849	4	3849	4	8,750.00
12/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5812	6	5812	6	0.00
12/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2102	2	2102	2	43.00
12/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6357	6	6357	6	0.00
12/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1826	2	1826	2	276.00
12/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8243	8	8243	8	0.00
12/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3079	3	3079	3	43.00
12/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3429	4	3429	4	276.00
12/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	8970	9	8970	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3286	3	3286	3	0.00
12/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5241	5	5241	5	0.00
12/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	2947	3	2947	3	0.00
12/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3112	3	3112	3	0.00
12/03/2012	R186 On 01-November-12			Bond Future	8.47	120.4152	8.4660	120.4152	0.00
12/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7072	7	7072	7	0.00
12/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7329	7	7329	7	0.00
12/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6818	7	6818	7	0.00
12/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4716	5	4716	5	0.00
12/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4345	4	4345	4	0.00
12/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4528	5	4528	5	0.00
12/03/2012	R186 On 07-February-13			Bond Future	8.53	117.2076	8.5340	117.2076	0.00
12/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6502	6	6502	6	0.00
12/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6286	6	6286	6	0.00
12/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6730	7	6730	7	0.00
12/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6587	7	6587	7	0.00
12/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7039	7	7039	7	0.00
12/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6806	7	6806	7	0.00
12/03/2012	R189 On 03-May-12			Bond Future	215.53	215.5594	215.5342	215.5594	0.00
12/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	534	1	534	1	0.00
12/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	484	1	484	1	0.00
12/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	584	1	584	1	0.00
12/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R197 On 03-May-12			Bond Future	254.20	254.2087	254.1971	254.2087	1,005.00
12/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3197	3	3197	3	0.00
12/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3147	3	3147	3	0.00
12/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3247	3	3247	3	0.00
12/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 03-May-12			Bond Future	6.09	109.6520	6.0940	109.6520	1,658.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4016	4	4016	4	0.00
12/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4134	4	4134	4	0.00
12/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3897	4	3897	4	0.00
12/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 02-August-12			Bond Future	6.11	106.8562	6.1130	106.8562	0.00
12/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3123	3	3123	3	0.00
12/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3226	3	3226	3	0.00
12/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3022	3	3022	3	0.00
12/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	58	0	58	0	0.00
12/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	44	0	44	0	0.00
12/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	50	0	50	0	0.00
12/03/2012	R201 On 01-November-12			Bond Future	6.09	108.5142	6.0890	108.5142	0.00
12/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1361	1	1361	1	0.00
12/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1294	1	1294	1	0.00
12/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1428	1	1428	1	0.00
12/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	497	1	497	1	0.00
12/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	564	1	564	1	0.00
12/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	531	1	531	1	0.00
12/03/2012	R201 On 07-February-13			Bond Future	6.03	105.9840	6.0250	105.9840	0.00
12/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1132	1	1132	1	0.00
12/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1186	1	1186	1	0.00
12/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1079	1	1079	1	0.00
12/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	767	1	767	1	0.00
12/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	697	1	697	1	0.00
12/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	731	1	731	1	0.00
12/03/2012	R202 On 03-May-12			Bond Future	190.05	189.7578	190.0500	189.7578	36,952.00
12/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	50	0	50	0	0.00
12/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	100	0	100	0	0.00
12/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
12/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00

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12/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R203 On 03-May-12			Bond Future	7.28	105.3882	7.2830	105.3882	3,856.00
12/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6331	6	6331	6	0.00
12/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6538	7	6538	7	0.00
12/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	6124	6	6124	6	0.00
12/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	383	0	383	0	4,200.00
12/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	616	1	616	1	1,400.00
12/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1319	1	1319	1	0.00
12/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2480	2	2480	2	0.00
12/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	194	0	194	0	4,200.00
12/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	574	1	574	1	1,400.00
12/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1214	1	1214	1	0.00
12/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	3	0	3	0	0.00
12/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1661	2	1661	2	0.00
12/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	2	0	2	0	0.00
12/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	2	0	2	0	0.00
12/03/2012	R203 On 02-August-12			Bond Future	7.36	106.9400	7.3620	106.9400	0.00
12/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5145	5	5145	5	0.00
12/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4974	5	4974	5	0.00
12/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5315	5	5315	5	0.00
12/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	369	0	369	0	0.00
12/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	433	0	433	0	0.00
12/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	401	0	401	0	0.00
12/03/2012	R203 On 01-November-12			Bond Future	7.43	104.4376	7.4300	104.4376	0.00
12/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2968	3	2968	3	0.00
12/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3092	3	3092	3	0.00
12/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2846	3	2846	3	0.00
12/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1747	2	1747	2	0.00
12/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1589	2	1589	2	0.00
12/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1667	2	1667	2	0.00
12/03/2012	R203 On 07-February-13			Bond Future	7.50	106.2498	7.5010	106.2498	0.00
12/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	980	1	980	1	0.00
12/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1035	1	1035	1	0.00

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12/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	930	1	930	1	0.00
12/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5118	5	5118	5	0.00
12/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4816	5	4816	5	0.00
12/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	4964	5	4964	5	0.00
12/03/2012	R204 On 03-May-12			Bond Future	7.59	105.1172	7.5860	105.1172	3,396.00
12/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5856	6	5856	6	0.00
12/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	6093	6	6093	6	0.00
12/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5619	6	5619	6	0.00
12/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	153	0	153	0	550.00
12/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1551	2	1551	2	0.00
12/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	703	1	703	1	550.00
12/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	26	0	26	0	0.00
12/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3257	3	3257	3	0.00
12/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	17	0	17	0	0.00
12/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	21	0	21	0	0.00
12/03/2012	R204 On 02-August-12			Bond Future	7.67	102.6319	7.6680	102.6319	0.00
12/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4884	5	4884	5	0.00
12/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5070	5	5070	5	0.00
12/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4700	5	4700	5	0.00
12/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	867	1	867	1	0.00
12/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	760	1	760	1	0.00
12/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	812	1	812	1	0.00
12/03/2012	R204 On 01-November-12			Bond Future	7.74	104.2272	7.7390	104.2272	0.00
12/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3465	3	3465	3	0.00
12/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3326	3	3326	3	0.00
12/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3607	4	3607	4	0.00
12/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2114	2	2114	2	0.00
12/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2310	2	2310	2	0.00
12/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2211	2	2211	2	0.00
12/03/2012	R204 On 07-February-13			Bond Future	7.81	102.0004	7.8110	102.0004	0.00
12/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3668	4	3668	4	0.00
12/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3538	4	3538	4	0.00
12/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3799	4	3799	4	0.00

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12/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2694	3	2694	3	0.00
12/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2894	3	2894	3	0.00
12/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2793	3	2793	3	0.00
12/03/2012	R206 On 03-May-12			Bond Future	5.96	104.7666	5.9640	104.7666	890.00
12/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2434	2	2434	2	0.00
12/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2356	2	2356	2	0.00
12/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2512	3	2512	3	0.00
12/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R206 On 02-August-12			Bond Future	5.97	102.5422	5.9720	102.5422	0.00
12/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1772	2	1772	2	0.00
12/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1709	2	1709	2	0.00
12/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1835	2	1835	2	0.00
12/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	27	0	27	0	0.00
12/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	35	0	35	0	0.00
12/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	31	0	31	0	0.00
12/03/2012	R206 On 01-November-12			Bond Future	5.89	104.1330	5.8930	104.1330	0.00
12/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	526	1	526	1	0.00
12/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	559	1	559	1	0.00
12/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	494	0	494	0	0.00
12/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	428	0	428	0	0.00
12/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	379	0	379	0	0.00
12/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	403	0	403	0	0.00
12/03/2012	R206 On 07-February-13			Bond Future	5.71	102.1744	5.7050	102.1744	0.00
12/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	580	1	580	1	0.00
12/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	608	1	608	1	0.00
12/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	552	1	552	1	0.00
12/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	332	0	332	0	0.00
12/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	299	0	299	0	0.00
12/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	315	0	315	0	0.00
12/03/2012	R207 On 03-May-12			Bond Future	7.81	99.0239	7.8110	99.0239	25,293.00
12/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5146	5	5146	5	0.00

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12/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5393	5	5393	5	0.00
12/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4899	5	4899	5	0.00
12/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	438	0	438	0	2,400.00
12/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	3015	3	3015	3	0.00
12/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	800	1	800	1	800.00
12/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1814	2	1814	2	0.00
12/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	765	1	765	1	800.00
12/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	331	0	331	0	2,400.00
12/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1705	2	1705	2	0.00
12/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	88	0	88	0	0.00
12/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2481	3	2481	3	0.00
12/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	60	0	60	0	0.00
12/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	73	0	73	0	0.00
12/03/2012	R207 On 02-August-12			Bond Future	7.89	96.8417	7.8940	96.8417	0.00
12/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5404	5	5404	5	0.00
12/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5603	6	5603	6	0.00
12/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5208	5	5208	5	0.00
12/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	958	1	958	1	0.00
12/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	843	1	843	1	0.00
12/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	899	1	899	1	0.00
12/03/2012	R207 On 01-November-12			Bond Future	7.96	98.3456	7.9640	98.3456	0.00
12/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3911	4	3911	4	0.00
12/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3759	4	3759	4	0.00
12/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4066	4	4066	4	0.00
12/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2316	2	2316	2	0.00
12/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2526	3	2526	3	0.00
12/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2419	2	2419	2	0.00
12/03/2012	R207 On 07-February-13			Bond Future	8.04	96.4090	8.0360	96.4090	0.00
12/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4175	4	4175	4	0.00
12/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4033	4	4033	4	0.00
12/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4318	4	4318	4	0.00
12/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	2984	3	2984	3	0.00
12/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3201	3	3201	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
12/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3092	3	3092	3	0.00
12/03/2012	R208 On 03-May-12			Bond Future	7.87	93.5542	7.8700	93.5542	9,515.00
12/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6545	6	6545	6	0.00
12/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6812	7	6812	7	0.00
12/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6277	6	6277	6	0.00
12/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	456	0	456	0	3,000.00
12/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3197	3	3197	3	0.00
12/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	838	1	838	1	1,000.00
12/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1911	2	1911	2	0.00
12/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	834	1	834	1	1,000.00
12/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	359	0	359	0	3,000.00
12/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1870	2	1870	2	0.00
12/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	45	0	45	0	0.00
12/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2721	3	2721	3	0.00
12/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	30	0	30	0	0.00
12/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	37	0	37	0	0.00
12/03/2012	R208 On 02-August-12			Bond Future	7.95	94.9276	7.9450	94.9276	0.00
12/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5653	6	5653	6	0.00
12/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5445	5	5445	5	0.00
12/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5863	6	5863	6	0.00
12/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1002	1	1002	1	0.00
12/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1135	1	1135	1	0.00
12/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1067	1	1067	1	0.00
12/03/2012	R208 On 01-November-12			Bond Future	8.01	93.0042	8.0110	93.0042	0.00
12/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4139	4	4139	4	0.00
12/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4303	4	4303	4	0.00
12/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3977	4	3977	4	0.00
12/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2900	3	2900	3	0.00
12/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2663	3	2663	3	0.00
12/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2780	3	2780	3	0.00
12/03/2012	R208 On 07-February-13			Bond Future	8.08	94.6199	8.0780	94.6199	0.00
12/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3709	4	3709	4	0.00
12/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3846	4	3846	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
12/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3574	4	3574	4	0.00
12/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4293	4	4293	4	0.00
12/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4003	4	4003	4	0.00
12/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4146	4	4146	4	0.00
12/03/2012	R209 On 03-May-12			Bond Future	8.79	75.3695	8.7880	75.3695	2,113.00
12/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2850	3	2850	3	0.00
12/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3099	3	3099	3	0.00
12/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2611	3	2611	3	0.00
12/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1348	1	1348	1	0.00
12/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1073	1	1073	1	0.00
12/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1204	1	1204	1	0.00
12/03/2012	R209 On 02-August-12			Bond Future	8.86	76.4757	8.8550	76.4757	0.00
12/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5666	6	5666	6	0.00
12/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5895	6	5895	6	0.00
12/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5441	5	5441	5	0.00
12/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2824	3	2824	3	0.00
12/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2548	3	2548	3	0.00
12/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2682	3	2682	3	0.00
12/03/2012	R209 On 01-November-12			Bond Future	8.92	74.5146	8.9160	74.5146	0.00
12/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5405	5	5405	5	0.00
12/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5215	5	5215	5	0.00
12/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5603	6	5603	6	0.00
12/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4581	5	4581	5	0.00
12/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	4954	5	4954	5	0.00
12/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4762	5	4762	5	0.00
12/03/2012	R209 On 07-February-13			Bond Future	8.98	75.8137	8.9790	75.8137	0.00
12/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6076	6	6076	6	0.00
12/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5893	6	5893	6	0.00
12/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6269	6	6269	6	0.00
12/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5731	6	5731	6	0.00
12/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6114	6	6114	6	0.00
12/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5916	6	5916	6	0.00
12/03/2012	R210 On 03-May-12			Bond Future	140.55	140.5519	140.5463	140.5519	840.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1546	2	1546	2	0.00
12/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1496	2	1496	2	0.00
12/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1596	2	1596	2	0.00
12/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R211 On 03-May-12			Bond Future	118.62	118.6261	118.6166	118.6261	480.00
12/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	417	0	417	0	0.00
12/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	467	0	467	0	0.00
12/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	367	0	367	0	0.00
12/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R212 On 03-May-12			Bond Future	116.28	116.2827	116.2774	116.2827	2,842.00
12/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	977	1	977	1	0.00
12/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	927	1	927	1	0.00
12/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1027	1	1027	1	0.00
12/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R213 On 03-May-12			Bond Future	8.68	85.8256	8.6790	85.8256	1,266.00
12/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4936	5	4936	5	0.00
12/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4630	5	4630	5	0.00
12/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5246	5	5246	5	0.00
12/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	419	0	419	0	0.00
12/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	552	1	552	1	0.00
12/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	482	1	482	1	0.00
12/03/2012	R213 On 02-August-12			Bond Future	8.75	87.0844	8.7480	87.0844	0.00
12/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6329	6	6329	6	0.00
12/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6575	7	6575	7	0.00
12/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	6087	6	6087	6	0.00
12/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2581	3	2581	3	0.00
12/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2323	2	2323	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
12/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2448	3	2448	3	0.00
12/03/2012	R213 On 01-November-12			Bond Future	8.81	84.8980	8.8130	84.8980	0.00
12/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5874	6	5874	6	0.00
12/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6087	6	6087	6	0.00
12/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5670	6	5670	6	0.00
12/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4598	5	4598	5	0.00
12/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4245	4	4245	4	0.00
12/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4416	4	4416	4	0.00
12/03/2012	R213 On 07-February-13			Bond Future	8.88	86.3732	8.8820	86.3732	0.00
12/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6490	6	6490	6	0.00
12/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6693	7	6693	7	0.00
12/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6295	6	6295	6	0.00
12/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5768	6	5768	6	0.00
12/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5400	5	5400	5	0.00
12/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5579	6	5579	6	0.00
13/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	AL7T On 03-May-12			Index Future	424.46	424.1170	424.4590	424.1170	16.00
13/03/2012	AL7T On 02-August-12			Index Future	430.67	430.3320	430.6730	430.3320	0.00
13/03/2012	ALBI On 03-May-12			Index Future	386.02	385.7900	386.0190	385.7900	897.00
13/03/2012	ALBI On 02-August-12			Index Future	391.67	391.4430	391.6700	391.4430	118.00
13/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	CAAN On 30-March-12			Can-Do Future	0.01	0.0124	0.0137	0.0124	0.00
13/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2086	0.2199	0.2086	100,000.00
13/03/2012	CAAW On 20-April-12			Any day expiry	7.59	7.6167	7.5877	7.6167	0.00
13/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	34	0	34	0	0.00
13/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	39	0	39	0	0.00
13/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	30	0	30	0	0.00
13/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	592	1	592	1	0.00
13/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	501	0	501	0	0.00
13/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	546	1	546	1	0.00
13/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0175	0.0154	0.0175	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0396	0.0301	0.0396	12,500.00
13/03/2012	CAAZ On 18-June-12			Can-Do Future	0.05	0.0608	0.0548	0.0608	5,670.00
13/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2012	DAAA On 29-March-12			Any day expiry	7.56	7.5943	7.5646	7.5943	0.00
13/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	19	0	19	0	0.00
13/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	15	0	15	0	0.00
13/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	24	0	24	0	0.00
13/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	309	0	309	0	0.00
13/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	400	0	400	0	0.00
13/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	354	0	354	0	0.00
13/03/2012	GOVI On 03-May-12			GOVI	386.93	386.7230	386.9330	386.7230	195.00
13/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	49330	5	49330	5	0.00
13/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	49230	5	49230	5	0.00
13/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	49430	5	49430	5	0.00
13/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 02-August-12			GOVI	392.60	392.3910	392.5980	392.3910	0.00
13/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	25980	2	25980	2	0.00
13/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	26080	2	26080	2	0.00
13/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	25880	2	25880	2	0.00
13/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
13/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
13/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2012	IGOV On 03-May-12			Index Future	171.59	171.5020	171.5890	171.5020	515.00
13/03/2012	IGOV On 02-August-12			Index Future	174.10	174.0150	174.1010	174.0150	0.00
13/03/2012	ILBI On 03-May-12			Index Future	464.62	463.7720	464.6220	463.7720	0.00
13/03/2012	ILBI On 02-August-12			Index Future	471.27	472.1320	471.2670	472.1320	152.00
13/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	2,390.00
13/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
13/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
13/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	2,890.00
13/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3200	5.6700	94.3200	0.00
13/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.70	94.2900	5.7000	94.2900	0.00
13/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	44,760.00
13/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.1000	5.9000	94.1000	940.00
13/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.09	93.9200	6.0900	93.9200	790.00
13/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.28	93.7400	6.2800	93.7400	1,250.00
13/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.47	93.5500	6.4700	93.5500	1,700.00
13/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.67	93.3500	6.6700	93.3500	2,000.00
13/03/2012	R157 On 03-May-12			Bond Future	6.71	122.0347	6.7130	122.0347	11,534.00
13/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4975	5	4975	5	0.00
13/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5132	5	5132	5	0.00
13/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4817	5	4817	5	0.00
13/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	644	1	644	1	0.00
13/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	100	0	100	0	1,500.00
13/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	288	0	288	0	0.00
13/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	999	1	999	1	1,500.00
13/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	521	1	521	1	1,500.00
13/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1652	2	1652	2	0.00
13/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R157 On 02-August-12			Bond Future	6.79	123.8252	6.7850	123.8252	0.00
13/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3822	4	3822	4	0.00
13/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3691	4	3691	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
13/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3954	4	3954	4	0.00
13/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	144	0	144	0	0.00
13/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	176	0	176	0	0.00
13/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	160	0	160	0	0.00
13/03/2012	R157 On 01-November-12			Bond Future	6.84	118.9371	6.8380	118.9371	0.00
13/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1592	2	1592	2	0.00
13/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1674	2	1674	2	0.00
13/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1514	2	1514	2	0.00
13/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1198	1	1198	1	0.00
13/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1076	1	1076	1	0.00
13/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1135	1	1135	1	0.00
13/03/2012	R157 On 07-February-13			Bond Future	6.89	120.9967	6.8890	120.9967	0.00
13/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1270	1	1270	1	0.00
13/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1332	1	1332	1	0.00
13/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1210	1	1210	1	0.00
13/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1695	2	1695	2	0.00
13/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1560	2	1560	2	0.00
13/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1626	2	1626	2	0.00
13/03/2012	R186 On 03-May-12			Bond Future	8.31	122.1752	8.3130	122.1752	28,388.00
13/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6583	7	6583	7	0.00
13/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6970	7	6970	7	0.00
13/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6200	6	6200	6	0.00
13/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	679	1	679	1	2,250.00
13/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5452	5	5452	5	0.00
13/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1615	2	1615	2	750.00
13/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3108	3	3108	3	0.00
13/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1359	1	1359	1	750.00
13/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	527	1	527	1	2,250.00
13/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2690	3	2690	3	0.00
13/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	391	0	391	0	0.00
13/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	4678	5	4678	5	0.00
13/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	287	0	287	0	0.00
13/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	336	0	336	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R186 On 02-August-12			Bond Future	8.39	118.6747	8.3880	118.6747	360.00
13/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6351	6	6351	6	0.00
13/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6631	7	6631	7	0.00
13/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3882	4	3882	4	8,750.00
13/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5858	6	5858	6	0.00
13/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6075	6	6075	6	0.00
13/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1841	2	1841	2	276.00
13/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2120	2	2120	2	43.00
13/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6406	6	6406	6	0.00
13/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3026	3	3026	3	43.00
13/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8159	8	8159	8	0.00
13/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3231	3	3231	3	0.00
13/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5172	5	5172	5	0.00
13/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3373	3	3373	3	276.00
13/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	8883	9	8883	9	0.00
13/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	2896	3	2896	3	0.00
13/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3060	3	3060	3	0.00
13/03/2012	R186 On 01-November-12			Bond Future	8.45	120.5153	8.4540	120.5153	0.00
13/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7125	7	7125	7	0.00
13/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6869	7	6869	7	0.00
13/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7383	7	7383	7	0.00
13/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4290	4	4290	4	0.00
13/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4658	5	4658	5	0.00
13/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4472	5	4472	5	0.00
13/03/2012	R186 On 07-February-13			Bond Future	8.52	117.3058	8.5230	117.3058	0.00
13/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6544	7	6544	7	0.00
13/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6772	7	6772	7	0.00
13/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6326	6	6326	6	0.00
13/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	6981	7	6981	7	0.00
13/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6531	7	6531	7	0.00
13/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6750	7	6750	7	0.00
13/03/2012	R189 On 03-May-12			Bond Future	215.51	215.5342	215.5097	215.5342	0.00
13/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	510	1	510	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	460	0	460	0	0.00
13/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	560	1	560	1	0.00
13/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R197 On 03-May-12			Bond Future	254.53	254.1971	254.5326	254.1971	999.00
13/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3533	3	3533	3	0.00
13/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3483	3	3483	3	0.00
13/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3583	3	3583	3	0.00
13/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R201 On 03-May-12			Bond Future	6.09	109.6545	6.0890	109.6545	1,658.00
13/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4028	4	4028	4	0.00
13/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4146	4	4146	4	0.00
13/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3910	4	3910	4	0.00
13/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R201 On 02-August-12			Bond Future	6.11	106.8517	6.1070	106.8517	0.00
13/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3135	3	3135	3	0.00
13/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3033	3	3033	3	0.00
13/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3238	3	3238	3	0.00
13/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	43	0	43	0	0.00
13/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	55	0	55	0	0.00
13/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	48	0	48	0	0.00
13/03/2012	R201 On 01-November-12			Bond Future	6.08	108.5121	6.0820	108.5121	0.00
13/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1368	1	1368	1	0.00
13/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1436	1	1436	1	0.00
13/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1301	1	1301	1	0.00
13/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	557	1	557	1	0.00
13/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	491	0	491	0	0.00
13/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	523	1	523	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R201 On 07-February-13			Bond Future	6.02	105.9750	6.0200	105.9750	0.00
13/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1136	1	1136	1	0.00
13/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1083	1	1083	1	0.00
13/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1190	1	1190	1	0.00
13/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	692	1	692	1	0.00
13/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	762	1	762	1	0.00
13/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	726	1	726	1	0.00
13/03/2012	R202 On 03-May-12			Bond Future	190.04	190.0500	190.0429	190.0500	36,952.00
13/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	43	0	43	0	0.00
13/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
13/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	93	0	93	0	0.00
13/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	7	0	7	0	0.00
13/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R203 On 03-May-12			Bond Future	7.28	105.4196	7.2830	105.4196	3,856.00
13/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6331	6	6331	6	0.00
13/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6537	7	6537	7	0.00
13/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	6124	6	6124	6	0.00
13/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	376	0	376	0	4,200.00
13/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	608	1	608	1	1,400.00
13/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1311	1	1311	1	0.00
13/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2475	2	2475	2	0.00
13/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	189	0	189	0	4,200.00
13/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	566	1	566	1	1,400.00
13/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1206	1	1206	1	0.00
13/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	3	0	3	0	0.00
13/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1654	2	1654	2	0.00
13/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	1	0	1	0	0.00
13/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	2	0	2	0	0.00
13/03/2012	R203 On 02-August-12			Bond Future	7.36	106.9614	7.3610	106.9614	0.00
13/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5145	5	5145	5	0.00
13/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5315	5	5315	5	0.00
13/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4973	5	4973	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
13/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	428	0	428	0	0.00
13/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	365	0	365	0	0.00
13/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	397	0	397	0	0.00
13/03/2012	R203 On 01-November-12			Bond Future	7.43	104.4621	7.4290	104.4621	0.00
13/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2966	3	2966	3	0.00
13/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2844	3	2844	3	0.00
13/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3090	3	3090	3	0.00
13/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1583	2	1583	2	0.00
13/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1741	2	1741	2	0.00
13/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1661	2	1661	2	0.00
13/03/2012	R203 On 07-February-13			Bond Future	7.50	106.2692	7.5010	106.2692	0.00
13/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	977	1	977	1	0.00
13/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	927	1	927	1	0.00
13/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1032	1	1032	1	0.00
13/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4813	5	4813	5	0.00
13/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5115	5	5115	5	0.00
13/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	4961	5	4961	5	0.00
13/03/2012	R204 On 03-May-12			Bond Future	7.58	105.1484	7.5800	105.1484	3,396.00
13/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5886	6	5886	6	0.00
13/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	6123	6	6123	6	0.00
13/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5648	6	5648	6	0.00
13/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	152	0	152	0	550.00
13/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1561	2	1561	2	0.00
13/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	682	1	682	1	550.00
13/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	24	0	24	0	0.00
13/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3225	3	3225	3	0.00
13/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	15	0	15	0	0.00
13/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	20	0	20	0	0.00
13/03/2012	R204 On 02-August-12			Bond Future	7.66	102.6620	7.6620	102.6620	0.00
13/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4901	5	4901	5	0.00
13/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4717	5	4717	5	0.00
13/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5087	5	5087	5	0.00
13/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	747	1	747	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	854	1	854	1	0.00
13/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	799	1	799	1	0.00
13/03/2012	R204 On 01-November-12			Bond Future	7.73	104.2562	7.7330	104.2562	0.00
13/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3476	3	3476	3	0.00
13/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3618	4	3618	4	0.00
13/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3336	3	3336	3	0.00
13/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2291	2	2291	2	0.00
13/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2096	2	2096	2	0.00
13/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2193	2	2193	2	0.00
13/03/2012	R204 On 07-February-13			Bond Future	7.81	102.0237	7.8050	102.0237	0.00
13/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3678	4	3678	4	0.00
13/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3810	4	3810	4	0.00
13/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3548	4	3548	4	0.00
13/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2876	3	2876	3	0.00
13/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2677	3	2677	3	0.00
13/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2775	3	2775	3	0.00
13/03/2012	R206 On 03-May-12			Bond Future	5.96	104.7666	5.9630	104.7666	890.00
13/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2435	2	2435	2	0.00
13/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2357	2	2357	2	0.00
13/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2513	3	2513	3	0.00
13/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R206 On 02-August-12			Bond Future	5.97	102.5381	5.9720	102.5381	0.00
13/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1771	2	1771	2	0.00
13/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1834	2	1834	2	0.00
13/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1708	2	1708	2	0.00
13/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	34	0	34	0	0.00
13/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	26	0	26	0	0.00
13/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	30	0	30	0	0.00
13/03/2012	R206 On 01-November-12			Bond Future	5.89	104.1319	5.8940	104.1319	0.00
13/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	525	1	525	1	0.00
13/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	493	0	493	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	557	1	557	1	0.00
13/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	378	0	378	0	0.00
13/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	429	0	429	0	0.00
13/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	403	0	403	0	0.00
13/03/2012	R206 On 07-February-13			Bond Future	5.71	102.1646	5.7100	102.1646	0.00
13/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	577	1	577	1	0.00
13/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	549	1	549	1	0.00
13/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	605	1	605	1	0.00
13/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	300	0	300	0	0.00
13/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	334	0	334	0	0.00
13/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	317	0	317	0	0.00
13/03/2012	R207 On 03-May-12			Bond Future	7.79	99.0575	7.7940	99.0575	26,269.00
13/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5233	5	5233	5	0.00
13/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5482	5	5482	5	0.00
13/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4985	5	4985	5	0.00
13/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	454	0	454	0	2,400.00
13/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	3085	3	3085	3	0.00
13/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	826	1	826	1	800.00
13/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1864	2	1864	2	0.00
13/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	720	1	720	1	800.00
13/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	306	0	306	0	2,400.00
13/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1636	2	1636	2	0.00
13/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	79	0	79	0	0.00
13/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2402	2	2402	2	0.00
13/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	54	0	54	0	0.00
13/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	65	0	65	0	0.00
13/03/2012	R207 On 02-August-12			Bond Future	7.88	96.8742	7.8770	96.8742	0.00
13/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5469	5	5469	5	0.00
13/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5271	5	5271	5	0.00
13/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5669	6	5669	6	0.00
13/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	816	1	816	1	0.00
13/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	929	1	929	1	0.00
13/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	871	1	871	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R207 On 01-November-12			Bond Future	7.95	98.3772	7.9460	98.3772	0.00
13/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3961	4	3961	4	0.00
13/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4117	4	4117	4	0.00
13/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3808	4	3808	4	0.00
13/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2480	3	2480	3	0.00
13/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2272	2	2272	2	0.00
13/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2374	2	2374	2	0.00
13/03/2012	R207 On 07-February-13			Bond Future	8.02	96.4395	8.0190	96.4395	0.00
13/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4219	4	4219	4	0.00
13/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4363	4	4363	4	0.00
13/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4076	4	4076	4	0.00
13/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3158	3	3158	3	0.00
13/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	2942	3	2942	3	0.00
13/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3049	3	3049	3	0.00
13/03/2012	R208 On 03-May-12			Bond Future	7.86	93.6205	7.8590	93.6205	9,510.00
13/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6608	7	6608	7	0.00
13/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6875	7	6875	7	0.00
13/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6339	6	6339	6	0.00
13/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	463	0	463	0	3,000.00
13/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3242	3	3242	3	0.00
13/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	852	1	852	1	1,000.00
13/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1941	2	1941	2	0.00
13/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	798	1	798	1	1,000.00
13/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	338	0	338	0	3,000.00
13/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1818	2	1818	2	0.00
13/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	40	0	40	0	0.00
13/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2661	3	2661	3	0.00
13/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	26	0	26	0	0.00
13/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	34	0	34	0	0.00
13/03/2012	R208 On 02-August-12			Bond Future	7.93	94.9922	7.9330	94.9922	0.00
13/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5699	6	5699	6	0.00
13/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5910	6	5910	6	0.00
13/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5490	5	5490	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
13/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1110	1	1110	1	0.00
13/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	978	1	978	1	0.00
13/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1042	1	1042	1	0.00
13/03/2012	R208 On 01-November-12			Bond Future	8.00	93.0730	7.9990	93.0730	0.00
13/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4172	4	4172	4	0.00
13/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	4009	4	4009	4	0.00
13/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4337	4	4337	4	0.00
13/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2628	3	2628	3	0.00
13/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2863	3	2863	3	0.00
13/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2744	3	2744	3	0.00
13/03/2012	R208 On 07-February-13			Bond Future	8.07	94.6869	8.0670	94.6869	0.00
13/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3734	4	3734	4	0.00
13/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3598	4	3598	4	0.00
13/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3871	4	3871	4	0.00
13/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	3966	4	3966	4	0.00
13/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4255	4	4255	4	0.00
13/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4110	4	4110	4	0.00
13/03/2012	R209 On 03-May-12			Bond Future	8.77	75.4563	8.7720	75.4563	2,113.00
13/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2915	3	2915	3	0.00
13/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3168	3	3168	3	0.00
13/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2672	3	2672	3	0.00
13/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1282	1	1282	1	0.00
13/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1015	1	1015	1	0.00
13/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1142	1	1142	1	0.00
13/03/2012	R209 On 02-August-12			Bond Future	8.84	76.5615	8.8390	76.5615	0.00
13/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5733	6	5733	6	0.00
13/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5506	5	5506	5	0.00
13/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5964	6	5964	6	0.00
13/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2491	3	2491	3	0.00
13/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2764	3	2764	3	0.00
13/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2624	3	2624	3	0.00
13/03/2012	R209 On 01-November-12			Bond Future	8.90	74.6070	8.8990	74.6070	0.00
13/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5467	5	5467	5	0.00



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13/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5667	6	5667	6	0.00
13/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5275	5	5275	5	0.00
13/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	4882	5	4882	5	0.00
13/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4514	5	4514	5	0.00
13/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4692	5	4692	5	0.00
13/03/2012	R209 On 07-February-13			Bond Future	8.96	75.8974	8.9620	75.8974	0.00
13/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6138	6	6138	6	0.00
13/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6332	6	6332	6	0.00
13/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5953	6	5953	6	0.00
13/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6045	6	6045	6	0.00
13/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5664	6	5664	6	0.00
13/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5849	6	5849	6	0.00
13/03/2012	R210 On 03-May-12			Bond Future	140.54	140.5463	140.5412	140.5463	820.00
13/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1541	2	1541	2	0.00
13/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1591	2	1591	2	0.00
13/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1491	1	1491	1	0.00
13/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R211 On 03-May-12			Bond Future	118.61	118.6166	118.6074	118.6166	480.00
13/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	407	0	407	0	0.00
13/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	357	0	357	0	0.00
13/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	457	0	457	0	0.00
13/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R212 On 03-May-12			Bond Future	116.32	116.2774	116.3227	116.2774	2,752.00
13/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1023	1	1023	1	0.00
13/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1073	1	1073	1	0.00
13/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	973	1	973	1	0.00
13/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
13/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2012	R213 On 03-May-12			Bond Future	8.67	85.8743	8.6680	85.8743	2,296.00
13/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4997	5	4997	5	0.00
13/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4689	5	4689	5	0.00
13/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5311	5	5311	5	0.00
13/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	395	0	395	0	0.00
13/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	522	1	522	1	0.00
13/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	454	0	454	0	0.00
13/03/2012	R213 On 02-August-12			Bond Future	8.74	87.1324	8.7370	87.1324	0.00
13/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6375	6	6375	6	0.00
13/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6622	7	6622	7	0.00
13/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	6132	6	6132	6	0.00
13/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2538	3	2538	3	0.00
13/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2282	2	2282	2	0.00
13/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2406	2	2406	2	0.00
13/03/2012	R213 On 01-November-12			Bond Future	8.80	84.9454	8.8020	84.9454	0.00
13/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5913	6	5913	6	0.00
13/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6127	6	6127	6	0.00
13/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5708	6	5708	6	0.00
13/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4549	5	4549	5	0.00
13/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4198	4	4198	4	0.00
13/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4368	4	4368	4	0.00
13/03/2012	R213 On 07-February-13			Bond Future	8.87	86.4121	8.8700	86.4121	0.00
13/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6533	6	6533	6	0.00
13/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6737	7	6737	7	0.00
13/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6338	6	6338	6	0.00
13/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5717	6	5717	6	0.00
13/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5350	5	5350	5	0.00
13/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5528	6	5528	6	0.00
14/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	AL7T On 03-May-12			Index Future	419.81	424.4590	419.8110	424.4590	16.00
14/03/2012	AL7T On 02-August-12			Index Future	425.95	430.6730	425.9510	430.6730	0.00
14/03/2012	ALBI On 03-May-12			Index Future	382.10	386.0190	382.0980	386.0190	897.00
14/03/2012	ALBI On 02-August-12			Index Future	387.69	391.6700	387.6870	391.6700	118.00
14/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0137	0.0204	0.0137	0.00
14/03/2012	CAAO On 30-March-12			Can-Do Future	0.18	0.2199	0.1792	0.2199	100,000.00
14/03/2012	CAAW On 20-April-12			Any day expiry	7.70	7.5877	7.7032	7.5877	0.00
14/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	46	0	46	0	0.00
14/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	40	0	40	0	0.00
14/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	53	0	53	0	0.00
14/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	400	1	400	1	0.00
14/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	487	1	487	1	0.00
14/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	443	1	443	1	0.00
14/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0154	0.0210	0.0154	12,500.00
14/03/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0301	0.0511	0.0301	12,500.00
14/03/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.0548	0.0977	0.0548	5,670.00
14/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1000	0.1027	0.1000	8,000.00
14/03/2012	CABB On 18-June-12			Can-Do Future	0.10	0.1000	0.1016	0.1000	8,000.00
14/03/2012	CABC On 18-June-12			Can-Do Future	0.08	0.0800	0.0791	0.0800	16,000.00
14/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0400	0.0387	0.0400	16,000.00
14/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2012	DAAA On 29-March-12			Any day expiry	7.68	7.5646	7.6780	7.5646	0.00
14/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	31	0	31	0	0.00
14/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	24	0	24	0	0.00
14/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	40	0	40	0	0.00
14/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	212	0	212	0	0.00
14/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	296	0	296	0	0.00
14/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	253	0	253	0	0.00
14/03/2012	GOVI On 03-May-12			GOVI	383.15	386.9330	383.1450	386.9330	193.00
14/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	11450	5	11450	5	0.00
14/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	11350	5	11350	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
14/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	11550	5	11550	5	0.00
14/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
14/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
14/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
14/03/2012	GOVI On 02-August-12			GOVI	388.75	392.5980	388.7490	392.5980	0.00
14/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	3	0	3	0.00
14/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	3	0	3	0.00
14/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	3	0	3	0.00
14/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	12410	0	12410	0	0.00
14/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	12610	0	12610	0	0.00
14/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	12510	0	12510	0	0.00
14/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2012	IGOV On 03-May-12			Index Future	171.39	171.5890	171.3920	171.5890	515.00
14/03/2012	IGOV On 02-August-12			Index Future	173.90	174.1010	173.8990	174.1010	0.00
14/03/2012	ILBI On 03-May-12			Index Future	464.62	464.6220	464.6220	464.6220	0.00
14/03/2012	ILBI On 02-August-12			Index Future	471.27	471.2670	471.2670	471.2670	152.00
14/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,390.00
14/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
14/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
14/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3500	5.6700	94.3500	2,890.00
14/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3300	5.6900	94.3300	0.00
14/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.73	94.3000	5.7300	94.3000	0.00
14/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.77	94.2500	5.7700	94.2500	44,760.00
14/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.95	94.1000	5.9500	94.1000	940.00
14/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.17	93.9100	6.1700	93.9100	790.00
14/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.37	93.7200	6.3700	93.7200	1,250.00
14/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.59	93.5300	6.5900	93.5300	1,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.80	93.3300	6.8000	93.3300	2,000.00
14/03/2012	R157 On 03-May-12			Bond Future	6.89	122.0380	6.8880	122.0380	11,534.00
14/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4395	5	4395	5	0.00
14/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4553	5	4553	5	0.00
14/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4238	5	4238	5	0.00
14/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	38	0	38	0	1,500.00
14/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	138	0	138	0	0.00
14/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	370	1	370	1	0.00
14/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	827	1	827	1	1,500.00
14/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1429	1	1429	1	1,500.00
14/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
14/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2170	2	2170	2	0.00
14/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
14/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R157 On 02-August-12			Bond Future	6.98	123.8252	6.9780	123.8252	0.00
14/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3298	4	3298	4	0.00
14/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3424	4	3424	4	0.00
14/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3173	4	3173	4	0.00
14/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	250	0	250	0	0.00
14/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	206	0	206	0	0.00
14/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	227	0	227	0	0.00
14/03/2012	R157 On 01-November-12			Bond Future	7.05	118.9400	7.0510	118.9400	0.00
14/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1285	2	1285	2	0.00
14/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1357	2	1357	2	0.00
14/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1215	2	1215	2	0.00
14/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1499	1	1499	1	0.00
14/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1360	1	1360	1	0.00
14/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1428	1	1428	1	0.00
14/03/2012	R157 On 07-February-13			Bond Future	7.12	120.9942	7.1230	120.9942	0.00
14/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1000	1	1000	1	0.00
14/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1052	1	1052	1	0.00
14/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	948	1	948	1	0.00
14/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	2030	2	2030	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
14/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1877	2	1877	2	0.00
14/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1953	2	1953	2	0.00
14/03/2012	R186 On 03-May-12			Bond Future	8.49	122.2792	8.4890	122.2792	28,388.00
14/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5194	7	5194	7	0.00
14/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5551	7	5551	7	0.00
14/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4844	6	4844	6	0.00
14/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	372	1	372	1	2,250.00
14/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1008	2	1008	2	750.00
14/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2168	3	2168	3	0.00
14/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4170	5	4170	5	0.00
14/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	893	1	893	1	2,250.00
14/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	2066	1	2066	1	750.00
14/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3731	3	3731	3	0.00
14/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	683	0	683	0	0.00
14/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	6019	5	6019	5	0.00
14/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	515	0	515	0	0.00
14/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	594	0	594	0	0.00
14/03/2012	R186 On 02-August-12			Bond Future	8.57	118.7767	8.5700	118.7767	360.00
14/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5304	6	5304	6	0.00
14/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5560	7	5560	7	0.00
14/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5053	6	5053	6	0.00
14/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3105	4	3105	4	8,750.00
14/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4857	6	4857	6	0.00
14/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1612	2	1612	2	43.00
14/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5355	6	5355	6	0.00
14/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1384	2	1384	2	276.00
14/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	9323	8	9323	8	0.00
14/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3646	3	3646	3	43.00
14/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	4043	3	4043	3	276.00
14/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	10097	9	10097	9	0.00
14/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3880	3	3880	3	0.00
14/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	6067	5	6067	5	0.00
14/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3496	3	3496	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3684	3	3684	3	0.00
14/03/2012	R186 On 01-November-12			Bond Future	8.64	120.6245	8.6420	120.6245	0.00
14/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6113	7	6113	7	0.00
14/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5879	7	5879	7	0.00
14/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6352	7	6352	7	0.00
14/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4954	4	4954	4	0.00
14/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5363	5	5363	5	0.00
14/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	5155	4	5155	4	0.00
14/03/2012	R186 On 07-February-13			Bond Future	8.72	117.4041	8.7160	117.4041	0.00
14/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5645	7	5645	7	0.00
14/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5446	6	5446	6	0.00
14/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	5855	7	5855	7	0.00
14/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7321	7	7321	7	0.00
14/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7808	7	7808	7	0.00
14/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7558	7	7558	7	0.00
14/03/2012	R189 On 03-May-12			Bond Future	215.68	215.5097	215.6796	215.5097	0.00
14/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	680	1	680	1	0.00
14/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	630	0	630	0	0.00
14/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	730	1	730	1	0.00
14/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R197 On 03-May-12			Bond Future	254.27	254.5326	254.2708	254.5326	999.00
14/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3271	4	3271	4	0.00
14/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3221	3	3221	3	0.00
14/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3321	4	3321	4	0.00
14/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R201 On 03-May-12			Bond Future	6.24	109.6669	6.2350	109.6669	1,658.00
14/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3666	4	3666	4	0.00
14/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3548	4	3548	4	0.00
14/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	3785	4	3785	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	1	0	0.00
14/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R201 On 02-August-12			Bond Future	6.27	106.8652	6.2710	106.8652	0.00
14/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2788	3	2788	3	0.00
14/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	2888	3	2888	3	0.00
14/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2689	3	2689	3	0.00
14/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	81	0	81	0	0.00
14/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	62	0	62	0	0.00
14/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	71	0	71	0	0.00
14/03/2012	R201 On 01-November-12			Bond Future	6.27	108.5264	6.2670	108.5264	0.00
14/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1140	1	1140	1	0.00
14/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1202	1	1202	1	0.00
14/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1080	1	1080	1	0.00
14/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	711	1	711	1	0.00
14/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	632	0	632	0	0.00
14/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	670	1	670	1	0.00
14/03/2012	R201 On 07-February-13			Bond Future	6.23	105.9840	6.2280	105.9840	0.00
14/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	925	1	925	1	0.00
14/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	973	1	973	1	0.00
14/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	878	1	878	1	0.00
14/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	928	1	928	1	0.00
14/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	845	1	845	1	0.00
14/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	886	1	886	1	0.00
14/03/2012	R202 On 03-May-12			Bond Future	189.72	190.0429	189.7238	190.0429	36,952.00
14/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	326	0	326	0	0.00
14/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	226	0	226	0	0.00
14/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	276	0	276	0	0.00
14/03/2012	R203 On 03-May-12			Bond Future	7.46	105.4196	7.4550	105.4196	3,856.00
14/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5566	6	5566	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5772	7	5772	7	0.00
14/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5360	6	5360	6	0.00
14/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	193	0	193	0	4,200.00
14/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1847	2	1847	2	0.00
14/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	341	1	341	1	1,400.00
14/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	860	1	860	1	0.00
14/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	882	1	882	1	1,400.00
14/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	328	0	328	0	4,200.00
14/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1707	1	1707	1	0.00
14/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	7	0	7	0	0.00
14/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2239	2	2239	2	0.00
14/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	4	0	4	0	0.00
14/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	5	0	5	0	0.00
14/03/2012	R203 On 02-August-12			Bond Future	7.54	106.9657	7.5440	106.9657	0.00
14/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4484	5	4484	5	0.00
14/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4324	5	4324	5	0.00
14/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4646	5	4646	5	0.00
14/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	477	0	477	0	0.00
14/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	560	0	560	0	0.00
14/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	518	0	518	0	0.00
14/03/2012	R203 On 01-November-12			Bond Future	7.62	104.4662	7.6240	104.4662	0.00
14/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2484	3	2484	3	0.00
14/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2374	3	2374	3	0.00
14/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2598	3	2598	3	0.00
14/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1887	2	1887	2	0.00
14/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	2066	2	2066	2	0.00
14/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1974	2	1974	2	0.00
14/03/2012	R203 On 07-February-13			Bond Future	7.71	106.2692	7.7070	106.2692	0.00
14/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	761	1	761	1	0.00
14/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	807	1	807	1	0.00
14/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	719	1	719	1	0.00
14/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5704	5	5704	5	0.00
14/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5385	5	5385	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
14/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5543	5	5543	5	0.00
14/03/2012	R204 On 03-May-12			Bond Future	7.75	105.1796	7.7510	105.1796	3,396.00
14/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5021	6	5021	6	0.00
14/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5254	6	5254	6	0.00
14/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	70	0	70	0	550.00
14/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1062	2	1062	2	0.00
14/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4789	6	4789	6	0.00
14/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	49	0	49	0	0.00
14/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	4027	3	4027	3	0.00
14/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	1067	1	1067	1	550.00
14/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	31	0	31	0	0.00
14/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	39	0	39	0	0.00
14/03/2012	R204 On 02-August-12			Bond Future	7.84	102.6922	7.8430	102.6922	0.00
14/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4206	5	4206	5	0.00
14/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4381	5	4381	5	0.00
14/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4033	5	4033	5	0.00
14/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	1074	1	1074	1	0.00
14/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	945	1	945	1	0.00
14/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	1008	1	1008	1	0.00
14/03/2012	R204 On 01-November-12			Bond Future	7.92	104.2853	7.9220	104.2853	0.00
14/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2940	3	2940	3	0.00
14/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3071	4	3071	4	0.00
14/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2813	3	2813	3	0.00
14/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2679	2	2679	2	0.00
14/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2460	2	2460	2	0.00
14/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2567	2	2567	2	0.00
14/03/2012	R204 On 07-February-13			Bond Future	8.00	102.0516	8.0040	102.0516	0.00
14/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3155	4	3155	4	0.00
14/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3036	4	3036	4	0.00
14/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3277	4	3277	4	0.00
14/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	3066	3	3066	3	0.00
14/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3285	3	3285	3	0.00
14/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3173	3	3173	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R206 On 03-May-12			Bond Future	6.09	104.7682	6.0870	104.7682	890.00
14/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2236	2	2236	2	0.00
14/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2314	3	2314	3	0.00
14/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2158	2	2158	2	0.00
14/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R206 On 02-August-12			Bond Future	6.12	102.5381	6.1190	102.5381	0.00
14/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1582	2	1582	2	0.00
14/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1520	2	1520	2	0.00
14/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1644	2	1644	2	0.00
14/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	38	0	38	0	0.00
14/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	49	0	49	0	0.00
14/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	43	0	43	0	0.00
14/03/2012	R206 On 01-November-12			Bond Future	6.07	104.1307	6.0720	104.1307	0.00
14/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	416	1	416	1	0.00
14/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	389	0	389	0	0.00
14/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	445	1	445	1	0.00
14/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	470	0	470	0	0.00
14/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	529	0	529	0	0.00
14/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	499	0	499	0	0.00
14/03/2012	R206 On 07-February-13			Bond Future	5.93	102.1601	5.9300	102.1601	0.00
14/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	461	1	461	1	0.00
14/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	486	1	486	1	0.00
14/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	437	1	437	1	0.00
14/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	419	0	419	0	0.00
14/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	379	0	379	0	0.00
14/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	398	0	398	0	0.00
14/03/2012	R207 On 03-May-12			Bond Future	7.98	99.1525	7.9760	99.1525	26,236.00
14/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4282	5	4282	5	0.00
14/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4520	5	4520	5	0.00
14/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4043	5	4043	5	0.00
14/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	231	0	231	0	2,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	471	1	471	1	800.00
14/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1248	2	1248	2	0.00
14/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2285	3	2285	3	0.00
14/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	517	0	517	0	2,400.00
14/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1116	1	1116	1	800.00
14/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2292	2	2292	2	0.00
14/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	148	0	148	0	0.00
14/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	3190	2	3190	2	0.00
14/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	103	0	103	0	0.00
14/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	126	0	126	0	0.00
14/03/2012	R207 On 02-August-12			Bond Future	8.07	96.9664	8.0670	96.9664	0.00
14/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4676	5	4676	5	0.00
14/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4864	6	4864	6	0.00
14/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4491	5	4491	5	0.00
14/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1174	1	1174	1	0.00
14/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	1036	1	1036	1	0.00
14/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1103	1	1103	1	0.00
14/03/2012	R207 On 01-November-12			Bond Future	8.14	98.4720	8.1440	98.4720	0.00
14/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3341	4	3341	4	0.00
14/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3484	4	3484	4	0.00
14/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3202	4	3202	4	0.00
14/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2911	2	2911	2	0.00
14/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2677	2	2677	2	0.00
14/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2791	2	2791	2	0.00
14/03/2012	R207 On 07-February-13			Bond Future	8.23	96.5263	8.2250	96.5263	0.00
14/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3616	4	3616	4	0.00
14/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3485	4	3485	4	0.00
14/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3749	4	3749	4	0.00
14/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3372	3	3372	3	0.00
14/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3611	3	3611	3	0.00
14/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3490	3	3490	3	0.00
14/03/2012	R208 On 03-May-12			Bond Future	8.04	93.6868	8.0350	93.6868	9,510.00
14/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5585	7	5585	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	5847	7	5847	7	0.00
14/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5324	6	5324	6	0.00
14/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	248	0	248	0	3,000.00
14/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	504	1	504	1	1,000.00
14/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1331	2	1331	2	0.00
14/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2433	3	2433	3	0.00
14/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	583	0	583	0	3,000.00
14/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1242	1	1242	1	1,000.00
14/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2524	2	2524	2	0.00
14/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	80	0	80	0	0.00
14/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3501	3	3501	3	0.00
14/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	53	0	53	0	0.00
14/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	65	0	65	0	0.00
14/03/2012	R208 On 02-August-12			Bond Future	8.12	95.0628	8.1160	95.0628	0.00
14/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	4885	6	4885	6	0.00
14/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4690	5	4690	5	0.00
14/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5084	6	5084	6	0.00
14/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1221	1	1221	1	0.00
14/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1379	1	1379	1	0.00
14/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1298	1	1298	1	0.00
14/03/2012	R208 On 01-November-12			Bond Future	8.19	93.1419	8.1900	93.1419	0.00
14/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3529	4	3529	4	0.00
14/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3381	4	3381	4	0.00
14/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3680	4	3680	4	0.00
14/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	3060	3	3060	3	0.00
14/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3324	3	3324	3	0.00
14/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3190	3	3190	3	0.00
14/03/2012	R208 On 07-February-13			Bond Future	8.26	94.7484	8.2640	94.7484	0.00
14/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3200	4	3200	4	0.00
14/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3330	4	3330	4	0.00
14/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3078	4	3078	4	0.00
14/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4828	4	4828	4	0.00
14/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4518	4	4518	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4669	4	4669	4	0.00
14/03/2012	R209 On 03-May-12			Bond Future	8.94	75.5830	8.9420	75.5830	2,933.00
14/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2089	3	2089	3	0.00
14/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	1887	3	1887	3	0.00
14/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2301	3	2301	3	0.00
14/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1477	1	1477	1	0.00
14/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1825	1	1825	1	0.00
14/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1644	1	1644	1	0.00
14/03/2012	R209 On 02-August-12			Bond Future	9.01	76.6865	9.0140	76.6865	0.00
14/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	4926	6	4926	6	0.00
14/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5137	6	5137	6	0.00
14/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4718	6	4718	6	0.00
14/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3326	3	3326	3	0.00
14/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	3014	2	3014	2	0.00
14/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	3167	3	3167	3	0.00
14/03/2012	R209 On 01-November-12			Bond Future	9.08	74.7383	9.0790	74.7383	0.00
14/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4703	5	4703	5	0.00
14/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	4888	6	4888	6	0.00
14/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4528	5	4528	5	0.00
14/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5507	5	5507	5	0.00
14/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	5106	5	5106	5	0.00
14/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5300	5	5300	5	0.00
14/03/2012	R209 On 07-February-13			Bond Future	9.15	76.0271	9.1460	76.0271	0.00
14/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5380	6	5380	6	0.00
14/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5209	6	5209	6	0.00
14/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5560	6	5560	6	0.00
14/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6277	6	6277	6	0.00
14/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6686	6	6686	6	0.00
14/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6475	6	6475	6	0.00
14/03/2012	R210 On 03-May-12			Bond Future	140.53	140.5412	140.5266	140.5412	820.00
14/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1527	2	1527	2	0.00
14/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1477	1	1477	1	0.00
14/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1577	2	1577	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
14/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R211 On 03-May-12			Bond Future	118.58	118.6074	118.5807	118.6074	480.00
14/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	381	0	381	0	0.00
14/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	431	0	431	0	0.00
14/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	331	0	331	0	0.00
14/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R212 On 03-May-12			Bond Future	116.31	116.3227	116.3084	116.3227	2,752.00
14/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1008	1	1008	1	0.00
14/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	958	1	958	1	0.00
14/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1058	1	1058	1	0.00
14/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
14/03/2012	R213 On 03-May-12			Bond Future	8.84	85.9637	8.8390	85.9637	2,646.00
14/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	3884	5	3884	5	0.00
14/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4169	5	4169	5	0.00
14/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3605	5	3605	5	0.00
14/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	812	1	812	1	0.00
14/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	627	0	627	0	0.00
14/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	715	0	715	0	0.00
14/03/2012	R213 On 02-August-12			Bond Future	8.91	87.2205	8.9120	87.2205	0.00
14/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5449	6	5449	6	0.00
14/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5677	7	5677	7	0.00
14/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5224	6	5224	6	0.00
14/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	3016	3	3016	3	0.00
14/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2723	2	2723	2	0.00
14/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2867	2	2867	2	0.00
14/03/2012	R213 On 01-November-12			Bond Future	8.98	85.0324	8.9820	85.0324	0.00
14/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5165	6	5165	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5361	6	5361	6	0.00
14/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	4971	6	4971	6	0.00
14/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	5218	5	5218	5	0.00
14/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4839	4	4839	4	0.00
14/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	5026	4	5026	4	0.00
14/03/2012	R213 On 07-February-13			Bond Future	9.06	86.5056	9.0550	86.5056	0.00
14/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5725	7	5725	7	0.00
14/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	5915	7	5915	7	0.00
14/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5544	6	5544	6	0.00
14/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6348	6	6348	6	0.00
14/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5953	5	5953	5	0.00
14/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	6145	6	6145	6	0.00
14/03/2012	R214 On 03-May-12			Bond Future	8.99	8.8200	8.9900	8.8200	1,500.00
14/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1632	0	1632	0	0.00
14/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1466	0	1466	0	0.00
14/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1549	0	1549	0	0.00
14/03/2012	R214 On 02-August-12			Bond Future	9.06	8.8820	9.0590	8.8820	0.00
14/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
14/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	2180	0	2180	0	0.00
14/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	2014	0	2014	0	0.00
14/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	2097	0	2097	0	0.00
15/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	AL7T On 03-May-12			Index Future	420.17	419.8110	420.1670	419.8110	16.00
15/03/2012	AL7T On 02-August-12			Index Future	426.30	425.9510	426.3010	425.9510	0.00
15/03/2012	ALBI On 03-May-12			Index Future	382.46	382.0980	382.4560	382.0980	897.00
15/03/2012	ALBI On 02-August-12			Index Future	388.04	387.6870	388.0400	387.6870	118.00
15/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0204	0.0152	0.0204	0.00
15/03/2012	CAAO On 30-March-12			Can-Do Future	0.19	0.1792	0.1935	0.1792	100,000.00
15/03/2012	CAAW On 20-April-12			Any day expiry	7.66	7.7032	7.6580	7.7032	0.00
15/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	40	0	40	0	0.00
15/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	35	0	35	0	0.00
15/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	45	0	45	0	0.00
15/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	437	0	437	0	0.00
15/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	527	0	527	0	0.00
15/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	482	0	482	0	0.00
15/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0210	0.0160	0.0210	12,500.00
15/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0511	0.0449	0.0511	12,500.00
15/03/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0977	0.0857	0.0977	5,670.00
15/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1027	0.1004	0.1027	8,000.00
15/03/2012	CABB On 18-June-12			Can-Do Future	0.10	0.1016	0.1027	0.1016	8,000.00
15/03/2012	CABC On 18-June-12			Can-Do Future	0.08	0.0791	0.0825	0.0791	16,000.00
15/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0387	0.0413	0.0387	16,000.00
15/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2012	DAAA On 29-March-12			Any day expiry	7.63	7.6780	7.6347	7.6780	0.00
15/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	24	0	24	0	0.00
15/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	31	0	31	0	0.00
15/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	18	0	18	0	0.00
15/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	333	0	333	0	0.00
15/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	246	0	246	0	0.00
15/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	289	0	289	0	0.00
15/03/2012	GOVI On 03-May-12			GOVI	383.44	383.1450	383.4420	383.1450	193.00
15/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	14420	1	14420	1	0.00
15/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	14320	1	14320	1	0.00
15/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	14520	1	14520	1	0.00
15/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 02-August-12			GOVI	389.04	388.7490	389.0390	388.7490	0.00
15/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
15/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	9510	1	9510	1	0.00
15/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	9710	1	9710	1	0.00
15/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	9610	1	9610	1	0.00
15/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2012	IGOV On 03-May-12			Index Future	171.27	171.3920	171.2740	171.3920	515.00
15/03/2012	IGOV On 02-August-12			Index Future	173.77	173.8990	173.7740	173.8990	0.00
15/03/2012	ILBI On 03-May-12			Index Future	464.62	464.6220	464.6220	464.6220	0.00
15/03/2012	ILBI On 02-August-12			Index Future	471.27	471.2670	471.2670	471.2670	152.00
15/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,390.00
15/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
15/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	0.00
15/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	2,890.00
15/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3100	5.6900	94.3100	0.00
15/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.72	94.2700	5.7200	94.2700	0.00
15/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.76	94.2300	5.7600	94.2300	44,760.00
15/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.96	94.0500	5.9600	94.0500	940.00
15/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.18	93.8300	6.1800	93.8300	790.00
15/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.41	93.6300	6.4100	93.6300	1,250.00
15/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.65	93.4100	6.6500	93.4100	1,700.00
15/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.87	93.2000	6.8700	93.2000	2,000.00
15/03/2012	R157 On 03-May-12			Bond Future	6.89	121.4580	6.8920	121.4580	11,534.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4382	4	4382	4	0.00
15/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4539	5	4539	5	0.00
15/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4225	4	4225	4	0.00
15/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	35	0	35	0	1,500.00
15/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	132	0	132	0	0.00
15/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	360	0	360	0	0.00
15/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	830	1	830	1	1,500.00
15/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1436	1	1436	1	1,500.00
15/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
15/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2180	2	2180	2	0.00
15/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
15/03/2012	R157 On 02-August-12			Bond Future	6.98	123.2336	6.9840	123.2336	0.00
15/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3280	3	3280	3	0.00
15/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3406	3	3406	3	0.00
15/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3155	3	3155	3	0.00
15/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	250	0	250	0	0.00
15/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	206	0	206	0	0.00
15/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	227	0	227	0	0.00
15/03/2012	R157 On 01-November-12			Bond Future	7.06	118.3397	7.0590	118.3397	0.00
15/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1271	1	1271	1	0.00
15/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1201	1	1201	1	0.00
15/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1343	1	1343	1	0.00
15/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1368	1	1368	1	0.00
15/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1508	1	1508	1	0.00
15/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1437	1	1437	1	0.00
15/03/2012	R157 On 07-February-13			Bond Future	7.13	120.3974	7.1280	120.3974	0.00
15/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	993	1	993	1	0.00
15/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1045	1	1045	1	0.00
15/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	941	1	941	1	0.00
15/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	2035	2	2035	2	0.00
15/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1882	2	1882	2	0.00
15/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1959	2	1959	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
15/03/2012	R186 On 03-May-12			Bond Future	8.47	120.6317	8.4670	120.6317	29,388.00
15/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5345	5	5345	5	0.00
15/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5708	6	5708	6	0.00
15/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	4990	5	4990	5	0.00
15/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	391	0	391	0	2,250.00
15/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1054	1	1054	1	750.00
15/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2254	2	2254	2	0.00
15/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4305	4	4305	4	0.00
15/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	824	1	824	1	2,250.00
15/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1948	2	1948	2	750.00
15/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3573	4	3573	4	0.00
15/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	624	1	624	1	0.00
15/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5834	6	5834	6	0.00
15/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	468	1	468	1	0.00
15/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	541	1	541	1	0.00
15/03/2012	R186 On 02-August-12			Bond Future	8.55	117.1053	8.5480	117.1053	430.00
15/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5405	5	5405	5	0.00
15/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5664	6	5664	6	0.00
15/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5151	5	5151	5	0.00
15/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3173	3	3173	3	8,750.00
15/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	4952	5	4952	5	0.00
15/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1652	2	1652	2	43.00
15/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5456	5	5456	5	0.00
15/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1419	1	1419	1	276.00
15/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	9163	9	9163	9	0.00
15/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3547	4	3547	4	43.00
15/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3938	4	3938	4	276.00
15/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9932	10	9932	10	0.00
15/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3778	4	3778	4	0.00
15/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5935	6	5935	6	0.00
15/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3400	3	3400	3	0.00
15/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3585	4	3585	4	0.00
15/03/2012	R186 On 01-November-12			Bond Future	8.62	118.9291	8.6200	118.9291	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6210	6	6210	6	0.00
15/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6451	6	6451	6	0.00
15/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	5973	6	5973	6	0.00
15/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5261	5	5261	5	0.00
15/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4857	5	4857	5	0.00
15/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	5055	5	5055	5	0.00
15/03/2012	R186 On 07-February-13			Bond Future	8.69	115.6969	8.6920	115.6969	0.00
15/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5737	6	5737	6	0.00
15/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5536	5	5536	5	0.00
15/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	5949	6	5949	6	0.00
15/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7205	7	7205	7	0.00
15/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7688	8	7688	8	0.00
15/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7440	8	7440	8	0.00
15/03/2012	R189 On 03-May-12			Bond Future	215.65	215.6796	215.6547	215.6796	0.00
15/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	655	1	655	1	0.00
15/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	605	1	605	1	0.00
15/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	705	1	705	1	0.00
15/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R197 On 03-May-12			Bond Future	253.92	254.2708	253.9152	254.2708	999.00
15/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2915	3	2915	3	0.00
15/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2865	3	2865	3	0.00
15/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2965	3	2965	3	0.00
15/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R201 On 03-May-12			Bond Future	6.24	109.3049	6.2350	109.3049	1,658.00
15/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3666	4	3666	4	0.00
15/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3548	4	3548	4	0.00
15/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	3785	4	3785	4	0.00
15/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	1	0	0.00
15/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00

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15/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R201 On 02-August-12			Bond Future	6.27	106.4957	6.2720	106.4957	0.00
15/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2785	3	2785	3	0.00
15/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	2885	3	2885	3	0.00
15/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2686	3	2686	3	0.00
15/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	80	0	80	0	0.00
15/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	62	0	62	0	0.00
15/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	70	0	70	0	0.00
15/03/2012	R201 On 01-November-12			Bond Future	6.27	108.1514	6.2700	108.1514	0.00
15/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1135	1	1135	1	0.00
15/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1075	1	1075	1	0.00
15/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1196	1	1196	1	0.00
15/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	632	1	632	1	0.00
15/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	712	1	712	1	0.00
15/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	671	1	671	1	0.00
15/03/2012	R201 On 07-February-13			Bond Future	6.23	105.6134	6.2260	105.6134	0.00
15/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	925	1	925	1	0.00
15/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	974	1	974	1	0.00
15/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	878	1	878	1	0.00
15/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	924	1	924	1	0.00
15/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	843	1	843	1	0.00
15/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	882	1	882	1	0.00
15/03/2012	R202 On 03-May-12			Bond Future	189.72	189.7238	189.7169	189.7238	36,952.00
15/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	333	0	333	0	0.00
15/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	233	0	233	0	0.00
15/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	283	0	283	0	0.00
15/03/2012	R203 On 03-May-12			Bond Future	7.45	104.6520	7.4540	104.6520	3,524.00
15/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5570	6	5570	6	0.00
15/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5776	6	5776	6	0.00
15/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5364	5	5364	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	188	0	188	0	4,200.00
15/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1843	2	1843	2	0.00
15/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	336	0	336	0	1,400.00
15/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	853	1	853	1	0.00
15/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	871	1	871	1	1,400.00
15/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	320	0	320	0	4,200.00
15/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1697	2	1697	2	0.00
15/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	6	0	6	0	0.00
15/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2229	2	2229	2	0.00
15/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	3	0	3	0	0.00
15/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	5	0	5	0	0.00
15/03/2012	R203 On 02-August-12			Bond Future	7.54	106.1843	7.5440	106.1843	0.00
15/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4479	4	4479	4	0.00
15/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4319	4	4319	4	0.00
15/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4641	5	4641	5	0.00
15/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	472	0	472	0	0.00
15/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	555	1	555	1	0.00
15/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	513	1	513	1	0.00
15/03/2012	R203 On 01-November-12			Bond Future	7.62	103.6709	7.6240	103.6709	0.00
15/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2479	2	2479	2	0.00
15/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2593	3	2593	3	0.00
15/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2369	2	2369	2	0.00
15/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	2061	2	2061	2	0.00
15/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1882	2	1882	2	0.00
15/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1969	2	1969	2	0.00
15/03/2012	R203 On 07-February-13			Bond Future	7.71	105.4720	7.7050	105.4720	0.00
15/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	760	1	760	1	0.00
15/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	806	1	806	1	0.00
15/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	718	1	718	1	0.00
15/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5696	6	5696	6	0.00
15/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5376	5	5376	5	0.00
15/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5534	6	5534	6	0.00
15/03/2012	R204 On 03-May-12			Bond Future	7.76	104.2950	7.7550	104.2950	3,396.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	4999	5	4999	5	0.00
15/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5232	5	5232	5	0.00
15/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	66	0	66	0	550.00
15/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1041	1	1041	1	0.00
15/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4767	5	4767	5	0.00
15/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	48	0	48	0	0.00
15/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	4044	4	4044	4	0.00
15/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	1067	1	1067	1	550.00
15/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	30	0	30	0	0.00
15/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	38	0	38	0	0.00
15/03/2012	R204 On 02-August-12			Bond Future	7.85	101.7883	7.8480	101.7883	0.00
15/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4181	4	4181	4	0.00
15/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4356	4	4356	4	0.00
15/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4009	4	4009	4	0.00
15/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	1075	1	1075	1	0.00
15/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	944	1	944	1	0.00
15/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	1008	1	1008	1	0.00
15/03/2012	R204 On 01-November-12			Bond Future	7.93	103.3747	7.9280	103.3747	0.00
15/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2919	3	2919	3	0.00
15/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2792	3	2792	3	0.00
15/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3049	3	3049	3	0.00
15/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2467	2	2467	2	0.00
15/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2687	3	2687	3	0.00
15/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2575	3	2575	3	0.00
15/03/2012	R204 On 07-February-13			Bond Future	8.01	101.1303	8.0080	101.1303	0.00
15/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3141	3	3141	3	0.00
15/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3022	3	3022	3	0.00
15/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3262	3	3262	3	0.00
15/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	3069	3	3069	3	0.00
15/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3289	3	3289	3	0.00
15/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3178	3	3178	3	0.00
15/03/2012	R206 On 03-May-12			Bond Future	6.09	104.5688	6.0860	104.5688	890.00
15/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2238	2	2238	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
15/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2316	2	2316	2	0.00
15/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2160	2	2160	2	0.00
15/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R206 On 02-August-12			Bond Future	6.12	102.3357	6.1200	102.3357	0.00
15/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1580	2	1580	2	0.00
15/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1519	2	1519	2	0.00
15/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1642	2	1642	2	0.00
15/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	37	0	37	0	0.00
15/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	49	0	49	0	0.00
15/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	43	0	43	0	0.00
15/03/2012	R206 On 01-November-12			Bond Future	6.08	103.9263	6.0760	103.9263	0.00
15/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	413	0	413	0	0.00
15/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	442	0	442	0	0.00
15/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	386	0	386	0	0.00
15/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	531	1	531	1	0.00
15/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	472	0	472	0	0.00
15/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	500	0	500	0	0.00
15/03/2012	R206 On 07-February-13			Bond Future	5.93	101.9627	5.9260	101.9627	0.00
15/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	462	0	462	0	0.00
15/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	488	0	488	0	0.00
15/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	438	0	438	0	0.00
15/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	417	0	417	0	0.00
15/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	377	0	377	0	0.00
15/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	396	0	396	0	0.00
15/03/2012	R207 On 03-May-12			Bond Future	7.96	98.1412	7.9640	98.1412	26,236.00
15/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4337	4	4337	4	0.00
15/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4578	5	4578	5	0.00
15/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4098	4	4098	4	0.00
15/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	234	0	234	0	2,400.00
15/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	480	0	480	0	800.00
15/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1271	1	1271	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2323	2	2323	2	0.00
15/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	489	1	489	1	2,400.00
15/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1072	1	1072	1	800.00
15/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2235	2	2235	2	0.00
15/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	137	0	137	0	0.00
15/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	3127	3	3127	3	0.00
15/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	95	0	95	0	0.00
15/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	114	0	114	0	0.00
15/03/2012	R207 On 02-August-12			Bond Future	8.06	95.9418	8.0560	95.9418	0.00
15/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4711	5	4711	5	0.00
15/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4900	5	4900	5	0.00
15/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4526	4	4526	4	0.00
15/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1150	1	1150	1	0.00
15/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	1013	1	1013	1	0.00
15/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1079	1	1079	1	0.00
15/03/2012	R207 On 01-November-12			Bond Future	8.13	97.4349	8.1330	97.4349	0.00
15/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3366	3	3366	3	0.00
15/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3225	3	3225	3	0.00
15/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3509	3	3509	3	0.00
15/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2644	3	2644	3	0.00
15/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2877	3	2877	3	0.00
15/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2759	3	2759	3	0.00
15/03/2012	R207 On 07-February-13			Bond Future	8.21	95.4819	8.2120	95.4819	0.00
15/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3645	4	3645	4	0.00
15/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3513	3	3513	3	0.00
15/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3779	4	3779	4	0.00
15/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3337	3	3337	3	0.00
15/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3574	4	3574	4	0.00
15/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3454	3	3454	3	0.00
15/03/2012	R208 On 03-May-12			Bond Future	8.02	92.6325	8.0180	92.6325	9,510.00
15/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5679	6	5679	6	0.00
15/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	5942	6	5942	6	0.00
15/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5417	5	5417	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	257	0	257	0	3,000.00
15/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	521	1	521	1	1,000.00
15/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1371	1	1371	1	0.00
15/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2495	2	2495	2	0.00
15/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	544	1	544	1	3,000.00
15/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1181	1	1181	1	1,000.00
15/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2440	3	2440	3	0.00
15/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	71	0	71	0	0.00
15/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3408	4	3408	4	0.00
15/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	47	0	47	0	0.00
15/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	58	0	58	0	0.00
15/03/2012	R208 On 02-August-12			Bond Future	8.10	93.9933	8.1000	93.9933	0.00
15/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	4943	5	4943	5	0.00
15/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4747	5	4747	5	0.00
15/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5143	5	5143	5	0.00
15/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1188	1	1188	1	0.00
15/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1343	1	1343	1	0.00
15/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1263	1	1263	1	0.00
15/03/2012	R208 On 01-November-12			Bond Future	8.17	92.0529	8.1730	92.0529	0.00
15/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3573	4	3573	4	0.00
15/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3726	4	3726	4	0.00
15/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3425	3	3425	3	0.00
15/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3272	3	3272	3	0.00
15/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	3010	3	3010	3	0.00
15/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3138	3	3138	3	0.00
15/03/2012	R208 On 07-February-13			Bond Future	8.25	93.6551	8.2450	93.6551	0.00
15/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3242	3	3242	3	0.00
15/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3374	3	3374	3	0.00
15/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3119	3	3119	3	0.00
15/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4765	5	4765	5	0.00
15/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4458	5	4458	5	0.00
15/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4606	5	4606	5	0.00
15/03/2012	R209 On 03-May-12			Bond Future	8.91	74.2547	8.9060	74.2547	2,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2227	2	2227	2	0.00
15/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2015	2	2015	2	0.00
15/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2448	2	2448	2	0.00
15/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1345	1	1345	1	0.00
15/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1675	2	1675	2	0.00
15/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1504	2	1504	2	0.00
15/03/2012	R209 On 02-August-12			Bond Future	8.98	75.3369	8.9770	75.3369	0.00
15/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5082	5	5082	5	0.00
15/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5297	5	5297	5	0.00
15/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	4869	5	4869	5	0.00
15/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3195	3	3195	3	0.00
15/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2892	3	2892	3	0.00
15/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	3041	3	3041	3	0.00
15/03/2012	R209 On 01-November-12			Bond Future	9.04	73.3667	9.0410	73.3667	0.00
15/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4841	5	4841	5	0.00
15/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4663	5	4663	5	0.00
15/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5029	5	5029	5	0.00
15/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4961	5	4961	5	0.00
15/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5356	6	5356	6	0.00
15/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5152	5	5152	5	0.00
15/03/2012	R209 On 07-February-13			Bond Future	9.11	74.6422	9.1070	74.6422	0.00
15/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5520	5	5520	5	0.00
15/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5346	5	5346	5	0.00
15/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5703	6	5703	6	0.00
15/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6130	6	6130	6	0.00
15/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6533	7	6533	7	0.00
15/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6325	6	6325	6	0.00
15/03/2012	R210 On 03-May-12			Bond Future	140.52	140.5266	140.5214	140.5266	820.00
15/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1521	2	1521	2	0.00
15/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1471	1	1471	1	0.00
15/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1571	2	1571	2	0.00
15/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R211 On 03-May-12			Bond Future	118.57	118.5807	118.5717	118.5807	480.00
15/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	372	0	372	0	0.00
15/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	422	0	422	0	0.00
15/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	322	0	322	0	0.00
15/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R212 On 03-May-12			Bond Future	116.15	116.3084	116.1530	116.3084	2,752.00
15/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	853	1	853	1	0.00
15/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	803	1	803	1	0.00
15/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	903	1	903	1	0.00
15/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
15/03/2012	R213 On 03-May-12			Bond Future	8.81	84.5897	8.8120	84.5897	2,646.00
15/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4033	4	4033	4	0.00
15/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4324	4	4324	4	0.00
15/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3748	4	3748	4	0.00
15/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	740	1	740	1	0.00
15/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	567	1	567	1	0.00
15/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	649	1	649	1	0.00
15/03/2012	R213 On 02-August-12			Bond Future	8.89	85.8344	8.8860	85.8344	0.00
15/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5563	5	5563	5	0.00
15/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5794	6	5794	6	0.00
15/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5335	5	5335	5	0.00
15/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2923	3	2923	3	0.00
15/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2636	3	2636	3	0.00
15/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2777	3	2777	3	0.00
15/03/2012	R213 On 01-November-12			Bond Future	8.96	83.6258	8.9550	83.6258	0.00
15/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5266	5	5266	5	0.00
15/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5465	5	5465	5	0.00
15/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5069	5	5069	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	5108	5	5108	5	0.00
15/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4734	5	4734	5	0.00
15/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4919	5	4919	5	0.00
15/03/2012	R213 On 07-February-13			Bond Future	9.03	85.0808	9.0270	85.0808	0.00
15/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5828	6	5828	6	0.00
15/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6021	6	6021	6	0.00
15/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5645	6	5645	6	0.00
15/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6236	6	6236	6	0.00
15/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5846	6	5846	6	0.00
15/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	6034	6	6034	6	0.00
15/03/2012	R214 On 03-May-12			Bond Future	8.94	75.7140	8.9390	75.7140	1,500.00
15/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1222	2	1222	2	0.00
15/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	1056	1	1056	1	0.00
15/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	1139	2	1139	2	0.00
15/03/2012	R214 On 02-August-12			Bond Future	9.01	76.8205	9.0070	76.8205	0.00
15/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
15/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	1767	2	1767	2	0.00
15/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	1601	2	1601	2	0.00
15/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	1684	2	1684	2	0.00
16/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	AL7T On 03-May-12			Index Future	420.59	420.1670	420.5890	420.1670	16.00
16/03/2012	AL7T On 02-August-12			Index Future	426.72	426.3010	426.7220	426.3010	0.00
16/03/2012	ALBI On 03-May-12			Index Future	382.84	382.4560	382.8410	382.4560	897.00
16/03/2012	ALBI On 02-August-12			Index Future	388.42	388.0400	388.4230	388.0400	118.00
16/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	CAAN On 30-March-12			Can-Do Future	0.01	0.0152	0.0101	0.0152	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	CAAO On 30-March-12			Can-Do Future	0.21	0.1935	0.2124	0.1935	100,000.00
16/03/2012	CAAW On 20-April-12			Any day expiry	7.60	7.6580	7.6022	7.6580	0.00
16/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	32	0	32	0	0.00
16/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	28	0	28	0	0.00
16/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	37	0	37	0	0.00
16/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	485	0	485	0	0.00
16/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	576	1	576	1	0.00
16/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	530	0	530	0	0.00
16/03/2012	CAAX On 30-March-12			Can-Do Future	0.01	0.0160	0.0082	0.0160	12,500.00
16/03/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0449	0.0309	0.0449	12,500.00
16/03/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0857	0.0680	0.0857	5,670.00
16/03/2012	CABA On 18-June-12			Can-Do Future	0.10	0.1004	0.1004	0.1004	8,000.00
16/03/2012	CABB On 18-June-12			Can-Do Future	0.10	0.1027	0.1029	0.1027	8,000.00
16/03/2012	CABC On 18-June-12			Can-Do Future	0.08	0.0825	0.0823	0.0825	16,000.00
16/03/2012	CABD On 18-June-12			Can-Do Future	0.04	0.0413	0.0412	0.0413	16,000.00
16/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2012	DAAA On 29-March-12			Any day expiry	7.58	7.6347	7.5790	7.6347	0.00
16/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	16	0	16	0	0.00
16/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	20	0	20	0	0.00
16/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	12	0	12	0	0.00
16/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	383	0	383	0	0.00
16/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	291	0	291	0	0.00
16/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	337	0	337	0	0.00
16/03/2012	GOVI On 03-May-12			GOVI	383.80	383.4420	383.8030	383.4420	193.00
16/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	18030	1	18030	1	0.00
16/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	17930	1	17930	1	0.00
16/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	18130	1	18130	1	0.00
16/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
16/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
16/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	GOVI On 02-August-12			GOVI	389.40	389.0390	389.3990	389.0390	0.00
16/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
16/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
16/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
16/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	5910	1	5910	1	0.00
16/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	6110	1	6110	1	0.00
16/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	6010	1	6010	1	0.00
16/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2012	IGOV On 03-May-12			Index Future	171.12	171.2740	171.1160	171.2740	515.00
16/03/2012	IGOV On 02-August-12			Index Future	173.61	173.7740	173.6110	173.7740	0.00
16/03/2012	ILBI On 03-May-12			Index Future	464.62	464.6220	464.6220	464.6220	0.00
16/03/2012	ILBI On 02-August-12			Index Future	471.27	471.2670	471.2670	471.2670	152.00
16/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,390.00
16/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
16/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
16/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.67	94.3400	5.6700	94.3400	2,890.00
16/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.69	94.3100	5.6900	94.3100	0.00
16/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.72	94.2800	5.7200	94.2800	0.00
16/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.78	94.2400	5.7800	94.2400	44,760.00
16/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	6.01	94.0400	6.0100	94.0400	840.00
16/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.25	93.8200	6.2500	93.8200	790.00
16/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.48	93.5900	6.4800	93.5900	1,250.00
16/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.72	93.3500	6.7200	93.3500	1,700.00
16/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.94	93.1300	6.9400	93.1300	2,000.00
16/03/2012	R157 On 03-May-12			Bond Future	6.88	121.4448	6.8800	121.4448	11,534.00
16/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4422	4	4422	4	0.00
16/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4579	5	4579	5	0.00

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16/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4264	4	4264	4	0.00
16/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	36	0	36	0	1,500.00
16/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	135	0	135	0	0.00
16/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	369	0	369	0	0.00
16/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	800	1	800	1	1,500.00
16/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1399	1	1399	1	1,500.00
16/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
16/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	2141	2	2141	2	0.00
16/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00
16/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
16/03/2012	R157 On 02-August-12			Bond Future	6.97	123.2153	6.9710	123.2153	0.00
16/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3311	3	3311	3	0.00
16/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3186	3	3186	3	0.00
16/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3438	3	3438	3	0.00
16/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	198	0	198	0	0.00
16/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	242	0	242	0	0.00
16/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	219	0	219	0	0.00
16/03/2012	R157 On 01-November-12			Bond Future	7.04	118.3172	7.0440	118.3172	0.00
16/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1289	1	1289	1	0.00
16/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1218	1	1218	1	0.00
16/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1361	1	1361	1	0.00
16/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1344	1	1344	1	0.00
16/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1483	2	1483	2	0.00
16/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1413	1	1413	1	0.00
16/03/2012	R157 On 07-February-13			Bond Future	7.12	120.3847	7.1160	120.3847	0.00
16/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1003	1	1003	1	0.00
16/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1056	1	1056	1	0.00
16/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	951	1	951	1	0.00
16/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	2015	2	2015	2	0.00
16/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1863	2	1863	2	0.00
16/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1938	2	1938	2	0.00
16/03/2012	R186 On 03-May-12			Bond Future	8.45	120.8359	8.4450	120.8359	29,388.00
16/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	5500	5	5500	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	5868	6	5868	6	0.00
16/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	5140	5	5140	5	0.00
16/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	410	0	410	0	2,250.00
16/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1102	1	1102	1	750.00
16/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2343	2	2343	2	0.00
16/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	4442	4	4442	4	0.00
16/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	756	1	756	1	2,250.00
16/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1832	2	1832	2	750.00
16/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3416	4	3416	4	0.00
16/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	570	1	570	1	0.00
16/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5648	6	5648	6	0.00
16/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	423	0	423	0	0.00
16/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	491	1	491	1	0.00
16/03/2012	R186 On 02-August-12			Bond Future	8.53	117.3055	8.5250	117.3055	430.00
16/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	5512	5	5512	5	0.00
16/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	5775	6	5775	6	0.00
16/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3247	3	3247	3	8,750.00
16/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5053	5	5053	5	0.00
16/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5255	5	5255	5	0.00
16/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1457	1	1457	1	276.00
16/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	1695	2	1695	2	43.00
16/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	5564	5	5564	5	0.00
16/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3445	4	3445	4	43.00
16/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8996	9	8996	9	0.00
16/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3672	4	3672	4	0.00
16/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5799	6	5799	6	0.00
16/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3829	4	3829	4	276.00
16/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9760	10	9760	10	0.00
16/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3301	3	3301	3	0.00
16/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3482	4	3482	4	0.00
16/03/2012	R186 On 01-November-12			Bond Future	8.60	119.1257	8.5960	119.1257	0.00
16/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6318	6	6318	6	0.00
16/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	6562	6	6562	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
16/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6078	6	6078	6	0.00
16/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	5151	5	5151	5	0.00
16/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4753	5	4753	5	0.00
16/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4948	5	4948	5	0.00
16/03/2012	R186 On 07-February-13			Bond Future	8.67	115.9072	8.6690	115.9072	0.00
16/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	5826	6	5826	6	0.00
16/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	5622	6	5622	6	0.00
16/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6040	6	6040	6	0.00
16/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	7094	7	7094	7	0.00
16/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7572	8	7572	8	0.00
16/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7327	7	7327	7	0.00
16/03/2012	R189 On 03-May-12			Bond Future	215.60	215.6547	215.5979	215.6547	0.00
16/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	598	1	598	1	0.00
16/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	548	1	548	1	0.00
16/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	648	1	648	1	0.00
16/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R197 On 03-May-12			Bond Future	254.12	253.9152	254.1237	253.9152	999.00
16/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3124	3	3124	3	0.00
16/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3074	3	3074	3	0.00
16/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3174	3	3174	3	0.00
16/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R201 On 03-May-12			Bond Future	6.22	109.3049	6.2230	109.3049	1,658.00
16/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3696	4	3696	4	0.00
16/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3578	4	3578	4	0.00
16/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	3814	4	3814	4	0.00
16/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R201 On 02-August-12			Bond Future	6.26	106.4935	6.2600	106.4935	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	2809	3	2809	3	0.00
16/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2709	3	2709	3	0.00
16/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	2910	3	2910	3	0.00
16/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	60	0	60	0	0.00
16/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	76	0	76	0	0.00
16/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	67	0	67	0	0.00
16/03/2012	R201 On 01-November-12			Bond Future	6.26	108.1453	6.2560	108.1453	0.00
16/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1150	1	1150	1	0.00
16/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1089	1	1089	1	0.00
16/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1212	1	1212	1	0.00
16/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	620	1	620	1	0.00
16/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	698	1	698	1	0.00
16/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	658	1	658	1	0.00
16/03/2012	R201 On 07-February-13			Bond Future	6.22	105.6170	6.2150	105.6170	0.00
16/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	934	1	934	1	0.00
16/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	983	1	983	1	0.00
16/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	886	1	886	1	0.00
16/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	913	1	913	1	0.00
16/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	832	1	832	1	0.00
16/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	872	1	872	1	0.00
16/03/2012	R202 On 03-May-12			Bond Future	189.11	189.7169	189.1064	189.7169	36,952.00
16/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
16/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
16/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
16/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	944	0	944	0	0.00
16/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	844	0	844	0	0.00
16/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	894	0	894	0	0.00
16/03/2012	R203 On 03-May-12			Bond Future	7.45	104.6565	7.4470	104.6565	3,524.00
16/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	5601	6	5601	6	0.00
16/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	5807	6	5807	6	0.00
16/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5394	5	5394	5	0.00
16/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	188	0	188	0	4,200.00
16/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	1860	2	1860	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
16/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	337	0	337	0	1,400.00
16/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	860	1	860	1	0.00
16/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	847	1	847	1	1,400.00
16/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	306	0	306	0	4,200.00
16/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1667	2	1667	2	0.00
16/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	5	0	5	0	0.00
16/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	2198	2	2198	2	0.00
16/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	3	0	3	0	0.00
16/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	4	0	4	0	0.00
16/03/2012	R203 On 02-August-12			Bond Future	7.54	106.1843	7.5370	106.1843	0.00
16/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4499	4	4499	4	0.00
16/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	4661	5	4661	5	0.00
16/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4338	4	4338	4	0.00
16/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	545	1	545	1	0.00
16/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	463	0	463	0	0.00
16/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	503	1	503	1	0.00
16/03/2012	R203 On 01-November-12			Bond Future	7.62	103.6709	7.6160	103.6709	0.00
16/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2492	2	2492	2	0.00
16/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2607	3	2607	3	0.00
16/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2381	2	2381	2	0.00
16/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	2041	2	2041	2	0.00
16/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1863	2	1863	2	0.00
16/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1950	2	1950	2	0.00
16/03/2012	R203 On 07-February-13			Bond Future	7.70	105.4797	7.6990	105.4797	0.00
16/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	762	1	762	1	0.00
16/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	808	1	808	1	0.00
16/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	720	1	720	1	0.00
16/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5675	6	5675	6	0.00
16/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5355	5	5355	5	0.00
16/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5513	6	5513	6	0.00
16/03/2012	R204 On 03-May-12			Bond Future	7.75	104.2744	7.7480	104.2744	3,396.00
16/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5032	5	5032	5	0.00
16/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5266	5	5266	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	65	0	65	0	550.00
16/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1048	1	1048	1	0.00
16/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	4799	5	4799	5	0.00
16/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	44	0	44	0	0.00
16/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	4007	4	4007	4	0.00
16/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	1038	1	1038	1	550.00
16/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	28	0	28	0	0.00
16/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	35	0	35	0	0.00
16/03/2012	R204 On 02-August-12			Bond Future	7.84	101.7635	7.8400	101.7635	0.00
16/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4203	4	4203	4	0.00
16/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4030	4	4030	4	0.00
16/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4378	4	4378	4	0.00
16/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	927	1	927	1	0.00
16/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	1056	1	1056	1	0.00
16/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	990	1	990	1	0.00
16/03/2012	R204 On 01-November-12			Bond Future	7.92	103.3459	7.9210	103.3459	0.00
16/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	2931	3	2931	3	0.00
16/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	2804	3	2804	3	0.00
16/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3062	3	3062	3	0.00
16/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2446	2	2446	2	0.00
16/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2665	3	2665	3	0.00
16/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2553	3	2553	3	0.00
16/03/2012	R204 On 07-February-13			Bond Future	8.00	101.1118	8.0020	101.1118	0.00
16/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3150	3	3150	3	0.00
16/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3031	3	3031	3	0.00
16/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3272	3	3272	3	0.00
16/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	3051	3	3051	3	0.00
16/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3271	3	3271	3	0.00
16/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	3159	3	3159	3	0.00
16/03/2012	R206 On 03-May-12			Bond Future	6.07	104.5704	6.0680	104.5704	890.00
16/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2267	2	2267	2	0.00
16/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2345	2	2345	2	0.00
16/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2189	2	2189	2	0.00

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16/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R206 On 02-August-12			Bond Future	6.10	102.3343	6.1010	102.3343	0.00
16/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1603	2	1603	2	0.00
16/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1665	2	1665	2	0.00
16/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1542	2	1542	2	0.00
16/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	46	0	46	0	0.00
16/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	34	0	34	0	0.00
16/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	40	0	40	0	0.00
16/03/2012	R206 On 01-November-12			Bond Future	6.05	103.9217	6.0520	103.9217	0.00
16/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	425	0	425	0	0.00
16/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	454	0	454	0	0.00
16/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	398	0	398	0	0.00
16/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	515	1	515	1	0.00
16/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	456	0	456	0	0.00
16/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	485	1	485	1	0.00
16/03/2012	R206 On 07-February-13			Bond Future	5.91	101.9663	5.9060	101.9663	0.00
16/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	471	0	471	0	0.00
16/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	497	0	497	0	0.00
16/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	446	0	446	0	0.00
16/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	407	0	407	0	0.00
16/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	368	0	368	0	0.00
16/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	387	0	387	0	0.00
16/03/2012	R207 On 03-May-12			Bond Future	7.95	98.2075	7.9520	98.2075	26,236.00
16/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4394	4	4394	4	0.00
16/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	4636	5	4636	5	0.00
16/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4153	4	4153	4	0.00
16/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	238	0	238	0	2,400.00
16/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	488	0	488	0	800.00
16/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1294	1	1294	1	0.00
16/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2362	2	2362	2	0.00
16/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	461	0	461	0	2,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1029	1	1029	1	800.00
16/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2176	2	2176	2	0.00
16/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	126	0	126	0	0.00
16/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	3065	3	3065	3	0.00
16/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	87	0	87	0	0.00
16/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	105	0	105	0	0.00
16/03/2012	R207 On 02-August-12			Bond Future	8.04	96.0008	8.0430	96.0008	0.00
16/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	4755	5	4755	5	0.00
16/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	4568	5	4568	5	0.00
16/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	4945	5	4945	5	0.00
16/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	988	1	988	1	0.00
16/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1122	1	1122	1	0.00
16/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1053	1	1053	1	0.00
16/03/2012	R207 On 01-November-12			Bond Future	8.12	97.4921	8.1200	97.4921	0.00
16/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3396	3	3396	3	0.00
16/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3255	3	3255	3	0.00
16/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3541	4	3541	4	0.00
16/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2609	3	2609	3	0.00
16/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2839	3	2839	3	0.00
16/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2721	3	2721	3	0.00
16/03/2012	R207 On 07-February-13			Bond Future	8.20	95.5474	8.2000	95.5474	0.00
16/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	3672	4	3672	4	0.00
16/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3539	4	3539	4	0.00
16/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	3806	4	3806	4	0.00
16/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3303	3	3303	3	0.00
16/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3539	4	3539	4	0.00
16/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3420	3	3420	3	0.00
16/03/2012	R208 On 03-May-12			Bond Future	8.00	92.7337	7.9960	92.7337	9,510.00
16/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	5802	6	5802	6	0.00
16/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6066	6	6066	6	0.00
16/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5538	5	5538	5	0.00
16/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	270	0	270	0	3,000.00
16/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	547	1	547	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1429	1	1429	1	0.00
16/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2581	2	2581	2	0.00
16/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	499	1	499	1	3,000.00
16/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1108	1	1108	1	1,000.00
16/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2335	2	2335	2	0.00
16/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	61	0	61	0	0.00
16/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3290	3	3290	3	0.00
16/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	39	0	39	0	0.00
16/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	50	0	50	0	0.00
16/03/2012	R208 On 02-August-12			Bond Future	8.08	94.0862	8.0770	94.0862	0.00
16/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5031	5	5031	5	0.00
16/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5233	5	5233	5	0.00
16/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	4833	5	4833	5	0.00
16/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1296	1	1296	1	0.00
16/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1144	1	1144	1	0.00
16/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1217	1	1217	1	0.00
16/03/2012	R208 On 01-November-12			Bond Future	8.15	92.1492	8.1490	92.1492	0.00
16/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3640	4	3640	4	0.00
16/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	3794	4	3794	4	0.00
16/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3489	3	3489	3	0.00
16/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3200	3	3200	3	0.00
16/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2942	3	2942	3	0.00
16/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3069	3	3069	3	0.00
16/03/2012	R208 On 07-February-13			Bond Future	8.22	93.7598	8.2220	93.7598	0.00
16/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3296	3	3296	3	0.00
16/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3429	3	3429	3	0.00
16/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3171	3	3171	3	0.00
16/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4690	5	4690	5	0.00
16/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4386	4	4386	4	0.00
16/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4533	5	4533	5	0.00
16/03/2012	R209 On 03-May-12			Bond Future	8.87	74.5328	8.8740	74.5328	2,933.00
16/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2354	2	2354	2	0.00
16/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2134	2	2134	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
16/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2583	2	2583	2	0.00
16/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1232	1	1232	1	0.00
16/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1546	2	1546	2	0.00
16/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1383	2	1383	2	0.00
16/03/2012	R209 On 02-August-12			Bond Future	8.94	75.6190	8.9440	75.6190	0.00
16/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5222	5	5222	5	0.00
16/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5007	5	5007	5	0.00
16/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5442	5	5442	5	0.00
16/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2784	3	2784	3	0.00
16/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3080	3	3080	3	0.00
16/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2928	3	2928	3	0.00
16/03/2012	R209 On 01-November-12			Bond Future	9.01	73.6529	9.0070	73.6529	0.00
16/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	4967	5	4967	5	0.00
16/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	4785	5	4785	5	0.00
16/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5157	5	5157	5	0.00
16/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4831	5	4831	5	0.00
16/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5220	5	5220	5	0.00
16/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	5020	5	5020	5	0.00
16/03/2012	R209 On 07-February-13			Bond Future	9.07	74.9323	9.0730	74.9323	0.00
16/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5644	6	5644	6	0.00
16/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5467	5	5467	5	0.00
16/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	5829	6	5829	6	0.00
16/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	6002	6	6002	6	0.00
16/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6399	7	6399	7	0.00
16/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6195	6	6195	6	0.00
16/03/2012	R210 On 03-May-12			Bond Future	140.42	140.5214	140.4183	140.5214	820.00
16/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1418	2	1418	2	0.00
16/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1368	1	1368	1	0.00
16/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1468	2	1468	2	0.00
16/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R211 On 03-May-12			Bond Future	118.55	118.5717	118.5533	118.5717	480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	353	0	353	0	0.00
16/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	403	0	403	0	0.00
16/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	303	0	303	0	0.00
16/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R212 On 03-May-12			Bond Future	115.94	116.1530	115.9430	116.1530	2,752.00
16/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	643	1	643	1	0.00
16/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	593	1	593	1	0.00
16/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	693	1	693	1	0.00
16/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
16/03/2012	R213 On 03-May-12			Bond Future	8.79	84.8044	8.7850	84.8044	3,723.00
16/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4187	4	4187	4	0.00
16/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4484	4	4484	4	0.00
16/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	3896	4	3896	4	0.00
16/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	673	1	673	1	0.00
16/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	512	1	512	1	0.00
16/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	588	1	588	1	0.00
16/03/2012	R213 On 02-August-12			Bond Future	8.86	86.0382	8.8580	86.0382	0.00
16/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	5689	6	5689	6	0.00
16/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	5924	6	5924	6	0.00
16/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5458	5	5458	5	0.00
16/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2826	3	2826	3	0.00
16/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2546	3	2546	3	0.00
16/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2682	3	2682	3	0.00
16/03/2012	R213 On 01-November-12			Bond Future	8.93	83.8345	8.9260	83.8345	0.00
16/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5378	5	5378	5	0.00
16/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5579	5	5579	5	0.00
16/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5178	5	5178	5	0.00
16/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4992	5	4992	5	0.00
16/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4623	5	4623	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4805	5	4805	5	0.00
16/03/2012	R213 On 07-February-13			Bond Future	9.00	85.2942	8.9980	85.2942	0.00
16/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	5937	6	5937	6	0.00
16/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6132	6	6132	6	0.00
16/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	5752	6	5752	6	0.00
16/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6121	6	6121	6	0.00
16/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5735	6	5735	6	0.00
16/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5922	6	5922	6	0.00
16/03/2012	R214 On 03-May-12			Bond Future	8.92	76.1245	8.9170	76.1245	1,500.00
16/03/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
16/03/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
16/03/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
16/03/2012	R214 On 03-May-12	8.79	Put	Bond Future	1043	1	1043	1	0.00
16/03/2012	R214 On 03-May-12	8.81	Put	Bond Future	877	1	877	1	0.00
16/03/2012	R214 On 03-May-12	8.80	Put	Bond Future	960	1	960	1	0.00
16/03/2012	R214 On 02-August-12			Bond Future	8.98	77.2335	8.9840	77.2335	0.00
16/03/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
16/03/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
16/03/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
16/03/2012	R214 On 02-August-12	8.79	Put	Bond Future	1583	2	1583	2	0.00
16/03/2012	R214 On 02-August-12	8.81	Put	Bond Future	1417	2	1417	2	0.00
16/03/2012	R214 On 02-August-12	8.80	Put	Bond Future	1500	2	1500	2	0.00