



# Derivatives Monthly Statistics Report

For April 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	AL7T On 03-May-12			Index Future	424.55	423.4380	424.5490	423.4380	16.00
02/04/2012	AL7T On 02-August-12			Index Future	430.65	429.5270	430.6480	429.5270	0.00
02/04/2012	ALBI On 03-May-12			Index Future	385.67	384.7940	385.6690	384.7940	899.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	ALBI On 02-August-12			Index Future	391.21	390.3270	391.2100	390.3270	118.00
02/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	CAAW On 20-April-12			Any day expiry	7.67	7.6941	7.6662	7.6941	0.00
02/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	16	0	16	0	0.00
02/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	19	0	19	0	0.00
02/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	13	0	13	0	0.00
02/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	497	0	497	0	0.00
02/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	403	0	403	0	0.00
02/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	450	0	450	0	0.00
02/04/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0433	0.0356	0.0433	12,500.00
02/04/2012	CAAZ On 18-June-12			Can-Do Future	0.08	0.0919	0.0832	0.0919	5,670.00
02/04/2012	CABA On 18-June-12			Can-Do Future	0.17	0.1724	0.1731	0.1724	8,000.00
02/04/2012	CABB On 18-June-12			Can-Do Future	0.03	0.0310	0.0317	0.0310	8,000.00
02/04/2012	CABC On 18-June-12			Can-Do Future	0.10	0.1150	0.1040	0.1150	16,000.00
02/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0167	0.0148	0.0167	16,000.00
02/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2012	GOVI On 03-May-12			GOVI	386.65	385.7980	386.6450	385.7980	201.00
02/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	46450	4	46450	4	0.00
02/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	46350	4	46350	4	0.00
02/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	46550	4	46550	4	0.00
02/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
02/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/04/2012	GOVI On 02-August-12			GOVI	392.20	391.3460	392.2000	391.3460	0.00
02/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	22000	1	22000	1	0.00
02/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	21900	1	21900	1	0.00
02/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	22100	1	22100	1	0.00
02/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
02/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
02/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
02/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/04/2012	IGOV On 03-May-12			Index Future	172.42	171.0910	172.4220	171.0910	550.00
02/04/2012	IGOV On 02-August-12			Index Future	174.90	173.5520	174.8990	173.5520	0.00
02/04/2012	ILBI On 03-May-12			Index Future	463.90	463.9020	463.9020	463.9020	0.00
02/04/2012	ILBI On 02-August-12			Index Future	470.53	470.5320	470.5320	470.5320	152.00
02/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
02/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
02/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	2,890.00
02/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
02/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.68	94.3100	5.6800	94.3100	0.00
02/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.73	94.2600	5.7300	94.2600	44,760.00

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02/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.1400	5.8500	94.1400	840.00
02/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.04	93.9300	6.0400	93.9300	790.00
02/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.24	93.7300	6.2400	93.7300	500.00
02/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.44	93.5300	6.4400	93.5300	1,700.00
02/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3200	6.6500	93.3200	1,500.00
02/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.86	93.1100	6.8600	93.1100	0.00
02/04/2012	R157 On 03-May-12			Bond Future	6.70	121.9948	6.6990	121.9948	12,679.00
02/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5021	5	5021	5	0.00
02/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5179	5	5179	5	0.00
02/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4864	5	4864	5	0.00
02/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	46	0	46	0	1,500.00
02/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	196	0	196	0	1,500.00
02/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2159	2	2159	2	0.00
02/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	546	1	546	1	1,500.00
02/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	377	0	377	0	1,500.00
02/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	18	0	18	0	1,500.00
02/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	860	1	860	1	1,500.00
02/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
02/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1551	2	1551	2	0.00
02/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R157 On 02-August-12			Bond Future	6.78	123.7515	6.7800	123.7515	0.00
02/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3806	4	3806	4	0.00
02/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3672	4	3672	4	0.00
02/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3940	4	3940	4	0.00
02/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	115	0	115	0	0.00
02/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	142	0	142	0	0.00
02/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	128	0	128	0	0.00
02/04/2012	R157 On 01-November-12			Bond Future	6.84	118.8552	6.8370	118.8552	0.00
02/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1563	2	1563	2	0.00
02/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1485	1	1485	1	0.00
02/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1646	2	1646	2	0.00
02/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1046	1	1046	1	0.00

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02/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1166	1	1166	1	0.00
02/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1103	1	1103	1	0.00
02/04/2012	R157 On 07-February-13			Bond Future	6.90	120.8842	6.8960	120.8842	0.00
02/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1271	1	1271	1	0.00
02/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1332	1	1332	1	0.00
02/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1211	1	1211	1	0.00
02/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1714	2	1714	2	0.00
02/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1578	2	1578	2	0.00
02/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1645	2	1645	2	0.00
02/04/2012	R186 On 03-May-12			Bond Future	8.37	121.4888	8.3660	121.4888	29,842.00
02/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5915	6	5915	6	0.00
02/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	6318	6	6318	6	0.00
02/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	5516	5	5516	5	0.00
02/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	278	0	278	0	2,250.00
02/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	4738	5	4738	5	0.00
02/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	967	1	967	1	750.00
02/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	2344	2	2344	2	0.00
02/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1094	1	1094	1	750.00
02/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	313	0	313	0	2,250.00
02/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	2542	3	2542	3	0.00
02/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	207	0	207	0	0.00
02/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	4777	5	4777	5	0.00
02/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	134	0	134	0	0.00
02/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	167	0	167	0	0.00
02/04/2012	R186 On 02-August-12			Bond Future	8.45	117.9459	8.4460	117.9459	630.00
02/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	5718	6	5718	6	0.00
02/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	5994	6	5994	6	0.00
02/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3326	3	3326	3	8,750.00
02/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5236	5	5236	5	0.00
02/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5448	5	5448	5	0.00
02/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1441	1	1441	1	276.00
02/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1690	2	1690	2	43.00
02/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	5773	6	5773	6	0.00

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02/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	2929	3	2929	3	43.00
02/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8266	9	8266	9	0.00
02/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3140	3	3140	3	0.00
02/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5153	5	5153	5	0.00
02/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3287	3	3287	3	276.00
02/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9019	9	9019	9	0.00
02/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	2795	3	2795	3	0.00
02/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	2963	3	2963	3	0.00
02/04/2012	R186 On 01-November-12			Bond Future	8.52	119.7634	8.5150	119.7634	0.00
02/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	6538	6	6538	6	0.00
02/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6792	7	6792	7	0.00
02/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	6294	6	6294	6	0.00
02/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4637	5	4637	5	0.00
02/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4253	4	4253	4	0.00
02/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4439	5	4439	5	0.00
02/04/2012	R186 On 07-February-13			Bond Future	8.59	116.5150	8.5890	116.5150	0.00
02/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6089	6	6089	6	0.00
02/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6303	6	6303	6	0.00
02/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5877	6	5877	6	0.00
02/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7120	7	7120	7	0.00
02/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	6650	7	6650	7	0.00
02/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	6883	7	6883	7	0.00
02/04/2012	R189 On 03-May-12			Bond Future	215.29	215.2887	215.2945	215.2887	0.00
02/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	295	0	295	0	0.00
02/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	245	0	245	0	0.00
02/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	345	0	345	0	0.00
02/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R197 On 03-May-12			Bond Future	256.65	256.6302	256.6545	256.6302	1,019.00
02/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	5655	6	5655	6	0.00
02/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	5605	6	5605	6	0.00
02/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	5705	6	5705	6	0.00

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02/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R201 On 03-May-12			Bond Future	6.01	109.8086	6.0060	109.8086	1,658.00
02/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4235	4	4235	4	0.00
02/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4353	4	4353	4	0.00
02/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4116	4	4116	4	0.00
02/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R201 On 02-August-12			Bond Future	6.03	106.9804	6.0280	106.9804	0.00
02/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3292	3	3292	3	0.00
02/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3187	3	3187	3	0.00
02/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3397	3	3397	3	0.00
02/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	23	0	23	0	0.00
02/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	31	0	31	0	0.00
02/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	27	0	27	0	0.00
02/04/2012	R201 On 01-November-12			Bond Future	6.00	108.6341	5.9970	108.6341	0.00
02/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1449	1	1449	1	0.00
02/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1379	1	1379	1	0.00
02/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1520	1	1520	1	0.00
02/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	402	0	402	0	0.00
02/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	462	0	462	0	0.00
02/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	431	0	431	0	0.00
02/04/2012	R201 On 07-February-13			Bond Future	5.93	106.0733	5.9330	106.0733	0.00
02/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1200	1	1200	1	0.00
02/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1144	1	1144	1	0.00
02/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1256	1	1256	1	0.00
02/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	602	1	602	1	0.00
02/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	668	1	668	1	0.00
02/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	635	1	635	1	0.00
02/04/2012	R202 On 03-May-12			Bond Future	190.01	189.9933	190.0129	189.9933	36,952.00
02/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	13	0	13	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
02/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	63	0	63	0	0.00
02/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	37	0	37	0	0.00
02/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R203 On 03-May-12			Bond Future	7.27	105.3434	7.2680	105.3434	3,524.00
02/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6396	6	6396	6	0.00
02/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6603	6	6603	6	0.00
02/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	6188	6	6188	6	0.00
02/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	230	0	230	0	4,200.00
02/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	441	0	441	0	1,400.00
02/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1163	1	1163	1	0.00
02/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2425	2	2425	2	0.00
02/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	71	0	71	0	4,200.00
02/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	350	0	350	0	1,400.00
02/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	972	1	972	1	0.00
02/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1441	2	1441	2	0.00
02/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R203 On 02-August-12			Bond Future	7.35	106.8585	7.3530	106.8585	0.00
02/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5105	5	5105	5	0.00
02/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5278	5	5278	5	0.00
02/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4929	5	4929	5	0.00
02/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	350	0	350	0	0.00
02/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	294	0	294	0	0.00
02/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	323	0	323	0	0.00
02/04/2012	R203 On 01-November-12			Bond Future	7.42	104.3516	7.4230	104.3516	0.00
02/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2924	3	2924	3	0.00
02/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3050	3	3050	3	0.00
02/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2801	3	2801	3	0.00
02/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1673	2	1673	2	0.00
02/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1519	2	1519	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
02/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1594	2	1594	2	0.00
02/04/2012	R203 On 07-February-13			Bond Future	7.50	106.1332	7.4990	106.1332	0.00
02/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	985	1	985	1	0.00
02/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	935	1	935	1	0.00
02/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1037	1	1037	1	0.00
02/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4810	5	4810	5	0.00
02/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5115	5	5115	5	0.00
02/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4962	5	4962	5	0.00
02/04/2012	R204 On 03-May-12			Bond Future	7.58	104.9926	7.5800	104.9926	3,396.00
02/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5869	6	5869	6	0.00
02/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	6109	6	6109	6	0.00
02/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5628	5	5628	5	0.00
02/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	57	0	57	0	550.00
02/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1342	1	1342	1	0.00
02/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	463	1	463	1	550.00
02/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	4	0	4	0	0.00
02/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3130	3	3130	3	0.00
02/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	1	0	1	0	0.00
02/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	3	0	3	0	0.00
02/04/2012	R204 On 02-August-12			Bond Future	7.67	102.4715	7.6680	102.4715	0.00
02/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4762	5	4762	5	0.00
02/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4575	4	4575	4	0.00
02/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4952	5	4952	5	0.00
02/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	642	1	642	1	0.00
02/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	742	1	742	1	0.00
02/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	690	1	690	1	0.00
02/04/2012	R204 On 01-November-12			Bond Future	7.74	104.0579	7.7410	104.0579	0.00
02/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3330	3	3330	3	0.00
02/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3194	3	3194	3	0.00
02/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3473	3	3473	3	0.00
02/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1990	2	1990	2	0.00
02/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2188	2	2188	2	0.00
02/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2085	2	2085	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
02/04/2012	R204 On 07-February-13			Bond Future	7.82	101.7959	7.8180	101.7959	0.00
02/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3584	3	3584	3	0.00
02/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3715	4	3715	4	0.00
02/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3459	3	3459	3	0.00
02/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2847	3	2847	3	0.00
02/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2643	3	2643	3	0.00
02/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2742	3	2742	3	0.00
02/04/2012	R206 On 03-May-12			Bond Future	5.77	105.0586	5.7670	105.0586	890.00
02/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2752	3	2752	3	0.00
02/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2674	3	2674	3	0.00
02/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2830	3	2830	3	0.00
02/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R206 On 02-August-12			Bond Future	5.76	102.8060	5.7600	102.8060	0.00
02/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2043	2	2043	2	0.00
02/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2108	2	2108	2	0.00
02/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1977	2	1977	2	0.00
02/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	10	0	10	0	0.00
02/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	7	0	7	0	0.00
02/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	9	0	9	0	0.00
02/04/2012	R206 On 01-November-12			Bond Future	5.64	104.3958	5.6430	104.3958	0.00
02/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	677	1	677	1	0.00
02/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	716	1	716	1	0.00
02/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	640	1	640	1	0.00
02/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	286	0	286	0	0.00
02/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	247	0	247	0	0.00
02/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	266	0	266	0	0.00
02/04/2012	R206 On 07-February-13			Bond Future	5.41	102.4095	5.4050	102.4095	0.00
02/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	732	1	732	1	0.00
02/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	700	1	700	1	0.00
02/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	765	1	765	1	0.00
02/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	186	0	186	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
02/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	210	0	210	0	0.00
02/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	197	0	197	0	0.00
02/04/2012	R207 On 03-May-12			Bond Future	7.79	98.9458	7.7940	98.9458	21,246.00
02/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	5181	5	5181	5	0.00
02/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5438	5	5438	5	0.00
02/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4924	5	4924	5	0.00
02/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	243	0	243	0	2,400.00
02/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2913	3	2913	3	0.00
02/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	560	1	560	1	800.00
02/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1600	2	1600	2	0.00
02/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	456	1	456	1	800.00
02/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	134	0	134	0	2,400.00
02/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1370	2	1370	2	0.00
02/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	18	0	18	0	0.00
02/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2191	2	2191	2	0.00
02/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	10	0	10	0	0.00
02/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	13	0	13	0	0.00
02/04/2012	R207 On 02-August-12			Bond Future	7.88	96.7279	7.8830	96.7279	0.00
02/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5317	5	5317	5	0.00
02/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5116	5	5116	5	0.00
02/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	5520	5	5520	5	0.00
02/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	700	1	700	1	0.00
02/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	807	1	807	1	0.00
02/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	752	1	752	1	0.00
02/04/2012	R207 On 01-November-12			Bond Future	7.95	98.2246	7.9530	98.2246	0.00
02/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3852	4	3852	4	0.00
02/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3699	4	3699	4	0.00
02/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4008	4	4008	4	0.00
02/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2200	2	2200	2	0.00
02/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2408	3	2408	3	0.00
02/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2302	2	2302	2	0.00
02/04/2012	R207 On 07-February-13			Bond Future	8.03	96.2613	8.0300	96.2613	0.00
02/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4116	4	4116	4	0.00

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02/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4260	4	4260	4	0.00
02/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3978	4	3978	4	0.00
02/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3116	3	3116	3	0.00
02/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2895	3	2895	3	0.00
02/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3002	3	3002	3	0.00
02/04/2012	R208 On 03-May-12			Bond Future	7.86	93.4880	7.8550	93.4880	9,510.00
02/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6604	6	6604	6	0.00
02/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6877	7	6877	7	0.00
02/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	6330	6	6330	6	0.00
02/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	257	0	257	0	3,000.00
02/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3087	3	3087	3	0.00
02/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	590	1	590	1	1,000.00
02/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1691	2	1691	2	0.00
02/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	523	1	523	1	1,000.00
02/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	159	0	159	0	3,000.00
02/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1531	2	1531	2	0.00
02/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	7	0	7	0	0.00
02/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2431	3	2431	3	0.00
02/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	4	0	4	0	0.00
02/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	6	0	6	0	0.00
02/04/2012	R208 On 02-August-12			Bond Future	7.93	94.8336	7.9340	94.8336	0.00
02/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5547	5	5547	5	0.00
02/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5762	6	5762	6	0.00
02/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5335	5	5335	5	0.00
02/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	961	1	961	1	0.00
02/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	836	1	836	1	0.00
02/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	896	1	896	1	0.00
02/04/2012	R208 On 01-November-12			Bond Future	8.00	92.9010	8.0020	92.9010	0.00
02/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4011	4	4011	4	0.00
02/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4178	4	4178	4	0.00
02/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3853	4	3853	4	0.00
02/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2725	3	2725	3	0.00
02/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2486	3	2486	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
02/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2601	3	2601	3	0.00
02/04/2012	R208 On 07-February-13			Bond Future	8.07	94.4917	8.0730	94.4917	0.00
02/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3670	4	3670	4	0.00
02/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3536	3	3536	3	0.00
02/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3808	4	3808	4	0.00
02/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3937	4	3937	4	0.00
02/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4227	4	4227	4	0.00
02/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4079	4	4079	4	0.00
02/04/2012	R209 On 03-May-12			Bond Future	8.82	74.9454	8.8220	74.9454	2,998.00
02/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2231	2	2231	2	0.00
02/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2487	2	2487	2	0.00
02/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1990	2	1990	2	0.00
02/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	995	1	995	1	0.00
02/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	729	1	729	1	0.00
02/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	853	1	853	1	0.00
02/04/2012	R209 On 02-August-12			Bond Future	8.89	76.0261	8.8920	76.0261	0.00
02/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5180	5	5180	5	0.00
02/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4956	5	4956	5	0.00
02/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5408	5	5408	5	0.00
02/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2348	2	2348	2	0.00
02/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2627	3	2627	3	0.00
02/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2484	3	2484	3	0.00
02/04/2012	R209 On 01-November-12			Bond Future	8.96	74.0550	8.9550	74.0550	0.00
02/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5012	5	5012	5	0.00
02/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4825	5	4825	5	0.00
02/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5208	5	5208	5	0.00
02/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4486	5	4486	5	0.00
02/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4863	5	4863	5	0.00
02/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4668	5	4668	5	0.00
02/04/2012	R209 On 07-February-13			Bond Future	9.02	75.3219	9.0220	75.3219	0.00
02/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5675	6	5675	6	0.00
02/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5858	6	5858	6	0.00
02/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5495	5	5495	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
02/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6043	6	6043	6	0.00
02/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5647	6	5647	6	0.00
02/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5842	6	5842	6	0.00
02/04/2012	R210 On 03-May-12			Bond Future	141.07	141.0582	141.0727	141.0582	890.00
02/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2073	2	2073	2	0.00
02/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2123	2	2123	2	0.00
02/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2023	2	2023	2	0.00
02/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R211 On 03-May-12			Bond Future	119.25	119.0262	119.2502	119.0262	480.00
02/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1050	1	1050	1	0.00
02/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1000	1	1000	1	0.00
02/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1100	1	1100	1	0.00
02/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R212 On 03-May-12			Bond Future	117.65	117.2324	117.6475	117.2324	3,252.00
02/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2347	2	2347	2	0.00
02/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2397	2	2397	2	0.00
02/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2297	2	2297	2	0.00
02/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R213 On 03-May-12			Bond Future	8.72	85.2685	8.7230	85.2685	4,345.00
02/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	4361	4	4361	4	0.00
02/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	4039	4	4039	4	0.00
02/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4687	5	4687	5	0.00
02/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	217	0	217	0	0.00
02/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	317	0	317	0	0.00
02/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	264	0	264	0	0.00
02/04/2012	R213 On 02-August-12			Bond Future	8.80	86.4955	8.7960	86.4955	0.00
02/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	5733	6	5733	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
02/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5978	6	5978	6	0.00
02/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5492	5	5492	5	0.00
02/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2369	3	2369	3	0.00
02/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2109	2	2109	2	0.00
02/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2236	2	2236	2	0.00
02/04/2012	R213 On 01-November-12			Bond Future	8.86	84.2934	8.8630	84.2934	0.00
02/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5445	5	5445	5	0.00
02/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5654	6	5654	6	0.00
02/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5245	5	5245	5	0.00
02/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4567	5	4567	5	0.00
02/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4206	4	4206	4	0.00
02/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4380	5	4380	5	0.00
02/04/2012	R213 On 07-February-13			Bond Future	8.94	85.7309	8.9360	85.7309	0.00
02/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6109	6	6109	6	0.00
02/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6310	6	6310	6	0.00
02/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5918	6	5918	6	0.00
02/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	5810	6	5810	6	0.00
02/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5436	6	5436	6	0.00
02/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5617	6	5617	6	0.00
02/04/2012	R214 On 03-May-12			Bond Future	8.87	76.4248	8.8710	76.4248	1,500.00
02/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	668	1	668	1	0.00
02/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	502	1	502	1	0.00
02/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	585	1	585	1	0.00
02/04/2012	R214 On 02-August-12			Bond Future	8.94	77.5218	8.9390	77.5218	0.00
02/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1220	1	1220	1	0.00
02/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1055	1	1055	1	0.00
02/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1138	1	1138	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	AL7T On 03-May-12			Index Future	422.99	424.5490	422.9930	424.5490	16.00
03/04/2012	AL7T On 02-August-12			Index Future	429.07	430.6480	429.0650	430.6480	0.00
03/04/2012	ALBI On 03-May-12			Index Future	384.19	385.6690	384.1890	385.6690	899.00
03/04/2012	ALBI On 02-August-12			Index Future	389.70	391.2100	389.7040	391.2100	118.00
03/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	CAAW On 20-April-12			Any day expiry	7.69	7.6662	7.6931	7.6662	0.00
03/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	14	0	14	0	0.00
03/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	11	0	11	0	0.00
03/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	17	0	17	0	0.00
03/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	374	0	374	0	0.00
03/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	468	0	468	0	0.00
03/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	421	0	421	0	0.00
03/04/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0356	0.0386	0.0356	12,500.00
03/04/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0832	0.0896	0.0832	5,670.00
03/04/2012	CABA On 18-June-12			Can-Do Future	0.18	0.1731	0.1799	0.1731	8,000.00
03/04/2012	CABB On 18-June-12			Can-Do Future	0.03	0.0317	0.0301	0.0317	8,000.00
03/04/2012	CABC On 18-June-12			Can-Do Future	0.11	0.1040	0.1089	0.1040	16,000.00
03/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0148	0.0147	0.0148	16,000.00
03/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/04/2012	GOVI On 03-May-12			GOVI	385.24	386.6450	385.2420	386.6450	201.00
03/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	32420	5	32420	5	0.00
03/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	32320	5	32320	5	0.00
03/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	32520	5	32520	5	0.00
03/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
03/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
03/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
03/04/2012	GOVI On 02-August-12			GOVI	390.77	392.2000	390.7720	392.2000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	7720	2	7720	2	0.00
03/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	7620	2	7620	2	0.00
03/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	7820	2	7820	2	0.00
03/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
03/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
03/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
03/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2012	IGOV On 03-May-12			Index Future	172.97	172.4220	172.9690	172.4220	550.00
03/04/2012	IGOV On 02-August-12			Index Future	175.45	174.8990	175.4520	174.8990	0.00
03/04/2012	ILBI On 03-May-12			Index Future	463.90	463.9020	463.9020	463.9020	0.00
03/04/2012	ILBI On 02-August-12			Index Future	470.53	470.5320	470.5320	470.5320	152.00
03/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
03/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
03/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	2,890.00
03/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	0.00
03/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.69	94.3200	5.6900	94.3200	0.00
03/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2700	5.7400	94.2700	44,760.00
03/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.87	94.1500	5.8700	94.1500	840.00
03/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.05	93.9600	6.0500	93.9600	790.00
03/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.25	93.7600	6.2500	93.7600	500.00
03/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.5600	6.4500	93.5600	1,700.00
03/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	1,500.00
03/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.87	93.1400	6.8700	93.1400	0.00
03/04/2012	R157 On 03-May-12			Bond Future	6.75	122.0845	6.7450	122.0845	12,679.00
03/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4868	5	4868	5	0.00
03/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5026	5	5026	5	0.00
03/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4711	5	4711	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
03/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	32	0	32	0	1,500.00
03/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	151	0	151	0	1,500.00
03/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	457	1	457	1	1,500.00
03/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2010	2	2010	2	0.00
03/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	22	0	22	0	1,500.00
03/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	440	0	440	0	1,500.00
03/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	968	1	968	1	1,500.00
03/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1690	2	1690	2	0.00
03/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R157 On 02-August-12			Bond Future	6.83	123.8406	6.8320	123.8406	0.00
03/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3660	4	3660	4	0.00
03/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3528	4	3528	4	0.00
03/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3793	4	3793	4	0.00
03/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	127	0	127	0	0.00
03/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	158	0	158	0	0.00
03/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	142	0	142	0	0.00
03/04/2012	R157 On 01-November-12			Bond Future	6.90	118.9428	6.8950	118.9428	0.00
03/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1470	2	1470	2	0.00
03/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1550	2	1550	2	0.00
03/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1394	1	1394	1	0.00
03/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1239	1	1239	1	0.00
03/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1114	1	1114	1	0.00
03/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1174	1	1174	1	0.00
03/04/2012	R157 On 07-February-13			Bond Future	6.96	120.9763	6.9630	120.9763	0.00
03/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1190	1	1190	1	0.00
03/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1250	1	1250	1	0.00
03/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1134	1	1134	1	0.00
03/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1808	2	1808	2	0.00
03/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1667	2	1667	2	0.00
03/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1736	2	1736	2	0.00
03/04/2012	R186 On 03-May-12			Bond Future	8.44	121.7796	8.4420	121.7796	29,842.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5260	6	5260	6	0.00
03/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	5652	6	5652	6	0.00
03/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4873	6	4873	6	0.00
03/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	181	0	181	0	2,250.00
03/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	714	1	714	1	750.00
03/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1896	2	1896	2	0.00
03/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	4123	5	4123	5	0.00
03/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	409	0	409	0	2,250.00
03/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1357	1	1357	1	750.00
03/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3000	3	3000	3	0.00
03/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	275	0	275	0	0.00
03/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	5391	5	5391	5	0.00
03/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	180	0	180	0	0.00
03/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	223	0	223	0	0.00
03/04/2012	R186 On 02-August-12			Bond Future	8.53	118.2403	8.5250	118.2403	630.00
03/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	5261	6	5261	6	0.00
03/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	5526	6	5526	6	0.00
03/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2994	3	2994	3	8,750.00
03/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4800	5	4800	5	0.00
03/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5002	5	5002	5	0.00
03/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1256	1	1256	1	276.00
03/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1483	2	1483	2	43.00
03/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	5313	6	5313	6	0.00
03/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	3194	3	3194	3	43.00
03/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8784	8	8784	8	0.00
03/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3419	3	3419	3	0.00
03/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5546	5	5546	5	0.00
03/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3576	3	3576	3	276.00
03/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9559	9	9559	9	0.00
03/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	3052	3	3052	3	0.00
03/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	3231	3	3231	3	0.00
03/04/2012	R186 On 01-November-12			Bond Future	8.60	120.0706	8.5980	120.0706	0.00
03/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	6096	7	6096	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
03/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5863	6	5863	6	0.00
03/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6342	7	6342	7	0.00
03/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4551	4	4551	4	0.00
03/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4953	5	4953	5	0.00
03/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4744	4	4744	4	0.00
03/04/2012	R186 On 07-February-13			Bond Future	8.67	116.8162	8.6740	116.8162	0.00
03/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5704	6	5704	6	0.00
03/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5501	6	5501	6	0.00
03/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5910	6	5910	6	0.00
03/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7008	7	7008	7	0.00
03/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7495	7	7495	7	0.00
03/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7249	7	7249	7	0.00
03/04/2012	R189 On 03-May-12			Bond Future	215.33	215.2945	215.3274	215.2945	0.00
03/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	327	0	327	0	0.00
03/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	277	0	277	0	0.00
03/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	377	0	377	0	0.00
03/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R197 On 03-May-12			Bond Future	257.01	256.6545	257.0119	256.6545	1,044.00
03/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	6012	6	6012	6	0.00
03/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	5962	6	5962	6	0.00
03/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	6062	6	6062	6	0.00
03/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R201 On 03-May-12			Bond Future	6.06	109.8734	6.0550	109.8734	1,658.00
03/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4113	4	4113	4	0.00
03/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3994	4	3994	4	0.00
03/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4231	4	4231	4	0.00
03/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
03/04/2012	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
03/04/2012	R201 On 02-August-12			Bond Future	6.08	107.0438	6.0840	107.0438	0.00
03/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3169	3	3169	3	0.00
03/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3065	3	3065	3	0.00
03/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3274	3	3274	3	0.00
03/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	27	0	27	0	0.00
03/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	35	0	35	0	0.00
03/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	30	0	30	0	0.00
03/04/2012	R201 On 01-November-12			Bond Future	6.06	108.6992	6.0620	108.6992	0.00
03/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1357	1	1357	1	0.00
03/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1427	2	1427	2	0.00
03/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1289	1	1289	1	0.00
03/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	504	0	504	0	0.00
03/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	441	0	441	0	0.00
03/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	472	0	472	0	0.00
03/04/2012	R201 On 07-February-13			Bond Future	6.01	106.1395	6.0090	106.1395	0.00
03/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1118	1	1118	1	0.00
03/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1172	1	1172	1	0.00
03/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1065	1	1065	1	0.00
03/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	725	1	725	1	0.00
03/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	654	1	654	1	0.00
03/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	689	1	689	1	0.00
03/04/2012	R202 On 03-May-12			Bond Future	191.31	190.0129	191.3132	190.0129	37,082.00
03/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1313	0	1313	0	0.00
03/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1363	0	1363	0	0.00
03/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1263	0	1263	0	0.00
03/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R203 On 03-May-12			Bond Future	7.32	105.4869	7.3190	105.4869	3,524.00
03/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6167	6	6167	6	0.00
03/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6375	7	6375	7	0.00
03/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5960	6	5960	6	0.00
03/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	173	0	173	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
03/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2213	2	2213	2	0.00
03/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	350	0	350	0	1,400.00
03/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1001	1	1001	1	0.00
03/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	417	0	417	0	1,400.00
03/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	88	0	88	0	4,200.00
03/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1110	1	1110	1	0.00
03/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1612	1	1612	1	0.00
03/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R203 On 02-August-12			Bond Future	7.41	107.0000	7.4070	107.0000	0.00
03/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4902	5	4902	5	0.00
03/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5073	5	5073	5	0.00
03/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4729	5	4729	5	0.00
03/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	381	0	381	0	0.00
03/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	320	0	320	0	0.00
03/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	351	0	351	0	0.00
03/04/2012	R203 On 01-November-12			Bond Future	7.48	104.4908	7.4810	104.4908	0.00
03/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2777	3	2777	3	0.00
03/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2658	3	2658	3	0.00
03/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2900	3	2900	3	0.00
03/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1606	2	1606	2	0.00
03/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1768	2	1768	2	0.00
03/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1685	2	1685	2	0.00
03/04/2012	R203 On 07-February-13			Bond Future	7.56	106.2770	7.5620	106.2770	0.00
03/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	917	1	917	1	0.00
03/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	967	1	967	1	0.00
03/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	870	1	870	1	0.00
03/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5295	5	5295	5	0.00
03/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4985	5	4985	5	0.00
03/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5138	5	5138	5	0.00
03/04/2012	R204 On 03-May-12			Bond Future	7.63	105.1796	7.6250	105.1796	3,396.00
03/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5636	6	5636	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
03/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5876	6	5876	6	0.00
03/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	40	0	40	0	550.00
03/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1178	1	1178	1	0.00
03/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5395	6	5395	6	0.00
03/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	4	0	4	0	0.00
03/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3346	3	3346	3	0.00
03/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	532	0	532	0	550.00
03/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	2	0	2	0	0.00
03/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	3	0	3	0	0.00
03/04/2012	R204 On 02-August-12			Bond Future	7.72	102.6620	7.7160	102.6620	0.00
03/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4568	5	4568	5	0.00
03/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4384	5	4384	5	0.00
03/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4755	5	4755	5	0.00
03/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	685	1	685	1	0.00
03/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	792	1	792	1	0.00
03/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	737	1	737	1	0.00
03/04/2012	R204 On 01-November-12			Bond Future	7.79	104.2465	7.7920	104.2465	0.00
03/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3181	3	3181	3	0.00
03/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3321	3	3321	3	0.00
03/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3048	3	3048	3	0.00
03/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2289	2	2289	2	0.00
03/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2085	2	2085	2	0.00
03/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2183	2	2183	2	0.00
03/04/2012	R204 On 07-February-13			Bond Future	7.87	101.9911	7.8730	101.9911	0.00
03/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3438	4	3438	4	0.00
03/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3316	3	3316	3	0.00
03/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3566	4	3566	4	0.00
03/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2749	3	2749	3	0.00
03/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2960	3	2960	3	0.00
03/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2851	3	2851	3	0.00
03/04/2012	R206 On 03-May-12			Bond Future	5.82	105.0844	5.8180	105.0844	890.00
03/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2669	3	2669	3	0.00
03/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2747	3	2747	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2591	3	2591	3	0.00
03/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R206 On 02-August-12			Bond Future	5.82	102.8309	5.8220	102.8309	0.00
03/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1959	2	1959	2	0.00
03/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2024	2	2024	2	0.00
03/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1893	2	1893	2	0.00
03/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	12	0	12	0	0.00
03/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	9	0	9	0	0.00
03/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	11	0	11	0	0.00
03/04/2012	R206 On 01-November-12			Bond Future	5.72	104.4201	5.7210	104.4201	0.00
03/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	619	1	619	1	0.00
03/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	583	1	583	1	0.00
03/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	656	1	656	1	0.00
03/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	277	0	277	0	0.00
03/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	319	0	319	0	0.00
03/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	298	0	298	0	0.00
03/04/2012	R206 On 07-February-13			Bond Future	5.51	102.4347	5.5090	102.4347	0.00
03/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	667	1	667	1	0.00
03/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	698	1	698	1	0.00
03/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	636	1	636	1	0.00
03/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	240	0	240	0	0.00
03/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	212	0	212	0	0.00
03/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	226	0	226	0	0.00
03/04/2012	R207 On 03-May-12			Bond Future	7.85	99.1525	7.8500	99.1525	21,246.00
03/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4872	5	4872	5	0.00
03/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5128	5	5128	5	0.00
03/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4616	5	4616	5	0.00
03/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	179	0	179	0	2,400.00
03/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	441	1	441	1	800.00
03/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1376	2	1376	2	0.00
03/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2632	3	2632	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	165	0	165	0	2,400.00
03/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	545	0	545	0	800.00
03/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1563	1	1563	1	0.00
03/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	23	0	23	0	0.00
03/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2440	2	2440	2	0.00
03/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	12	0	12	0	0.00
03/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	17	0	17	0	0.00
03/04/2012	R207 On 02-August-12			Bond Future	7.94	96.9339	7.9410	96.9339	0.00
03/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5064	5	5064	5	0.00
03/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4867	5	4867	5	0.00
03/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	5263	6	5263	6	0.00
03/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	757	1	757	1	0.00
03/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	872	1	872	1	0.00
03/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	813	1	813	1	0.00
03/04/2012	R207 On 01-November-12			Bond Future	8.02	98.4351	8.0150	98.4351	0.00
03/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3653	4	3653	4	0.00
03/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3805	4	3805	4	0.00
03/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3504	4	3504	4	0.00
03/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2539	2	2539	2	0.00
03/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2323	2	2323	2	0.00
03/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2429	2	2429	2	0.00
03/04/2012	R207 On 07-February-13			Bond Future	8.10	96.4701	8.0950	96.4701	0.00
03/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3924	4	3924	4	0.00
03/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3790	4	3790	4	0.00
03/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4065	4	4065	4	0.00
03/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	3031	3	3031	3	0.00
03/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3259	3	3259	3	0.00
03/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3141	3	3141	3	0.00
03/04/2012	R208 On 03-May-12			Bond Future	7.91	93.7110	7.9120	93.7110	9,510.00
03/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6262	7	6262	7	0.00
03/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6534	7	6534	7	0.00
03/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5989	6	5989	6	0.00
03/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	188	0	188	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
03/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	462	1	462	1	1,000.00
03/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1449	2	1449	2	0.00
03/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2781	3	2781	3	0.00
03/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	196	0	196	0	3,000.00
03/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	625	1	625	1	1,000.00
03/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1747	2	1747	2	0.00
03/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	9	0	9	0	0.00
03/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2705	2	2705	2	0.00
03/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	4	0	4	0	0.00
03/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	7	0	7	0	0.00
03/04/2012	R208 On 02-August-12			Bond Future	7.99	95.0569	7.9930	95.0569	0.00
03/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5273	6	5273	6	0.00
03/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5484	6	5484	6	0.00
03/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5065	5	5065	5	0.00
03/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	1037	1	1037	1	0.00
03/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	904	1	904	1	0.00
03/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	969	1	969	1	0.00
03/04/2012	R208 On 01-November-12			Bond Future	8.06	93.1246	8.0630	93.1246	0.00
03/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3802	4	3802	4	0.00
03/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3648	4	3648	4	0.00
03/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3963	4	3963	4	0.00
03/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2621	2	2621	2	0.00
03/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2869	3	2869	3	0.00
03/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2741	3	2741	3	0.00
03/04/2012	R208 On 07-February-13			Bond Future	8.14	94.7149	8.1370	94.7149	0.00
03/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3487	4	3487	4	0.00
03/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3620	4	3620	4	0.00
03/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3357	4	3357	4	0.00
03/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4404	4	4404	4	0.00
03/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4105	4	4105	4	0.00
03/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4253	4	4253	4	0.00
03/04/2012	R209 On 03-May-12			Bond Future	8.90	75.1884	8.9030	75.1884	2,998.00
03/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1813	2	1813	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
03/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1598	2	1598	2	0.00
03/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2045	2	2045	2	0.00
03/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	919	1	919	1	0.00
03/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1235	1	1235	1	0.00
03/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1067	1	1067	1	0.00
03/04/2012	R209 On 02-August-12			Bond Future	8.98	76.2736	8.9770	76.2736	0.00
03/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4757	5	4757	5	0.00
03/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4542	5	4542	5	0.00
03/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4975	5	4975	5	0.00
03/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2570	2	2570	2	0.00
03/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2868	3	2868	3	0.00
03/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2716	2	2716	2	0.00
03/04/2012	R209 On 01-November-12			Bond Future	9.04	74.3072	9.0420	74.3072	0.00
03/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4648	5	4648	5	0.00
03/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4836	5	4836	5	0.00
03/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4469	5	4469	5	0.00
03/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5169	5	5169	5	0.00
03/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4776	4	4776	4	0.00
03/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4966	5	4966	5	0.00
03/04/2012	R209 On 07-February-13			Bond Future	9.11	75.5709	9.1110	75.5709	0.00
03/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5316	6	5316	6	0.00
03/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5142	5	5142	5	0.00
03/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5492	6	5492	6	0.00
03/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5949	6	5949	6	0.00
03/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6358	6	6358	6	0.00
03/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6151	6	6151	6	0.00
03/04/2012	R210 On 03-May-12			Bond Future	141.89	141.0727	141.8884	141.0727	925.00
03/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2888	2	2888	2	0.00
03/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2838	2	2838	2	0.00
03/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2938	2	2938	2	0.00
03/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
03/04/2012	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
03/04/2012	R211 On 03-May-12			Bond Future	119.29	119.2502	119.2873	119.2502	480.00
03/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1087	1	1087	1	0.00
03/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1137	1	1137	1	0.00
03/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1037	1	1037	1	0.00
03/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R212 On 03-May-12			Bond Future	117.91	117.6475	117.9065	117.6475	3,252.00
03/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2607	2	2607	2	0.00
03/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2557	2	2557	2	0.00
03/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2657	2	2657	2	0.00
03/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R213 On 03-May-12			Bond Future	8.79	85.5181	8.7940	85.5181	4,345.00
03/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3860	4	3860	4	0.00
03/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4176	5	4176	5	0.00
03/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3552	4	3552	4	0.00
03/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	400	0	400	0	0.00
03/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	276	0	276	0	0.00
03/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	333	0	333	0	0.00
03/04/2012	R213 On 02-August-12			Bond Future	8.87	86.7494	8.8700	86.7494	0.00
03/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	5336	6	5336	6	0.00
03/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5572	6	5572	6	0.00
03/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5103	5	5103	5	0.00
03/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2565	2	2565	2	0.00
03/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2288	2	2288	2	0.00
03/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2424	2	2424	2	0.00
03/04/2012	R213 On 01-November-12			Bond Future	8.94	84.5517	8.9400	84.5517	0.00
03/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5100	5	5100	5	0.00
03/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5302	6	5302	6	0.00
03/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4908	5	4908	5	0.00
03/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4830	5	4830	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
03/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4455	4	4455	4	0.00
03/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4636	4	4636	4	0.00
03/04/2012	R213 On 07-February-13			Bond Future	9.02	85.9931	9.0150	85.9931	0.00
03/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5772	6	5772	6	0.00
03/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5967	6	5967	6	0.00
03/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5588	6	5588	6	0.00
03/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6087	6	6087	6	0.00
03/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5700	5	5700	5	0.00
03/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5887	6	5887	6	0.00
03/04/2012	R214 On 03-May-12			Bond Future	8.95	76.6779	8.9530	76.6779	1,500.00
03/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	1335	1	1335	1	0.00
03/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1169	1	1169	1	0.00
03/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1252	1	1252	1	0.00
03/04/2012	R214 On 02-August-12			Bond Future	9.02	77.7795	9.0230	77.7795	0.00
03/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1894	1	1894	1	0.00
03/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1728	1	1728	1	0.00
03/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1811	1	1811	1	0.00
04/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	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
04/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	AL7T On 03-May-12			Index Future	421.02	422.9930	421.0160	422.9930	16.00
04/04/2012	AL7T On 02-August-12			Index Future	427.05	429.0650	427.0530	429.0650	0.00
04/04/2012	ALBI On 03-May-12			Index Future	382.44	384.1890	382.4380	384.1890	899.00
04/04/2012	ALBI On 02-August-12			Index Future	387.92	389.7040	387.9220	389.7040	118.00
04/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	CAAW On 20-April-12			Any day expiry	7.83	7.6931	7.8330	7.6931	0.00
04/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	27	0	27	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
04/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	21	0	21	0	0.00
04/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	34	0	34	0	0.00
04/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	251	0	251	0	0.00
04/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	338	0	338	0	0.00
04/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	294	0	294	0	0.00
04/04/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0386	0.0657	0.0386	12,500.00
04/04/2012	CAAZ On 18-June-12			Can-Do Future	0.12	0.0896	0.1222	0.0896	5,670.00
04/04/2012	CABA On 18-June-12			Can-Do Future	0.20	0.1799	0.1989	0.1799	8,000.00
04/04/2012	CABB On 18-June-12			Can-Do Future	0.02	0.0301	0.0200	0.0301	8,000.00
04/04/2012	CABC On 18-June-12			Can-Do Future	0.12	0.1089	0.1228	0.1089	16,000.00
04/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0147	0.0110	0.0147	16,000.00
04/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	GOVI On 03-May-12			GOVI	383.53	385.2420	383.5310	385.2420	201.00
04/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	15310	3	15310	3	0.00
04/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	15210	3	15210	3	0.00
04/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	15410	3	15410	3	0.00
04/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
04/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
04/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
04/04/2012	GOVI On 02-August-12			GOVI	389.03	390.7720	389.0300	390.7720	0.00
04/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	1	0	1	0.00
04/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	1	0	1	0.00
04/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	1	0	1	0.00
04/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	9600	0	9600	0	0.00
04/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	9800	0	9800	0	0.00
04/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	9700	0	9700	0	0.00
04/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2012	IGOV On 03-May-12			Index Future	172.99	172.9690	172.9860	172.9690	550.00
04/04/2012	IGOV On 02-August-12			Index Future	175.47	175.4520	175.4670	175.4520	0.00
04/04/2012	ILBI On 03-May-12			Index Future	467.01	463.9020	467.0050	463.9020	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	ILBI On 02-August-12			Index Future	473.64	470.5320	473.6390	470.5320	152.00
04/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
04/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3800	5.6300	94.3800	0.00
04/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	2,890.00
04/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3400	5.6700	94.3400	0.00
04/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.70	94.3100	5.7000	94.3100	0.00
04/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.76	94.2600	5.7600	94.2600	44,760.00
04/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.1300	5.9000	94.1300	840.00
04/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.11	93.9500	6.1100	93.9500	790.00
04/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.31	93.7500	6.3100	93.7500	500.00
04/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.52	93.5500	6.5200	93.5500	1,700.00
04/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.74	93.3500	6.7400	93.3500	1,500.00
04/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.96	93.1300	6.9600	93.1300	0.00
04/04/2012	R157 On 03-May-12			Bond Future	6.83	121.9317	6.8310	121.9317	12,679.00
04/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4583	5	4583	5	0.00
04/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	4741	5	4741	5	0.00
04/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4425	5	4425	5	0.00
04/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	16	0	16	0	1,500.00
04/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	90	0	90	0	1,500.00
04/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	320	0	320	0	1,500.00
04/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	1739	2	1739	2	0.00
04/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	36	0	36	0	1,500.00
04/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	589	0	589	0	1,500.00
04/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	1192	1	1192	1	1,500.00
04/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1959	2	1959	2	0.00
04/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R157 On 02-August-12			Bond Future	6.93	123.6808	6.9270	123.6808	0.00
04/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3400	4	3400	4	0.00
04/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3529	4	3529	4	0.00
04/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3270	4	3270	4	0.00
04/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	191	0	191	0	0.00
04/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	155	0	155	0	0.00
04/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	173	0	173	0	0.00
04/04/2012	R157 On 01-November-12			Bond Future	7.00	118.7789	6.9990	118.7789	0.00
04/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1313	1	1313	1	0.00
04/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1388	2	1388	2	0.00
04/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1243	1	1243	1	0.00
04/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1381	1	1381	1	0.00
04/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1245	1	1245	1	0.00
04/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1310	1	1310	1	0.00
04/04/2012	R157 On 07-February-13			Bond Future	7.08	120.8050	7.0810	120.8050	0.00
04/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1059	1	1059	1	0.00
04/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1114	1	1114	1	0.00
04/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1006	1	1006	1	0.00
04/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1981	2	1981	2	0.00
04/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1832	2	1832	2	0.00
04/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1905	2	1905	2	0.00
04/04/2012	R186 On 03-May-12			Bond Future	8.52	121.0684	8.5220	121.0684	30,792.00
04/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	4595	5	4595	5	0.00
04/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	4975	6	4975	6	0.00
04/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4223	5	4223	5	0.00
04/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	110	0	110	0	2,250.00
04/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	501	1	501	1	750.00
04/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1481	2	1481	2	0.00
04/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3511	4	3511	4	0.00
04/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	539	0	539	0	2,250.00
04/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1684	1	1684	1	750.00
04/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3529	3	3529	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
04/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	367	0	367	0	0.00
04/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	6062	5	6062	5	0.00
04/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	244	0	244	0	0.00
04/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	300	0	300	0	0.00
04/04/2012	R186 On 02-August-12			Bond Future	8.61	117.5154	8.6080	117.5154	630.00
04/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4806	5	4806	5	0.00
04/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	5058	6	5058	6	0.00
04/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4560	5	4560	5	0.00
04/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2672	3	2672	3	8,750.00
04/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4367	5	4367	5	0.00
04/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1286	1	1286	1	43.00
04/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4856	5	4856	5	0.00
04/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1083	1	1083	1	276.00
04/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	9342	9	9342	9	0.00
04/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	3492	3	3492	3	43.00
04/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3898	4	3898	4	276.00
04/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	10141	10	10141	10	0.00
04/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3732	3	3732	3	0.00
04/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5978	6	5978	6	0.00
04/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	3339	3	3339	3	0.00
04/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	3531	3	3531	3	0.00
04/04/2012	R186 On 01-November-12			Bond Future	8.68	119.3228	8.6830	119.3228	0.00
04/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5665	6	5665	6	0.00
04/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5442	6	5442	6	0.00
04/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	5901	6	5901	6	0.00
04/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4868	5	4868	5	0.00
04/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	5291	5	5291	5	0.00
04/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	5072	5	5072	5	0.00
04/04/2012	R186 On 07-February-13			Bond Future	8.76	116.0653	8.7630	116.0653	0.00
04/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5320	6	5320	6	0.00
04/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5126	6	5126	6	0.00
04/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5517	6	5517	6	0.00
04/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7393	7	7393	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
04/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7899	7	7899	7	0.00
04/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7643	7	7643	7	0.00
04/04/2012	R189 On 03-May-12			Bond Future	215.33	215.3274	215.3341	215.3274	0.00
04/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	334	0	334	0	0.00
04/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	284	0	284	0	0.00
04/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	384	0	384	0	0.00
04/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R197 On 03-May-12			Bond Future	258.20	257.0119	258.1999	257.0119	1,044.00
04/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7200	6	7200	6	0.00
04/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7150	6	7150	6	0.00
04/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7250	6	7250	6	0.00
04/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R201 On 03-May-12			Bond Future	6.14	109.7514	6.1370	109.7514	1,845.00
04/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	3909	4	3909	4	0.00
04/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3791	4	3791	4	0.00
04/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4027	4	4027	4	0.00
04/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R201 On 02-August-12			Bond Future	6.18	106.9171	6.1760	106.9171	0.00
04/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	2970	3	2970	3	0.00
04/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3074	3	3074	3	0.00
04/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	2868	3	2868	3	0.00
04/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	46	0	46	0	0.00
04/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	34	0	34	0	0.00
04/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	39	0	39	0	0.00
04/04/2012	R201 On 01-November-12			Bond Future	6.17	108.5670	6.1650	108.5670	0.00
04/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1220	1	1220	1	0.00
04/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1286	1	1286	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
04/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1156	1	1156	1	0.00
04/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	580	1	580	1	0.00
04/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	509	0	509	0	0.00
04/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	544	0	544	0	0.00
04/04/2012	R201 On 07-February-13			Bond Future	6.13	106.0036	6.1290	106.0036	0.00
04/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	996	1	996	1	0.00
04/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1047	1	1047	1	0.00
04/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	946	1	946	1	0.00
04/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	820	1	820	1	0.00
04/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	743	1	743	1	0.00
04/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	781	1	781	1	0.00
04/04/2012	R202 On 03-May-12			Bond Future	191.03	191.3132	191.0326	191.3132	37,082.00
04/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1033	1	1033	1	0.00
04/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1083	1	1083	1	0.00
04/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	983	1	983	1	0.00
04/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R203 On 03-May-12			Bond Future	7.40	105.2584	7.3990	105.2584	3,923.00
04/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	5810	6	5810	6	0.00
04/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6018	6	6018	6	0.00
04/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5603	6	5603	6	0.00
04/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	108	0	108	0	4,200.00
04/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	1895	2	1895	2	0.00
04/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	238	0	238	0	1,400.00
04/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	776	1	776	1	0.00
04/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	549	0	549	0	1,400.00
04/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	127	0	127	0	4,200.00
04/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1355	1	1355	1	0.00
04/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	1	0	1	0	0.00
04/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1905	2	1905	2	0.00
04/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	1	0	1	0	0.00
04/04/2012	R203 On 03-May-12	8.75	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
04/04/2012	R203 On 02-August-12			Bond Future	7.49	106.7686	7.4930	106.7686	0.00
04/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4588	5	4588	5	0.00
04/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4418	5	4418	5	0.00
04/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4755	5	4755	5	0.00
04/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	369	0	369	0	0.00
04/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	437	0	437	0	0.00
04/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	405	0	405	0	0.00
04/04/2012	R203 On 01-November-12			Bond Future	7.57	104.2534	7.5720	104.2534	0.00
04/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2559	3	2559	3	0.00
04/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2444	3	2444	3	0.00
04/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2675	3	2675	3	0.00
04/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1752	2	1752	2	0.00
04/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1925	2	1925	2	0.00
04/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1838	2	1838	2	0.00
04/04/2012	R203 On 07-February-13			Bond Future	7.66	106.0324	7.6600	106.0324	0.00
04/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	820	1	820	1	0.00
04/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	866	1	866	1	0.00
04/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	777	1	777	1	0.00
04/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5581	5	5581	5	0.00
04/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	5263	5	5263	5	0.00
04/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5420	5	5420	5	0.00
04/04/2012	R204 On 03-May-12			Bond Future	7.70	104.9459	7.7000	104.9459	3,656.00
04/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5249	6	5249	6	0.00
04/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5489	6	5489	6	0.00
04/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	22	0	22	0	550.00
04/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	935	1	935	1	0.00
04/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5009	5	5009	5	0.00
04/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	6	0	6	0	0.00
04/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3716	3	3716	3	0.00
04/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	677	1	677	1	550.00
04/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	3	0	3	0	0.00
04/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	4	0	4	0	0.00
04/04/2012	R204 On 02-August-12			Bond Future	7.80	102.4215	7.7950	102.4215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4261	5	4261	5	0.00
04/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4443	5	4443	5	0.00
04/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4082	4	4082	4	0.00
04/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	884	1	884	1	0.00
04/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	768	1	768	1	0.00
04/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	824	1	824	1	0.00
04/04/2012	R204 On 01-November-12			Bond Future	7.88	103.9999	7.8750	103.9999	0.00
04/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	2951	3	2951	3	0.00
04/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3085	3	3085	3	0.00
04/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2823	3	2823	3	0.00
04/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2463	2	2463	2	0.00
04/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2249	2	2249	2	0.00
04/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2353	2	2353	2	0.00
04/04/2012	R204 On 07-February-13			Bond Future	7.96	101.7356	7.9610	101.7356	0.00
04/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3215	3	3215	3	0.00
04/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3098	3	3098	3	0.00
04/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3339	4	3339	4	0.00
04/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2929	3	2929	3	0.00
04/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	3149	3	3149	3	0.00
04/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	3035	3	3035	3	0.00
04/04/2012	R206 On 03-May-12			Bond Future	5.90	105.0020	5.9010	105.0020	1,000.00
04/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2535	3	2535	3	0.00
04/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2613	3	2613	3	0.00
04/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2457	3	2457	3	0.00
04/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R206 On 02-August-12			Bond Future	5.92	102.7451	5.9210	102.7451	0.00
04/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1826	2	1826	2	0.00
04/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1761	2	1761	2	0.00
04/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	1891	2	1891	2	0.00
04/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	12	0	12	0	0.00
04/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	17	0	17	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
04/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	15	0	15	0	0.00
04/04/2012	R206 On 01-November-12			Bond Future	5.84	104.3300	5.8410	104.3300	0.00
04/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	536	1	536	1	0.00
04/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	503	1	503	1	0.00
04/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	571	1	571	1	0.00
04/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	331	0	331	0	0.00
04/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	378	0	378	0	0.00
04/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	353	0	353	0	0.00
04/04/2012	R206 On 07-February-13			Bond Future	5.67	102.3409	5.6660	102.3409	0.00
04/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	575	1	575	1	0.00
04/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	605	1	605	1	0.00
04/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	547	1	547	1	0.00
04/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	292	0	292	0	0.00
04/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	261	0	261	0	0.00
04/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	275	0	275	0	0.00
04/04/2012	R207 On 03-May-12			Bond Future	7.93	98.8399	7.9250	98.8399	21,736.00
04/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4462	5	4462	5	0.00
04/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	4717	5	4717	5	0.00
04/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4209	5	4209	5	0.00
04/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	115	0	115	0	2,400.00
04/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	312	0	312	0	800.00
04/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1106	1	1106	1	0.00
04/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2272	3	2272	3	0.00
04/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	222	0	222	0	2,400.00
04/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	692	1	692	1	800.00
04/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1851	2	1851	2	0.00
04/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	32	0	32	0	0.00
04/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2792	2	2792	2	0.00
04/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	18	0	18	0	0.00
04/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	24	0	24	0	0.00
04/04/2012	R207 On 02-August-12			Bond Future	8.02	96.6198	8.0200	96.6198	0.00
04/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4731	5	4731	5	0.00
04/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4925	5	4925	5	0.00



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04/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4539	5	4539	5	0.00
04/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	970	1	970	1	0.00
04/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	845	1	845	1	0.00
04/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	906	1	906	1	0.00
04/04/2012	R207 On 01-November-12			Bond Future	8.10	98.1090	8.0970	98.1090	0.00
04/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3402	4	3402	4	0.00
04/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3548	4	3548	4	0.00
04/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3259	4	3259	4	0.00
04/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2723	3	2723	3	0.00
04/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2496	2	2496	2	0.00
04/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2608	2	2608	2	0.00
04/04/2012	R207 On 07-February-13			Bond Future	8.18	96.1393	8.1810	96.1393	0.00
04/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3682	4	3682	4	0.00
04/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3553	4	3553	4	0.00
04/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3818	4	3818	4	0.00
04/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	3219	3	3219	3	0.00
04/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3457	3	3457	3	0.00
04/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3334	3	3334	3	0.00
04/04/2012	R208 On 03-May-12			Bond Future	7.98	93.3677	7.9810	93.3677	10,000.00
04/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	5851	6	5851	6	0.00
04/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6123	7	6123	7	0.00
04/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5579	6	5579	6	0.00
04/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	125	0	125	0	3,000.00
04/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	336	0	336	0	1,000.00
04/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1183	1	1183	1	0.00
04/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2426	3	2426	3	0.00
04/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	254	0	254	0	3,000.00
04/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	772	1	772	1	1,000.00
04/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	2034	2	2034	2	0.00
04/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	13	0	13	0	0.00
04/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	3056	3	3056	3	0.00
04/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	7	0	7	0	0.00
04/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	9	0	9	0	0.00

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04/04/2012	R208 On 02-August-12			Bond Future	8.07	94.7105	8.0660	94.7105	0.00
04/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4945	5	4945	5	0.00
04/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4742	5	4742	5	0.00
04/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5151	5	5151	5	0.00
04/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	998	1	998	1	0.00
04/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	1140	1	1140	1	0.00
04/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	1067	1	1067	1	0.00
04/04/2012	R208 On 01-November-12			Bond Future	8.14	92.7752	8.1390	92.7752	0.00
04/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3552	4	3552	4	0.00
04/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3404	4	3404	4	0.00
04/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3708	4	3708	4	0.00
04/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2799	3	2799	3	0.00
04/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	3058	3	3058	3	0.00
04/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2924	3	2924	3	0.00
04/04/2012	R208 On 07-February-13			Bond Future	8.22	94.3581	8.2170	94.3581	0.00
04/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3268	3	3268	3	0.00
04/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3396	4	3396	4	0.00
04/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3143	3	3143	3	0.00
04/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4634	4	4634	4	0.00
04/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4325	4	4325	4	0.00
04/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4478	4	4478	4	0.00
04/04/2012	R209 On 03-May-12			Bond Future	8.97	74.5561	8.9680	74.5561	3,028.00
04/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1507	2	1507	2	0.00
04/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1313	2	1313	2	0.00
04/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1717	2	1717	2	0.00
04/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	1092	1	1092	1	0.00
04/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1451	1	1451	1	0.00
04/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1262	1	1262	1	0.00
04/04/2012	R209 On 02-August-12			Bond Future	9.04	75.6190	9.0430	75.6190	0.00
04/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4440	5	4440	5	0.00
04/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4650	5	4650	5	0.00
04/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4233	5	4233	5	0.00
04/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	3061	3	3061	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
04/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2747	3	2747	3	0.00
04/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2901	3	2901	3	0.00
04/04/2012	R209 On 01-November-12			Bond Future	9.11	73.6453	9.1110	73.6453	0.00
04/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4371	5	4371	5	0.00
04/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4552	5	4552	5	0.00
04/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4198	4	4198	4	0.00
04/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5416	5	5416	5	0.00
04/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	5010	5	5010	5	0.00
04/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	5208	5	5208	5	0.00
04/04/2012	R209 On 07-February-13			Bond Future	9.18	74.9024	9.1820	74.9024	0.00
04/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5039	5	5039	5	0.00
04/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4871	5	4871	5	0.00
04/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5210	5	5210	5	0.00
04/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	6193	6	6193	6	0.00
04/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6614	6	6614	6	0.00
04/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6401	6	6401	6	0.00
04/04/2012	R210 On 03-May-12			Bond Future	140.98	141.8884	140.9777	141.8884	925.00
04/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	1978	3	1978	3	0.00
04/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	1928	3	1928	3	0.00
04/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2028	3	2028	3	0.00
04/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R211 On 03-May-12			Bond Future	119.29	119.2873	119.2947	119.2873	480.00
04/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1095	1	1095	1	0.00
04/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1145	1	1145	1	0.00
04/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1045	1	1045	1	0.00
04/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R212 On 03-May-12			Bond Future	117.82	117.9065	117.8167	117.9065	3,252.00
04/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2517	3	2517	3	0.00
04/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2467	3	2467	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
04/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2567	3	2567	3	0.00
04/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R213 On 03-May-12			Bond Future	8.87	84.9481	8.8690	84.9481	4,435.00
04/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3357	4	3357	4	0.00
04/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	3659	4	3659	4	0.00
04/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3063	4	3063	4	0.00
04/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	507	0	507	0	0.00
04/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	355	0	355	0	0.00
04/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	426	0	426	0	0.00
04/04/2012	R213 On 02-August-12			Bond Future	8.95	86.1639	8.9470	86.1639	0.00
04/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4940	5	4940	5	0.00
04/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5168	6	5168	6	0.00
04/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4716	5	4716	5	0.00
04/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2781	3	2781	3	0.00
04/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2487	2	2487	2	0.00
04/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2631	2	2631	2	0.00
04/04/2012	R213 On 01-November-12			Bond Future	9.02	83.9508	9.0190	83.9508	0.00
04/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4763	5	4763	5	0.00
04/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	4957	5	4957	5	0.00
04/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4579	5	4579	5	0.00
04/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	5111	5	5111	5	0.00
04/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4720	4	4720	4	0.00
04/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4909	5	4909	5	0.00
04/04/2012	R213 On 07-February-13			Bond Future	9.10	85.3858	9.0970	85.3858	0.00
04/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5437	6	5437	6	0.00
04/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5625	6	5625	6	0.00
04/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5259	6	5259	6	0.00
04/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6382	6	6382	6	0.00
04/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5981	6	5981	6	0.00
04/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	6175	6	6175	6	0.00
04/04/2012	R214 On 03-May-12			Bond Future	9.02	76.0115	9.0170	76.0115	1,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
04/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
04/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
04/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	1848	1	1848	1	0.00
04/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1682	1	1682	1	0.00
04/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1765	1	1765	1	0.00
04/04/2012	R214 On 02-August-12			Bond Future	9.09	77.1060	9.0900	77.1060	0.00
04/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
04/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
04/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
04/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	2424	2	2424	2	0.00
04/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	2258	2	2258	2	0.00
04/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	2341	2	2341	2	0.00
05/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	AL7T On 03-May-12			Index Future	420.50	421.0160	420.4960	421.0160	16.00
05/04/2012	AL7T On 02-August-12			Index Future	426.52	427.0530	426.5210	427.0530	0.00
05/04/2012	ALBI On 03-May-12			Index Future	381.85	382.4380	381.8450	382.4380	899.00
05/04/2012	ALBI On 02-August-12			Index Future	387.32	387.9220	387.3160	387.9220	118.00
05/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	CAAW On 20-April-12			Any day expiry	7.83	7.8330	7.8294	7.8330	0.00
05/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	24	0	24	0	0.00
05/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	19	0	19	0	0.00
05/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	31	0	31	0	0.00
05/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	252	0	252	0	0.00
05/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	340	0	340	0	0.00
05/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	295	0	295	0	0.00
05/04/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0657	0.0623	0.0657	12,500.00
05/04/2012	CAAZ On 18-June-12			Can-Do Future	0.12	0.1222	0.1215	0.1222	5,670.00
05/04/2012	CABA On 18-June-12			Can-Do Future	0.20	0.1989	0.2048	0.1989	8,000.00
05/04/2012	CABB On 18-June-12			Can-Do Future	0.02	0.0200	0.0208	0.0200	8,000.00
05/04/2012	CABC On 18-June-12			Can-Do Future	0.12	0.1228	0.1195	0.1228	16,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0110	0.0104	0.0110	16,000.00
05/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2012	GOVI On 03-May-12			GOVI	382.99	383.5310	382.9940	383.5310	201.00
05/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	9940	2	9940	2	0.00
05/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	9840	2	9840	2	0.00
05/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	10040	2	10040	2	0.00
05/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
05/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
05/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
05/04/2012	GOVI On 02-August-12			GOVI	388.48	389.0300	388.4820	389.0300	0.00
05/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
05/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
05/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
05/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	15080	1	15080	1	0.00
05/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	15280	1	15280	1	0.00
05/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	15180	1	15180	1	0.00
05/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2012	IGOV On 03-May-12			Index Future	172.53	172.9860	172.5280	172.9860	550.00
05/04/2012	IGOV On 02-August-12			Index Future	175.00	175.4670	175.0010	175.4670	0.00
05/04/2012	ILBI On 03-May-12			Index Future	467.01	467.0050	467.0050	467.0050	0.00
05/04/2012	ILBI On 02-August-12			Index Future	473.64	473.6390	473.6390	473.6390	152.00
05/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
05/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
05/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	2,890.00

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05/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
05/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.70	94.3000	5.7000	94.3000	0.00
05/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2400	5.7500	94.2400	44,760.00
05/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.1000	5.9000	94.1000	840.00
05/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	790.00
05/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	500.00
05/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.54	93.4800	6.5400	93.4800	1,700.00
05/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.76	93.2600	6.7600	93.2600	1,500.00
05/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	7.00	93.0400	7.0000	93.0400	0.00
05/04/2012	R157 On 03-May-12			Bond Future	6.84	121.6465	6.8400	121.6465	12,679.00
05/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4553	5	4553	5	0.00
05/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	4711	5	4711	5	0.00
05/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4396	4	4396	4	0.00
05/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	13	0	13	0	1,500.00
05/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	81	0	81	0	1,500.00
05/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	1709	2	1709	2	0.00
05/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	300	0	300	0	1,500.00
05/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	598	1	598	1	1,500.00
05/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	36	0	36	0	1,500.00
05/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	1213	1	1213	1	1,500.00
05/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1986	2	1986	2	0.00
05/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R157 On 02-August-12			Bond Future	6.94	123.3896	6.9380	123.3896	0.00
05/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3368	3	3368	3	0.00
05/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3497	4	3497	4	0.00
05/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3238	3	3238	3	0.00
05/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	193	0	193	0	0.00
05/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	156	0	156	0	0.00
05/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	175	0	175	0	0.00
05/04/2012	R157 On 01-November-12			Bond Future	7.01	118.4858	7.0110	118.4858	0.00
05/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1293	1	1293	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
05/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1223	1	1223	1	0.00
05/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1368	1	1368	1	0.00
05/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1258	1	1258	1	0.00
05/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1395	1	1395	1	0.00
05/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1324	1	1324	1	0.00
05/04/2012	R157 On 07-February-13			Bond Future	7.09	120.5042	7.0930	120.5042	0.00
05/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1044	1	1044	1	0.00
05/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1098	1	1098	1	0.00
05/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	992	1	992	1	0.00
05/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1997	2	1997	2	0.00
05/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1847	2	1847	2	0.00
05/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1921	2	1921	2	0.00
05/04/2012	R186 On 03-May-12			Bond Future	8.56	120.3265	8.5620	120.3265	30,792.00
05/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	4265	5	4265	5	0.00
05/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	4638	5	4638	5	0.00
05/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	3901	4	3901	4	0.00
05/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	81	0	81	0	2,250.00
05/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3208	4	3208	4	0.00
05/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	404	1	404	1	750.00
05/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1281	1	1281	1	0.00
05/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1853	2	1853	2	750.00
05/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	604	1	604	1	2,250.00
05/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3800	4	3800	4	0.00
05/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	413	0	413	0	0.00
05/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	6401	6	6401	6	0.00
05/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	276	0	276	0	0.00
05/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	339	0	339	0	0.00
05/04/2012	R186 On 02-August-12			Bond Future	8.65	116.7606	8.6490	116.7606	630.00
05/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4581	5	4581	5	0.00
05/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4828	5	4828	5	0.00
05/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4342	5	4342	5	0.00
05/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2514	3	2514	3	8,750.00
05/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4155	4	4155	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
05/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1191	1	1191	1	43.00
05/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4630	5	4630	5	0.00
05/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	999	1	999	1	276.00
05/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	9617	9	9617	9	0.00
05/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	3636	3	3636	3	43.00
05/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	4056	4	4056	4	276.00
05/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	10427	10	10427	10	0.00
05/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3884	4	3884	4	0.00
05/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	6191	6	6191	6	0.00
05/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	3479	3	3479	3	0.00
05/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	3676	4	3676	4	0.00
05/04/2012	R186 On 01-November-12			Bond Future	8.73	118.5641	8.7250	118.5641	0.00
05/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5454	6	5454	6	0.00
05/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	5684	6	5684	6	0.00
05/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5235	5	5235	5	0.00
05/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	5456	5	5456	5	0.00
05/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	5024	5	5024	5	0.00
05/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	5233	5	5233	5	0.00
05/04/2012	R186 On 07-February-13			Bond Future	8.81	115.2866	8.8070	115.2866	0.00
05/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5132	5	5132	5	0.00
05/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	4942	5	4942	5	0.00
05/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5325	6	5325	6	0.00
05/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7584	7	7584	7	0.00
05/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	8097	8	8097	8	0.00
05/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7838	8	7838	8	0.00
05/04/2012	R189 On 03-May-12			Bond Future	215.34	215.3341	215.3400	215.3341	0.00
05/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	340	0	340	0	0.00
05/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	290	0	290	0	0.00
05/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	390	0	390	0	0.00
05/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R197 On 03-May-12			Bond Future	258.22	258.1999	258.2238	258.1999	1,044.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7224	7	7224	7	0.00
05/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7174	7	7174	7	0.00
05/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7274	7	7274	7	0.00
05/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R201 On 03-May-12			Bond Future	6.14	109.5477	6.1370	109.5477	1,845.00
05/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	3909	4	3909	4	0.00
05/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4027	4	4027	4	0.00
05/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3791	4	3791	4	0.00
05/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R201 On 02-August-12			Bond Future	6.18	106.7096	6.1760	106.7096	0.00
05/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	2970	3	2970	3	0.00
05/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3073	3	3073	3	0.00
05/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	2867	3	2867	3	0.00
05/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	45	0	45	0	0.00
05/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	33	0	33	0	0.00
05/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	39	0	39	0	0.00
05/04/2012	R201 On 01-November-12			Bond Future	6.17	108.3579	6.1650	108.3579	0.00
05/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1218	1	1218	1	0.00
05/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1154	1	1154	1	0.00
05/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1284	1	1284	1	0.00
05/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	507	1	507	1	0.00
05/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	578	1	578	1	0.00
05/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	542	1	542	1	0.00
05/04/2012	R201 On 07-February-13			Bond Future	6.13	105.7896	6.1280	105.7896	0.00
05/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	996	1	996	1	0.00
05/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1047	1	1047	1	0.00
05/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	946	1	946	1	0.00
05/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	818	1	818	1	0.00
05/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	741	1	741	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
05/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	779	1	779	1	0.00
05/04/2012	R202 On 03-May-12			Bond Future	189.86	191.0326	189.8554	191.0326	37,082.00
05/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	1	0	1	0.00
05/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	1	0	1	0.00
05/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	1	0	1	0.00
05/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	195	0	195	0	0.00
05/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	95	0	95	0	0.00
05/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	145	0	145	0	0.00
05/04/2012	R203 On 03-May-12			Bond Future	7.41	104.9012	7.4140	104.9012	3,923.00
05/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	5744	6	5744	6	0.00
05/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	5951	6	5951	6	0.00
05/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5536	6	5536	6	0.00
05/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	94	0	94	0	4,200.00
05/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	213	0	213	0	1,400.00
05/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	728	1	728	1	0.00
05/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	1831	2	1831	2	0.00
05/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	130	0	130	0	4,200.00
05/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	568	1	568	1	1,400.00
05/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1397	1	1397	1	0.00
05/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1957	2	1957	2	0.00
05/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	1	0	1	0	0.00
05/04/2012	R203 On 02-August-12			Bond Future	7.51	106.4014	7.5080	106.4014	0.00
05/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4530	5	4530	5	0.00
05/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4361	4	4361	4	0.00
05/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4697	5	4697	5	0.00
05/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	375	0	375	0	0.00
05/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	444	0	444	0	0.00
05/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	410	0	410	0	0.00
05/04/2012	R203 On 01-November-12			Bond Future	7.59	103.8823	7.5880	103.8823	0.00
05/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2517	3	2517	3	0.00
05/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2633	3	2633	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
05/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2404	2	2404	2	0.00
05/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1950	2	1950	2	0.00
05/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1775	2	1775	2	0.00
05/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1861	2	1861	2	0.00
05/04/2012	R203 On 07-February-13			Bond Future	7.68	105.6532	7.6770	105.6532	0.00
05/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	802	1	802	1	0.00
05/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	847	1	847	1	0.00
05/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	759	1	759	1	0.00
05/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5629	6	5629	6	0.00
05/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	5309	5	5309	5	0.00
05/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5468	5	5468	5	0.00
05/04/2012	R204 On 03-May-12			Bond Future	7.71	104.5579	7.7090	104.5579	3,656.00
05/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5203	5	5203	5	0.00
05/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5442	5	5442	5	0.00
05/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	4962	5	4962	5	0.00
05/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	19	0	19	0	550.00
05/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	896	1	896	1	0.00
05/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	685	1	685	1	550.00
05/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	6	0	6	0	0.00
05/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3760	4	3760	4	0.00
05/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	3	0	3	0	0.00
05/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	5	0	5	0	0.00
05/04/2012	R204 On 02-August-12			Bond Future	7.81	102.0271	7.8050	102.0271	0.00
05/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4217	4	4217	4	0.00
05/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4398	4	4398	4	0.00
05/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4039	4	4039	4	0.00
05/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	891	1	891	1	0.00
05/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	773	1	773	1	0.00
05/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	830	1	830	1	0.00
05/04/2012	R204 On 01-November-12			Bond Future	7.89	103.6002	7.8850	103.6002	0.00
05/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	2918	3	2918	3	0.00
05/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2791	3	2791	3	0.00
05/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3051	3	3051	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
05/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2263	2	2263	2	0.00
05/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2479	2	2479	2	0.00
05/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2368	2	2368	2	0.00
05/04/2012	R204 On 07-February-13			Bond Future	7.97	101.3285	7.9710	101.3285	0.00
05/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3186	3	3186	3	0.00
05/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3070	3	3070	3	0.00
05/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3309	3	3309	3	0.00
05/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2945	3	2945	3	0.00
05/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	3167	3	3167	3	0.00
05/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	3052	3	3052	3	0.00
05/04/2012	R206 On 03-May-12			Bond Future	5.89	104.8681	5.8850	104.8681	1,000.00
05/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2561	3	2561	3	0.00
05/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2483	2	2483	2	0.00
05/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2639	3	2639	3	0.00
05/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R206 On 02-August-12			Bond Future	5.90	102.6084	5.9030	102.6084	0.00
05/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1850	2	1850	2	0.00
05/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1785	2	1785	2	0.00
05/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	1915	2	1915	2	0.00
05/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	11	0	11	0	0.00
05/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	16	0	16	0	0.00
05/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	14	0	14	0	0.00
05/04/2012	R206 On 01-November-12			Bond Future	5.82	104.1917	5.8180	104.1917	0.00
05/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	551	1	551	1	0.00
05/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	585	1	585	1	0.00
05/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	517	1	517	1	0.00
05/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	365	0	365	0	0.00
05/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	318	0	318	0	0.00
05/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	342	0	342	0	0.00
05/04/2012	R206 On 07-February-13			Bond Future	5.64	102.1996	5.6350	102.1996	0.00
05/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	592	1	592	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
05/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	622	1	622	1	0.00
05/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	563	1	563	1	0.00
05/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	280	0	280	0	0.00
05/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	250	0	250	0	0.00
05/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	264	0	264	0	0.00
05/04/2012	R207 On 03-May-12			Bond Future	7.94	98.4232	7.9390	98.4232	21,736.00
05/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4384	4	4384	4	0.00
05/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	4639	5	4639	5	0.00
05/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4131	4	4131	4	0.00
05/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	100	0	100	0	2,400.00
05/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2198	2	2198	2	0.00
05/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	282	0	282	0	800.00
05/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1047	1	1047	1	0.00
05/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	710	1	710	1	800.00
05/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	226	0	226	0	2,400.00
05/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1898	2	1898	2	0.00
05/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	32	0	32	0	0.00
05/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2855	3	2855	3	0.00
05/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	18	0	18	0	0.00
05/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	23	0	23	0	0.00
05/04/2012	R207 On 02-August-12			Bond Future	8.04	96.1940	8.0350	96.1940	0.00
05/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4663	5	4663	5	0.00
05/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4856	5	4856	5	0.00
05/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4472	5	4472	5	0.00
05/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	983	1	983	1	0.00
05/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	856	1	856	1	0.00
05/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	918	1	918	1	0.00
05/04/2012	R207 On 01-November-12			Bond Future	8.11	97.6798	8.1120	97.6798	0.00
05/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3352	3	3352	3	0.00
05/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3210	3	3210	3	0.00
05/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3497	4	3497	4	0.00
05/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2523	2	2523	2	0.00
05/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2753	3	2753	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
05/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2636	3	2636	3	0.00
05/04/2012	R207 On 07-February-13			Bond Future	8.20	95.7038	8.1970	95.7038	0.00
05/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3633	4	3633	4	0.00
05/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3505	4	3505	4	0.00
05/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3768	4	3768	4	0.00
05/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	3250	3	3250	3	0.00
05/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3490	3	3490	3	0.00
05/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3366	3	3366	3	0.00
05/04/2012	R208 On 03-May-12			Bond Future	8.01	92.9544	8.0060	92.9544	10,000.00
05/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	5702	6	5702	6	0.00
05/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	5974	6	5974	6	0.00
05/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5430	6	5430	6	0.00
05/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	102	0	102	0	3,000.00
05/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2293	2	2293	2	0.00
05/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	289	0	289	0	1,000.00
05/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1083	1	1083	1	0.00
05/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	821	1	821	1	1,000.00
05/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	271	0	271	0	3,000.00
05/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	2136	2	2136	2	0.00
05/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	13	0	13	0	0.00
05/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	3182	3	3182	3	0.00
05/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	7	0	7	0	0.00
05/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	9	0	9	0	0.00
05/04/2012	R208 On 02-August-12			Bond Future	8.09	94.2840	8.0910	94.2840	0.00
05/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4829	5	4829	5	0.00
05/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4628	5	4628	5	0.00
05/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5033	5	5033	5	0.00
05/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	1025	1	1025	1	0.00
05/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	1172	1	1172	1	0.00
05/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	1097	1	1097	1	0.00
05/04/2012	R208 On 01-November-12			Bond Future	8.17	92.3421	8.1650	92.3421	0.00
05/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3464	4	3464	4	0.00
05/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3618	4	3618	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
05/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3318	3	3318	3	0.00
05/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	3120	3	3120	3	0.00
05/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2857	3	2857	3	0.00
05/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2984	3	2984	3	0.00
05/04/2012	R208 On 07-February-13			Bond Future	8.24	93.9145	8.2440	93.9145	0.00
05/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3192	3	3192	3	0.00
05/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3319	3	3319	3	0.00
05/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3069	3	3069	3	0.00
05/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4709	5	4709	5	0.00
05/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4397	4	4397	4	0.00
05/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4551	4	4551	4	0.00
05/04/2012	R209 On 03-May-12			Bond Future	9.02	74.0549	9.0180	74.0549	3,048.00
05/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1286	2	1286	2	0.00
05/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1480	2	1480	2	0.00
05/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1109	1	1109	1	0.00
05/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1629	1	1629	1	0.00
05/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	1237	1	1237	1	0.00
05/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1423	1	1423	1	0.00
05/04/2012	R209 On 02-August-12			Bond Future	9.09	75.1171	9.0940	75.1171	0.00
05/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4201	4	4201	4	0.00
05/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4406	5	4406	5	0.00
05/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4000	4	4000	4	0.00
05/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	3212	3	3212	3	0.00
05/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2887	3	2887	3	0.00
05/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	3046	3	3046	3	0.00
05/04/2012	R209 On 01-November-12			Bond Future	9.16	73.1271	9.1630	73.1271	0.00
05/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4167	4	4167	4	0.00
05/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	3999	4	3999	4	0.00
05/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4343	5	4343	5	0.00
05/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	5188	5	5188	5	0.00
05/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5604	5	5604	5	0.00
05/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	5390	5	5390	5	0.00
05/04/2012	R209 On 07-February-13			Bond Future	9.24	74.3761	9.2360	74.3761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	4834	5	4834	5	0.00
05/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4671	5	4671	5	0.00
05/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5001	5	5001	5	0.00
05/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	6381	6	6381	6	0.00
05/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6810	7	6810	7	0.00
05/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6592	6	6592	6	0.00
05/04/2012	R210 On 03-May-12			Bond Future	140.26	140.9777	140.2570	140.9777	925.00
05/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	1257	2	1257	2	0.00
05/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	1207	2	1207	2	0.00
05/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	1307	2	1307	2	0.00
05/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R211 On 03-May-12			Bond Future	119.03	119.2947	119.0317	119.2947	480.00
05/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	832	1	832	1	0.00
05/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	882	1	882	1	0.00
05/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	782	1	782	1	0.00
05/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R212 On 03-May-12			Bond Future	117.83	117.8167	117.8277	117.8167	3,252.00
05/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2528	3	2528	3	0.00
05/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2478	2	2478	2	0.00
05/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2578	3	2578	3	0.00
05/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R213 On 03-May-12			Bond Future	8.91	84.3521	8.9090	84.3521	4,435.00
05/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3090	3	3090	3	0.00
05/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	2805	3	2805	3	0.00
05/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	3384	4	3384	4	0.00
05/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	395	0	395	0	0.00
05/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	565	1	565	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
05/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	474	0	474	0	0.00
05/04/2012	R213 On 02-August-12			Bond Future	8.99	85.5612	8.9880	85.5612	0.00
05/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4730	5	4730	5	0.00
05/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	4953	5	4953	5	0.00
05/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4511	5	4511	5	0.00
05/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2894	3	2894	3	0.00
05/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2590	2	2590	2	0.00
05/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2739	3	2739	3	0.00
05/04/2012	R213 On 01-November-12			Bond Future	9.06	83.3410	9.0610	83.3410	0.00
05/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4585	5	4585	5	0.00
05/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	4775	5	4775	5	0.00
05/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4404	5	4404	5	0.00
05/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	5258	5	5258	5	0.00
05/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4859	5	4859	5	0.00
05/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	5053	5	5053	5	0.00
05/04/2012	R213 On 07-February-13			Bond Future	9.14	84.7624	9.1400	84.7624	0.00
05/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5263	5	5263	5	0.00
05/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5447	6	5447	6	0.00
05/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5088	5	5088	5	0.00
05/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6535	6	6535	6	0.00
05/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	6128	6	6128	6	0.00
05/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	6325	6	6325	6	0.00
05/04/2012	R214 On 03-May-12			Bond Future	9.07	75.4982	9.0670	75.4982	1,530.00
05/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	2245	2	2245	2	0.00
05/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	2079	2	2079	2	0.00
05/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	2162	2	2162	2	0.00
05/04/2012	R214 On 02-August-12			Bond Future	9.14	76.5761	9.1410	76.5761	0.00
05/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	2823	2	2823	2	0.00
05/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	2657	2	2657	2	0.00
05/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	2740	2	2740	2	0.00
10/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	AL7T On 03-May-12			Index Future	421.09	420.4960	421.0850	420.4960	16.00
10/04/2012	AL7T On 02-August-12			Index Future	427.09	426.5210	427.0890	426.5210	0.00
10/04/2012	ALBI On 03-May-12			Index Future	382.46	381.8450	382.4590	381.8450	899.00
10/04/2012	ALBI On 02-August-12			Index Future	387.91	387.3160	387.9130	387.3160	118.00
10/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	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
10/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	CAAW On 20-April-12			Any day expiry	8.02	7.8294	8.0232	7.8294	0.00
10/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	51	0	51	0	0.00
10/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	68	0	68	0	0.00
10/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	38	0	38	0	0.00
10/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	165	0	165	0	0.00
10/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	95	0	95	0	0.00
10/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	128	0	128	0	0.00
10/04/2012	CAAY On 30-April-12			Can-Do Future	0.13	0.0623	0.1250	0.0623	12,500.00
10/04/2012	CAAZ On 18-June-12			Can-Do Future	0.19	0.1215	0.1896	0.1215	5,670.00
10/04/2012	CABA On 18-June-12			Can-Do Future	0.20	0.2048	0.2028	0.2048	8,000.00
10/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0208	0.0089	0.0208	8,000.00
10/04/2012	CABC On 18-June-12			Can-Do Future	0.18	0.1195	0.1773	0.1195	16,000.00
10/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0104	0.0052	0.0104	16,000.00
10/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	DAAE On 30-April-12			Any day expiry	6.53	6.5000	6.5340	6.5000	1,000.00
10/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	85	0	85	0	0.00
10/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	57	0	57	0	0.00
10/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	119	0	119	0	0.00
10/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	35	0	35	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	73	0	73	0	0.00
10/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	51	0	51	0	0.00
10/04/2012	DAAF On 30-April-12			Any day expiry	8.24	8.0000	8.2371	8.0000	1,000.00
10/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	255	0	255	0	0.00
10/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	299	0	299	0	0.00
10/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	212	0	212	0	0.00
10/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	25	0	25	0	0.00
10/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	12	0	12	0	0.00
10/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	18	0	18	0	0.00
10/04/2012	GOVI On 03-May-12			GOVI	383.60	382.9940	383.6020	382.9940	201.00
10/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	16020	1	16020	1	0.00
10/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	15920	1	15920	1	0.00
10/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	16120	1	16120	1	0.00
10/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 02-August-12			GOVI	389.07	388.4820	389.0710	388.4820	0.00
10/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	9390	2	9390	2	0.00
10/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	9190	2	9190	2	0.00
10/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	9290	2	9290	2	0.00
10/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/04/2012	IGOV On 03-May-12			Index Future	172.72	172.5280	172.7160	172.5280	550.00
10/04/2012	IGOV On 02-August-12			Index Future	175.18	175.0010	175.1790	175.0010	0.00
10/04/2012	ILBI On 03-May-12			Index Future	467.01	467.0050	467.0050	467.0050	0.00
10/04/2012	ILBI On 02-August-12			Index Future	473.64	473.6390	473.6390	473.6390	169.00
10/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
10/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	0.00
10/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3500	5.6400	94.3500	2,890.00
10/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	0.00
10/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.68	94.3000	5.6800	94.3000	0.00
10/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.73	94.2500	5.7300	94.2500	44,760.00
10/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.1000	5.8500	94.1000	840.00
10/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.04	93.8900	6.0400	93.8900	790.00
10/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.25	93.6800	6.2500	93.6800	500.00
10/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.47	93.4600	6.4700	93.4600	1,700.00
10/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.69	93.2400	6.6900	93.2400	1,500.00
10/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.91	93.0000	6.9100	93.0000	0.00
10/04/2012	R157 On 03-May-12			Bond Future	6.81	121.6167	6.8090	121.6167	12,679.00
10/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4656	5	4656	5	0.00
10/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	4813	5	4813	5	0.00
10/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4498	4	4498	4	0.00
10/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	10	0	10	0	1,500.00
10/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	73	0	73	0	1,500.00
10/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	1794	2	1794	2	0.00
10/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	303	0	303	0	1,500.00
10/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	499	1	499	1	1,500.00
10/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	18	0	18	0	1,500.00
10/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	1102	1	1102	1	1,500.00
10/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1880	2	1880	2	0.00
10/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R157 On 02-August-12			Bond Future	6.91	123.3559	6.9050	123.3559	0.00
10/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3445	3	3445	3	0.00
10/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3576	3	3576	3	0.00
10/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3314	3	3314	3	0.00
10/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	168	0	168	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	134	0	134	0	0.00
10/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	151	0	151	0	0.00
10/04/2012	R157 On 01-November-12			Bond Future	6.98	118.4521	6.9750	118.4521	0.00
10/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1329	1	1329	1	0.00
10/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1405	1	1405	1	0.00
10/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1257	1	1257	1	0.00
10/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1327	1	1327	1	0.00
10/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1194	1	1194	1	0.00
10/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1259	1	1259	1	0.00
10/04/2012	R157 On 07-February-13			Bond Future	7.05	120.4737	7.0540	120.4737	0.00
10/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1074	1	1074	1	0.00
10/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1130	1	1130	1	0.00
10/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1020	1	1020	1	0.00
10/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1926	2	1926	2	0.00
10/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1779	2	1779	2	0.00
10/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1852	2	1852	2	0.00
10/04/2012	R186 On 03-May-12			Bond Future	8.54	119.9581	8.5400	119.9581	30,792.00
10/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	4355	4	4355	4	0.00
10/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	4742	5	4742	5	0.00
10/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	3975	4	3975	4	0.00
10/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	56	0	56	0	2,250.00
10/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3249	3	3249	3	0.00
10/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	346	0	346	0	750.00
10/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1229	1	1229	1	0.00
10/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1598	2	1598	2	750.00
10/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	443	1	443	1	2,250.00
10/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3540	4	3540	4	0.00
10/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	285	0	285	0	0.00
10/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	6174	6	6174	6	0.00
10/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	177	0	177	0	0.00
10/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	226	0	226	0	0.00
10/04/2012	R186 On 02-August-12			Bond Future	8.63	116.3904	8.6280	116.3904	630.00
10/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4600	5	4600	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4850	5	4850	5	0.00
10/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4357	4	4357	4	0.00
10/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2504	3	2504	3	8,750.00
10/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4167	4	4167	4	0.00
10/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1170	1	1170	1	43.00
10/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4649	5	4649	5	0.00
10/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	978	1	978	1	276.00
10/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	9406	10	9406	10	0.00
10/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	3466	4	3466	4	43.00
10/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3879	4	3879	4	276.00
10/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	10217	10	10217	10	0.00
10/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3709	4	3709	4	0.00
10/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5991	6	5991	6	0.00
10/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	3312	3	3312	3	0.00
10/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	3506	4	3506	4	0.00
10/04/2012	R186 On 01-November-12			Bond Future	8.70	118.1918	8.7040	118.1918	0.00
10/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5489	5	5489	5	0.00
10/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5267	5	5267	5	0.00
10/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	5722	6	5722	6	0.00
10/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4876	5	4876	5	0.00
10/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	5302	5	5302	5	0.00
10/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	5082	5	5082	5	0.00
10/04/2012	R186 On 07-February-13			Bond Future	8.78	114.9044	8.7840	114.9044	0.00
10/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5173	5	5173	5	0.00
10/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5368	5	5368	5	0.00
10/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	4981	5	4981	5	0.00
10/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7936	8	7936	8	0.00
10/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7427	8	7427	8	0.00
10/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7679	8	7679	8	0.00
10/04/2012	R189 On 03-May-12			Bond Future	215.35	215.3400	215.3455	215.3400	0.00
10/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	345	0	345	0	0.00
10/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	395	0	395	0	0.00
10/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	295	0	295	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R197 On 03-May-12			Bond Future	258.25	258.2238	258.2474	258.2238	1,044.00
10/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7247	7	7247	7	0.00
10/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7197	7	7197	7	0.00
10/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7297	7	7297	7	0.00
10/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R201 On 03-May-12			Bond Future	6.11	109.5477	6.1110	109.5477	1,845.00
10/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	3974	4	3974	4	0.00
10/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4092	4	4092	4	0.00
10/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3855	4	3855	4	0.00
10/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R201 On 02-August-12			Bond Future	6.15	106.7096	6.1490	106.7096	0.00
10/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3024	3	3024	3	0.00
10/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3128	3	3128	3	0.00
10/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	2920	3	2920	3	0.00
10/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	37	0	37	0	0.00
10/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	28	0	28	0	0.00
10/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	32	0	32	0	0.00
10/04/2012	R201 On 01-November-12			Bond Future	6.14	108.3579	6.1360	108.3579	0.00
10/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1246	1	1246	1	0.00
10/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1313	1	1313	1	0.00
10/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1181	1	1181	1	0.00
10/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	546	1	546	1	0.00
10/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	477	1	477	1	0.00
10/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	511	1	511	1	0.00
10/04/2012	R201 On 07-February-13			Bond Future	6.10	105.7914	6.0950	105.7914	0.00
10/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1021	1	1021	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	970	1	970	1	0.00
10/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1073	1	1073	1	0.00
10/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	708	1	708	1	0.00
10/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	783	1	783	1	0.00
10/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	745	1	745	1	0.00
10/04/2012	R202 On 03-May-12			Bond Future	189.87	189.8554	189.8743	189.8554	37,082.00
10/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	76	0	76	0	0.00
10/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	176	0	176	0	0.00
10/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	126	0	126	0	0.00
10/04/2012	R203 On 03-May-12			Bond Future	7.39	104.8344	7.3920	104.8344	3,923.00
10/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	5841	6	5841	6	0.00
10/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6049	6	6049	6	0.00
10/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5634	6	5634	6	0.00
10/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	77	0	77	0	4,200.00
10/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	190	0	190	0	1,400.00
10/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	723	1	723	1	0.00
10/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	1883	2	1883	2	0.00
10/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	84	0	84	0	4,200.00
10/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	465	1	465	1	1,400.00
10/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1276	1	1276	1	0.00
10/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1842	2	1842	2	0.00
10/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R203 On 02-August-12			Bond Future	7.49	106.3375	7.4870	106.3375	0.00
10/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4581	5	4581	5	0.00
10/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4410	4	4410	4	0.00
10/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4750	5	4750	5	0.00
10/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	339	0	339	0	0.00
10/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	404	0	404	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	372	0	372	0	0.00
10/04/2012	R203 On 01-November-12			Bond Future	7.57	103.8172	7.5660	103.8172	0.00
10/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2541	3	2541	3	0.00
10/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2427	2	2427	2	0.00
10/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2659	3	2659	3	0.00
10/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1712	2	1712	2	0.00
10/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1883	2	1883	2	0.00
10/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1795	2	1795	2	0.00
10/04/2012	R203 On 07-February-13			Bond Future	7.65	105.5876	7.6540	105.5876	0.00
10/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	808	1	808	1	0.00
10/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	764	1	764	1	0.00
10/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	853	1	853	1	0.00
10/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	5227	5	5227	5	0.00
10/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5545	6	5545	6	0.00
10/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5385	5	5385	5	0.00
10/04/2012	R204 On 03-May-12			Bond Future	7.69	104.5114	7.6880	104.5114	3,656.00
10/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5308	5	5308	5	0.00
10/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5549	5	5549	5	0.00
10/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5067	5	5067	5	0.00
10/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	12	0	12	0	550.00
10/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	884	1	884	1	0.00
10/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	564	1	564	1	550.00
10/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	2	0	2	0	0.00
10/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3644	4	3644	4	0.00
10/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	1	0	1	0	0.00
10/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	1	0	1	0	0.00
10/04/2012	R204 On 02-August-12			Bond Future	7.78	101.9773	7.7840	101.9773	0.00
10/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4260	4	4260	4	0.00
10/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4443	4	4443	4	0.00
10/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4079	4	4079	4	0.00
10/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	826	1	826	1	0.00
10/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	713	1	713	1	0.00
10/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	768	1	768	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R204 On 01-November-12			Bond Future	7.86	103.5521	7.8630	103.5521	0.00
10/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	2945	3	2945	3	0.00
10/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3080	3	3080	3	0.00
10/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2816	3	2816	3	0.00
10/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2399	2	2399	2	0.00
10/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2186	2	2186	2	0.00
10/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2289	2	2289	2	0.00
10/04/2012	R204 On 07-February-13			Bond Future	7.95	101.2823	7.9480	101.2823	0.00
10/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3216	3	3216	3	0.00
10/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3341	3	3341	3	0.00
10/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3099	3	3099	3	0.00
10/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	3090	3	3090	3	0.00
10/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2871	3	2871	3	0.00
10/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2976	3	2976	3	0.00
10/04/2012	R206 On 03-May-12			Bond Future	5.86	104.8939	5.8580	104.8939	1,000.00
10/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2605	3	2605	3	0.00
10/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2527	2	2527	2	0.00
10/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2683	3	2683	3	0.00
10/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R206 On 02-August-12			Bond Future	5.88	102.6333	5.8770	102.6333	0.00
10/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1883	2	1883	2	0.00
10/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1818	2	1818	2	0.00
10/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	1948	2	1948	2	0.00
10/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	9	0	9	0	0.00
10/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	13	0	13	0	0.00
10/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	11	0	11	0	0.00
10/04/2012	R206 On 01-November-12			Bond Future	5.79	104.2182	5.7870	104.2182	0.00
10/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	566	1	566	1	0.00
10/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	532	1	532	1	0.00
10/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	602	1	602	1	0.00
10/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	300	0	300	0	0.00

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10/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	344	0	344	0	0.00
10/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	321	0	321	0	0.00
10/04/2012	R206 On 07-February-13			Bond Future	5.60	102.2275	5.5960	102.2275	0.00
10/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	611	1	611	1	0.00
10/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	582	1	582	1	0.00
10/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	642	1	642	1	0.00
10/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	235	0	235	0	0.00
10/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	264	0	264	0	0.00
10/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	248	0	248	0	0.00
10/04/2012	R207 On 03-May-12			Bond Future	7.92	98.3457	7.9180	98.3457	21,736.00
10/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4488	4	4488	4	0.00
10/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	4745	5	4745	5	0.00
10/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4231	4	4231	4	0.00
10/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	78	0	78	0	2,400.00
10/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2243	2	2243	2	0.00
10/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	248	0	248	0	800.00
10/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1034	1	1034	1	0.00
10/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	581	1	581	1	800.00
10/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	154	0	154	0	2,400.00
10/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1748	2	1748	2	0.00
10/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	16	0	16	0	0.00
10/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2716	3	2716	3	0.00
10/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	7	0	7	0	0.00
10/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	11	0	11	0	0.00
10/04/2012	R207 On 02-August-12			Bond Future	8.01	96.1134	8.0130	96.1134	0.00
10/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4712	5	4712	5	0.00
10/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4908	5	4908	5	0.00
10/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4519	4	4519	4	0.00
10/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	912	1	912	1	0.00
10/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	790	1	790	1	0.00
10/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	849	1	849	1	0.00
10/04/2012	R207 On 01-November-12			Bond Future	8.09	97.6016	8.0900	97.6016	0.00
10/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3380	3	3380	3	0.00

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10/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3527	3	3527	3	0.00
10/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3236	3	3236	3	0.00
10/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2664	3	2664	3	0.00
10/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2438	3	2438	3	0.00
10/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2549	3	2549	3	0.00
10/04/2012	R207 On 07-February-13			Bond Future	8.17	95.6231	8.1740	95.6231	0.00
10/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3667	4	3667	4	0.00
10/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3803	4	3803	4	0.00
10/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3537	4	3537	4	0.00
10/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3406	3	3406	3	0.00
10/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	3169	3	3169	3	0.00
10/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3284	3	3284	3	0.00
10/04/2012	R208 On 03-May-12			Bond Future	8.00	92.8052	8.0000	92.8052	10,000.00
10/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	5732	6	5732	6	0.00
10/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6006	6	6006	6	0.00
10/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5459	5	5459	5	0.00
10/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	71	0	71	0	3,000.00
10/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2262	2	2262	2	0.00
10/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	234	0	234	0	1,000.00
10/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1015	1	1015	1	0.00
10/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	717	1	717	1	1,000.00
10/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	204	0	204	0	3,000.00
10/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	2045	2	2045	2	0.00
10/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	6	0	6	0	0.00
10/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	3115	3	3115	3	0.00
10/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	3	0	3	0	0.00
10/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	4	0	4	0	0.00
10/04/2012	R208 On 02-August-12			Bond Future	8.09	94.1385	8.0860	94.1385	0.00
10/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4805	5	4805	5	0.00
10/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4603	5	4603	5	0.00
10/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5011	5	5011	5	0.00
10/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	974	1	974	1	0.00
10/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	1118	1	1118	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	1043	1	1043	1	0.00
10/04/2012	R208 On 01-November-12			Bond Future	8.16	92.1945	8.1600	92.1945	0.00
10/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3441	3	3441	3	0.00
10/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3295	3	3295	3	0.00
10/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3595	4	3595	4	0.00
10/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2805	3	2805	3	0.00
10/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	3068	3	3068	3	0.00
10/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2932	3	2932	3	0.00
10/04/2012	R208 On 07-February-13			Bond Future	8.24	93.7653	8.2390	93.7653	0.00
10/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3174	3	3174	3	0.00
10/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3051	3	3051	3	0.00
10/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3301	3	3301	3	0.00
10/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4352	4	4352	4	0.00
10/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4664	5	4664	5	0.00
10/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4505	5	4505	5	0.00
10/04/2012	R209 On 03-May-12			Bond Future	9.00	73.6730	9.0020	73.6730	3,048.00
10/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1220	1	1220	1	0.00
10/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1420	1	1420	1	0.00
10/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1039	1	1039	1	0.00
10/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1437	2	1437	2	0.00
10/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	1055	1	1055	1	0.00
10/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1235	1	1235	1	0.00
10/04/2012	R209 On 02-August-12			Bond Future	9.08	74.7330	9.0790	74.7330	0.00
10/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4191	4	4191	4	0.00
10/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4397	4	4397	4	0.00
10/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	3988	4	3988	4	0.00
10/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	3087	3	3087	3	0.00
10/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2765	3	2765	3	0.00
10/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2923	3	2923	3	0.00
10/04/2012	R209 On 01-November-12			Bond Future	9.15	72.7404	9.1470	72.7404	0.00
10/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4169	4	4169	4	0.00
10/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4347	4	4347	4	0.00
10/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4000	4	4000	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5486	6	5486	6	0.00
10/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	5073	5	5073	5	0.00
10/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	5274	5	5274	5	0.00
10/04/2012	R209 On 07-February-13			Bond Future	9.22	73.9798	9.2190	73.9798	0.00
10/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	4850	5	4850	5	0.00
10/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5017	5	5017	5	0.00
10/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4685	5	4685	5	0.00
10/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6700	7	6700	7	0.00
10/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	6272	6	6272	6	0.00
10/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6483	7	6483	7	0.00
10/04/2012	R210 On 03-May-12			Bond Future	140.45	140.2570	140.4547	140.2570	925.00
10/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	1455	1	1455	1	0.00
10/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	1505	1	1505	1	0.00
10/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	1405	1	1405	1	0.00
10/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R211 On 03-May-12			Bond Future	119.20	119.0317	119.2005	119.0317	480.00
10/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1000	1	1000	1	0.00
10/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	950	1	950	1	0.00
10/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1050	1	1050	1	0.00
10/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R212 On 03-May-12			Bond Future	117.84	117.8277	117.8384	117.8277	3,252.00
10/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2538	3	2538	3	0.00
10/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2588	3	2588	3	0.00
10/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2488	2	2488	2	0.00
10/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R213 On 03-May-12			Bond Future	8.89	84.0369	8.8880	84.0369	4,435.00
10/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3125	3	3125	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	2826	3	2826	3	0.00
10/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	3433	3	3433	3	0.00
10/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	279	0	279	0	0.00
10/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	420	1	420	1	0.00
10/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	344	0	344	0	0.00
10/04/2012	R213 On 02-August-12			Bond Future	8.97	85.2429	8.9670	85.2429	0.00
10/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4754	5	4754	5	0.00
10/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	4980	5	4980	5	0.00
10/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4532	5	4532	5	0.00
10/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2752	3	2752	3	0.00
10/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2454	3	2454	3	0.00
10/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2600	3	2600	3	0.00
10/04/2012	R213 On 01-November-12			Bond Future	9.04	83.0195	9.0390	83.0195	0.00
10/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4614	5	4614	5	0.00
10/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	4806	5	4806	5	0.00
10/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4431	4	4431	4	0.00
10/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	5117	5	5117	5	0.00
10/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4722	5	4722	5	0.00
10/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4913	5	4913	5	0.00
10/04/2012	R213 On 07-February-13			Bond Future	9.12	84.4383	9.1180	84.4383	0.00
10/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5300	5	5300	5	0.00
10/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5486	5	5486	5	0.00
10/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5124	5	5124	5	0.00
10/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6405	7	6405	7	0.00
10/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	6001	6	6001	6	0.00
10/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	6197	6	6197	6	0.00
10/04/2012	R214 On 03-May-12			Bond Future	9.06	75.1014	9.0560	75.1014	1,530.00
10/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	2158	2	2158	2	0.00
10/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1992	2	1992	2	0.00
10/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	2075	2	2075	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
10/04/2012	R214 On 02-August-12			Bond Future	9.13	76.1770	9.1300	76.1770	0.00
10/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	2737	3	2737	3	0.00
10/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	2571	3	2571	3	0.00
10/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	2654	3	2654	3	0.00
11/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	AL7T On 03-May-12			Index Future	421.81	421.0850	421.8090	421.0850	16.00
11/04/2012	AL7T On 02-August-12			Index Future	427.82	427.0890	427.8190	427.0890	0.00
11/04/2012	ALBI On 03-May-12			Index Future	383.16	382.4590	383.1620	382.4590	899.00
11/04/2012	ALBI On 02-August-12			Index Future	388.62	387.9130	388.6220	387.9130	118.00
11/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	CAAW On 20-April-12			Any day expiry	7.99	8.0232	7.9878	8.0232	0.00
11/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	39	0	39	0	0.00
11/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	53	0	53	0	0.00
11/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	29	0	29	0	0.00
11/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	191	0	191	0	0.00
11/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	115	0	115	0	0.00
11/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	151	0	151	0	0.00
11/04/2012	CAAY On 30-April-12			Can-Do Future	0.11	0.1250	0.1076	0.1250	12,500.00
11/04/2012	CAAZ On 18-June-12			Can-Do Future	0.17	0.1896	0.1713	0.1896	5,670.00
11/04/2012	CABA On 18-June-12			Can-Do Future	0.17	0.2028	0.1733	0.2028	8,000.00
11/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0089	0.0103	0.0089	8,000.00
11/04/2012	CABC On 18-June-12			Can-Do Future	0.19	0.1773	0.1876	0.1773	16,000.00
11/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0052	0.0065	0.0052	16,000.00
11/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/04/2012	DAAE On 30-April-12			Any day expiry	6.55	6.5340	6.5494	6.5340	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
11/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	96	0	96	0	0.00
11/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	131	0	131	0	0.00
11/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	66	0	66	0	0.00
11/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	67	0	67	0	0.00
11/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	32	0	32	0	0.00
11/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	47	0	47	0	0.00
11/04/2012	DAAF On 30-April-12			Any day expiry	8.24	8.2371	8.2395	8.2371	1,000.00
11/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	255	0	255	0	0.00
11/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	212	0	212	0	0.00
11/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	300	0	300	0	0.00
11/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	11	0	11	0	0.00
11/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	23	0	23	0	0.00
11/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	16	0	16	0	0.00
11/04/2012	GOVI On 03-May-12			GOVI	384.28	383.6020	384.2760	383.6020	201.00
11/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	22760	2	22760	2	0.00
11/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	22660	2	22660	2	0.00
11/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	22860	2	22860	2	0.00
11/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
11/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
11/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
11/04/2012	GOVI On 02-August-12			GOVI	389.75	389.0710	389.7510	389.0710	0.00
11/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
11/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
11/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
11/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	2590	1	2590	1	0.00
11/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	2390	1	2390	1	0.00
11/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	2490	1	2490	1	0.00
11/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/04/2012	IGOV On 03-May-12			Index Future	172.68	172.7160	172.6810	172.7160	550.00
11/04/2012	IGOV On 02-August-12			Index Future	175.14	175.1790	175.1410	175.1790	0.00
11/04/2012	ILBI On 03-May-12			Index Future	467.01	467.0050	467.0050	467.0050	0.00
11/04/2012	ILBI On 02-August-12			Index Future	473.64	473.6390	473.6390	473.6390	169.00
11/04/2012	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
11/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	0.00
11/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
11/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	2,890.00
11/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	0.00
11/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.67	94.3200	5.6700	94.3200	0.00
11/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.71	94.2700	5.7100	94.2700	44,760.00
11/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.83	94.1500	5.8300	94.1500	840.00
11/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.02	93.9600	6.0200	93.9600	790.00
11/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.22	93.7500	6.2200	93.7500	500.00
11/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.42	93.5300	6.4200	93.5300	1,700.00
11/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.63	93.3100	6.6300	93.3100	1,500.00
11/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.86	93.0900	6.8600	93.0900	0.00
11/04/2012	R157 On 03-May-12			Bond Future	6.76	121.7194	6.7590	121.7194	12,679.00
11/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4822	5	4822	5	0.00
11/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	4979	5	4979	5	0.00
11/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4664	4	4664	4	0.00
11/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	10	0	10	0	1,500.00
11/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	82	0	82	0	1,500.00
11/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	1949	2	1949	2	0.00
11/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	351	0	351	0	1,500.00
11/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	381	0	381	0	1,500.00
11/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	8	0	8	0	1,500.00
11/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	946	1	946	1	1,500.00
11/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1715	2	1715	2	0.00
11/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R157 On 02-August-12			Bond Future	6.85	123.4570	6.8510	123.4570	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3514	3	3514	3	0.00
11/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3374	3	3374	3	0.00
11/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3653	4	3653	4	0.00
11/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	46	0	46	0	0.00
11/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	62	0	62	0	0.00
11/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	54	0	54	0	0.00
11/04/2012	R157 On 01-November-12			Bond Future	6.92	118.5534	6.9160	118.5534	0.00
11/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1314	1	1314	1	0.00
11/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1393	1	1393	1	0.00
11/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1239	1	1239	1	0.00
11/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1143	1	1143	1	0.00
11/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1016	1	1016	1	0.00
11/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1077	1	1077	1	0.00
11/04/2012	R157 On 07-February-13			Bond Future	6.99	120.5730	6.9880	120.5730	0.00
11/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1087	1	1087	1	0.00
11/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1144	1	1144	1	0.00
11/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1031	1	1031	1	0.00
11/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1769	2	1769	2	0.00
11/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1625	2	1625	2	0.00
11/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1696	2	1696	2	0.00
11/04/2012	R186 On 03-May-12			Bond Future	8.50	120.1605	8.4970	120.1605	30,792.00
11/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	4769	4	4769	4	0.00
11/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	5157	5	5157	5	0.00
11/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4389	4	4389	4	0.00
11/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	115	0	115	0	2,250.00
11/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3658	3	3658	3	0.00
11/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	527	0	527	0	750.00
11/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1556	1	1556	1	0.00
11/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1528	2	1528	2	750.00
11/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	455	0	455	0	2,250.00
11/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3324	4	3324	4	0.00
11/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	302	0	302	0	0.00
11/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	5836	6	5836	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
11/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	195	0	195	0	0.00
11/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	243	0	243	0	0.00
11/04/2012	R186 On 02-August-12			Bond Future	8.58	116.5798	8.5830	116.5798	630.00
11/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4376	5	4376	5	0.00
11/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4637	5	4637	5	0.00
11/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2239	3	2239	3	8,750.00
11/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	3932	4	3932	4	0.00
11/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4127	4	4127	4	0.00
11/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	770	1	770	1	276.00
11/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	938	1	938	1	43.00
11/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4428	5	4428	5	0.00
11/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	2837	3	2837	3	43.00
11/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8767	9	8767	9	0.00
11/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3072	4	3072	4	0.00
11/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5319	6	5319	6	0.00
11/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3236	4	3236	4	276.00
11/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9601	10	9601	10	0.00
11/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	2691	3	2691	3	0.00
11/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	2874	4	2874	4	0.00
11/04/2012	R186 On 01-November-12			Bond Future	8.66	118.3777	8.6570	118.3777	0.00
11/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5652	5	5652	5	0.00
11/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5425	5	5425	5	0.00
11/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	5890	6	5890	6	0.00
11/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4626	5	4626	5	0.00
11/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	5043	5	5043	5	0.00
11/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4828	5	4828	5	0.00
11/04/2012	R186 On 07-February-13			Bond Future	8.74	115.1040	8.7370	115.1040	0.00
11/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5162	5	5162	5	0.00
11/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5362	5	5362	5	0.00
11/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	4966	5	4966	5	0.00
11/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7512	8	7512	8	0.00
11/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7012	7	7012	7	0.00
11/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7259	8	7259	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2012	R189 On 03-May-12			Bond Future	215.37	215.3455	215.3653	215.3455	0.00
11/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	365	0	365	0	0.00
11/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	315	0	315	0	0.00
11/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	415	0	415	0	0.00
11/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R197 On 03-May-12			Bond Future	258.32	258.2474	258.3221	258.2474	1,044.00
11/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7322	7	7322	7	0.00
11/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7272	7	7272	7	0.00
11/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7372	7	7372	7	0.00
11/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R201 On 03-May-12			Bond Future	6.07	109.6123	6.0680	109.6123	1,845.00
11/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4080	4	4080	4	0.00
11/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4199	4	4199	4	0.00
11/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3962	4	3962	4	0.00
11/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R201 On 02-August-12			Bond Future	6.10	106.7704	6.1020	106.7704	0.00
11/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3104	3	3104	3	0.00
11/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	2997	3	2997	3	0.00
11/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3212	3	3212	3	0.00
11/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	6	0	6	0	0.00
11/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	8	0	8	0	0.00
11/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	6	0	6	0	0.00
11/04/2012	R201 On 01-November-12			Bond Future	6.08	108.4167	6.0820	108.4167	0.00
11/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1263	1	1263	1	0.00
11/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1333	1	1333	1	0.00
11/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1194	1	1194	1	0.00
11/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	450	1	450	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
11/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	388	0	388	0	0.00
11/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	418	1	418	1	0.00
11/04/2012	R201 On 07-February-13			Bond Future	6.04	105.8502	6.0350	105.8502	0.00
11/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1072	1	1072	1	0.00
11/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1020	1	1020	1	0.00
11/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1125	1	1125	1	0.00
11/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	653	1	653	1	0.00
11/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	726	1	726	1	0.00
11/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	689	1	689	1	0.00
11/04/2012	R202 On 03-May-12			Bond Future	189.94	189.8743	189.9351	189.8743	37,082.00
11/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
11/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
11/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
11/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	15	0	15	0	0.00
11/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	115	0	115	0	0.00
11/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	65	0	65	0	0.00
11/04/2012	R203 On 03-May-12			Bond Future	7.35	104.9324	7.3540	104.9324	3,923.00
11/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6011	6	6011	6	0.00
11/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6218	6	6218	6	0.00
11/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5803	6	5803	6	0.00
11/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	121	0	121	0	4,200.00
11/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	266	0	266	0	1,400.00
11/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	862	1	862	1	0.00
11/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2052	2	2052	2	0.00
11/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	83	0	83	0	4,200.00
11/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	434	0	434	0	1,400.00
11/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1182	1	1182	1	0.00
11/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1717	2	1717	2	0.00
11/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R203 On 02-August-12			Bond Future	7.45	106.4269	7.4460	106.4269	0.00
11/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4618	5	4618	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
11/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4795	5	4795	5	0.00
11/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4440	4	4440	4	0.00
11/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	259	0	259	0	0.00
11/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	209	0	209	0	0.00
11/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	234	0	234	0	0.00
11/04/2012	R203 On 01-November-12			Bond Future	7.52	103.9067	7.5220	103.9067	0.00
11/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2563	3	2563	3	0.00
11/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2445	2	2445	2	0.00
11/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2683	3	2683	3	0.00
11/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1557	2	1557	2	0.00
11/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1722	2	1722	2	0.00
11/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1638	2	1638	2	0.00
11/04/2012	R203 On 07-February-13			Bond Future	7.61	105.6764	7.6070	105.6764	0.00
11/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	735	1	735	1	0.00
11/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	692	1	692	1	0.00
11/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	780	1	780	1	0.00
11/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4972	5	4972	5	0.00
11/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5291	6	5291	6	0.00
11/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5130	5	5130	5	0.00
11/04/2012	R204 On 03-May-12			Bond Future	7.66	104.6198	7.6590	104.6198	3,656.00
11/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5458	5	5458	5	0.00
11/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5699	6	5699	6	0.00
11/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5217	5	5217	5	0.00
11/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	21	0	21	0	550.00
11/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1013	1	1013	1	0.00
11/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	543	1	543	1	550.00
11/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	2	0	2	0	0.00
11/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3504	4	3504	4	0.00
11/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	1	0	1	0	0.00
11/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	2	0	2	0	0.00
11/04/2012	R204 On 02-August-12			Bond Future	7.75	102.0819	7.7540	102.0819	0.00
11/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4200	4	4200	4	0.00
11/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4011	4	4011	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
11/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4392	4	4392	4	0.00
11/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	512	1	512	1	0.00
11/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	609	1	609	1	0.00
11/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	559	1	559	1	0.00
11/04/2012	R204 On 01-November-12			Bond Future	7.83	103.6578	7.8320	103.6578	0.00
11/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3000	3	3000	3	0.00
11/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3137	3	3137	3	0.00
11/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2866	3	2866	3	0.00
11/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2300	2	2300	2	0.00
11/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2094	2	2094	2	0.00
11/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2195	2	2195	2	0.00
11/04/2012	R204 On 07-February-13			Bond Future	7.92	101.3885	7.9150	101.3885	0.00
11/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3171	3	3171	3	0.00
11/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3298	3	3298	3	0.00
11/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3051	3	3051	3	0.00
11/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2889	3	2889	3	0.00
11/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2676	3	2676	3	0.00
11/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2779	3	2779	3	0.00
11/04/2012	R206 On 03-May-12			Bond Future	5.82	104.9375	5.8200	104.9375	1,000.00
11/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2666	3	2666	3	0.00
11/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2588	3	2588	3	0.00
11/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2744	3	2744	3	0.00
11/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R206 On 02-August-12			Bond Future	5.83	102.6691	5.8330	102.6691	0.00
11/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1934	2	1934	2	0.00
11/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2001	2	2001	2	0.00
11/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1867	2	1867	2	0.00
11/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	1	0	1	0	0.00
11/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	1	0	1	0	0.00
11/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	1	0	1	0	0.00
11/04/2012	R206 On 01-November-12			Bond Future	5.73	104.2539	5.7330	104.2539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	555	1	555	1	0.00
11/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	519	1	519	1	0.00
11/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	593	1	593	1	0.00
11/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	228	0	228	0	0.00
11/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	269	0	269	0	0.00
11/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	248	0	248	0	0.00
11/04/2012	R206 On 07-February-13			Bond Future	5.53	102.2626	5.5290	102.2626	0.00
11/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	657	1	657	1	0.00
11/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	626	1	626	1	0.00
11/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	688	1	688	1	0.00
11/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	220	0	220	0	0.00
11/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	248	0	248	0	0.00
11/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	234	0	234	0	0.00
11/04/2012	R207 On 03-May-12			Bond Future	7.88	98.4620	7.8790	98.4620	21,736.00
11/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4706	4	4706	4	0.00
11/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	4963	5	4963	5	0.00
11/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4449	4	4449	4	0.00
11/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	124	0	124	0	2,400.00
11/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2457	2	2457	2	0.00
11/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	342	0	342	0	800.00
11/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1215	1	1215	1	0.00
11/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	545	1	545	1	800.00
11/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	152	0	152	0	2,400.00
11/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1626	2	1626	2	0.00
11/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	17	0	17	0	0.00
11/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2546	3	2546	3	0.00
11/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	9	0	9	0	0.00
11/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	12	0	12	0	0.00
11/04/2012	R207 On 02-August-12			Bond Future	7.97	96.2316	7.9730	96.2316	0.00
11/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4684	5	4684	5	0.00
11/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4481	5	4481	5	0.00
11/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4890	5	4890	5	0.00
11/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	557	1	557	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
11/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	659	1	659	1	0.00
11/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	606	1	606	1	0.00
11/04/2012	R207 On 01-November-12			Bond Future	8.05	97.7164	8.0480	97.7164	0.00
11/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3423	3	3423	3	0.00
11/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3573	4	3573	4	0.00
11/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3275	3	3275	3	0.00
11/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2483	3	2483	3	0.00
11/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2265	2	2265	2	0.00
11/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2372	3	2372	3	0.00
11/04/2012	R207 On 07-February-13			Bond Future	8.13	95.7392	8.1310	95.7392	0.00
11/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3626	4	3626	4	0.00
11/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3766	4	3766	4	0.00
11/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3494	4	3494	4	0.00
11/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3145	3	3145	3	0.00
11/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2915	3	2915	3	0.00
11/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3025	3	3025	3	0.00
11/04/2012	R208 On 03-May-12			Bond Future	7.97	92.8410	7.9670	92.8410	10,000.00
11/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	5931	6	5931	6	0.00
11/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6204	6	6204	6	0.00
11/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5658	5	5658	5	0.00
11/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	119	0	119	0	3,000.00
11/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2468	2	2468	2	0.00
11/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	329	0	329	0	1,000.00
11/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1195	1	1195	1	0.00
11/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	700	1	700	1	1,000.00
11/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	213	0	213	0	3,000.00
11/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1943	2	1943	2	0.00
11/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	8	0	8	0	0.00
11/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2966	3	2966	3	0.00
11/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	4	0	4	0	0.00
11/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	6	0	6	0	0.00
11/04/2012	R208 On 02-August-12			Bond Future	8.05	94.1676	8.0520	94.1676	0.00
11/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4741	5	4741	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
11/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	4956	5	4956	5	0.00
11/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4529	5	4529	5	0.00
11/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	846	1	846	1	0.00
11/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	721	1	721	1	0.00
11/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	781	1	781	1	0.00
11/04/2012	R208 On 01-November-12			Bond Future	8.12	92.2229	8.1240	92.2229	0.00
11/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3483	3	3483	3	0.00
11/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3333	3	3333	3	0.00
11/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3639	4	3639	4	0.00
11/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2645	3	2645	3	0.00
11/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2902	3	2902	3	0.00
11/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2770	3	2770	3	0.00
11/04/2012	R208 On 07-February-13			Bond Future	8.20	93.7929	8.2020	93.7929	0.00
11/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3114	3	3114	3	0.00
11/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	2988	3	2988	3	0.00
11/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3243	3	3243	3	0.00
11/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4089	4	4089	4	0.00
11/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4396	5	4396	5	0.00
11/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4241	5	4241	5	0.00
11/04/2012	R209 On 03-May-12			Bond Future	8.96	73.7948	8.9590	73.7948	3,048.00
11/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1506	1	1506	1	0.00
11/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1720	1	1720	1	0.00
11/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1310	1	1310	1	0.00
11/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1379	1	1379	1	0.00
11/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	1026	1	1026	1	0.00
11/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1192	1	1192	1	0.00
11/04/2012	R209 On 02-August-12			Bond Future	9.04	74.8456	9.0350	74.8456	0.00
11/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4045	4	4045	4	0.00
11/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	3834	4	3834	4	0.00
11/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4262	4	4262	4	0.00
11/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2298	3	2298	3	0.00
11/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2601	3	2601	3	0.00
11/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2445	3	2445	3	0.00

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11/04/2012	R209 On 01-November-12			Bond Future	9.10	72.8591	9.1020	72.8591	0.00
11/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4266	4	4266	4	0.00
11/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4443	4	4443	4	0.00
11/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4093	4	4093	4	0.00
11/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5244	5	5244	5	0.00
11/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4834	5	4834	5	0.00
11/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	5035	5	5035	5	0.00
11/04/2012	R209 On 07-February-13			Bond Future	9.17	74.1042	9.1730	74.1042	0.00
11/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	4881	5	4881	5	0.00
11/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5053	5	5053	5	0.00
11/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4713	5	4713	5	0.00
11/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6389	7	6389	7	0.00
11/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5970	6	5970	6	0.00
11/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6176	6	6176	6	0.00
11/04/2012	R210 On 03-May-12			Bond Future	140.50	140.4547	140.4998	140.4547	925.00
11/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	1500	1	1500	1	0.00
11/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	1550	2	1550	2	0.00
11/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	1450	1	1450	1	0.00
11/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R211 On 03-May-12			Bond Future	119.22	119.2005	119.2230	119.2005	480.00
11/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1023	1	1023	1	0.00
11/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	973	1	973	1	0.00
11/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1073	1	1073	1	0.00
11/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R212 On 03-May-12			Bond Future	117.87	117.8384	117.8725	117.8384	3,252.00
11/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2573	3	2573	3	0.00
11/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2623	3	2623	3	0.00
11/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2523	2	2523	2	0.00
11/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
11/04/2012	R213 On 03-May-12			Bond Future	8.85	84.2022	8.8450	84.2022	4,435.00
11/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3462	3	3462	3	0.00
11/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3159	3	3159	3	0.00
11/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	3774	3	3774	3	0.00
11/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	280	0	280	0	0.00
11/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	413	0	413	0	0.00
11/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	341	0	341	0	0.00
11/04/2012	R213 On 02-August-12			Bond Future	8.92	85.4057	8.9230	85.4057	0.00
11/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4627	5	4627	5	0.00
11/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	4864	5	4864	5	0.00
11/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4395	5	4395	5	0.00
11/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2273	3	2273	3	0.00
11/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1996	2	1996	2	0.00
11/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2130	3	2130	3	0.00
11/04/2012	R213 On 01-November-12			Bond Future	8.99	83.1877	8.9940	83.1877	0.00
11/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4746	5	4746	5	0.00
11/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	4943	5	4943	5	0.00
11/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4559	4	4559	4	0.00
11/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4899	5	4899	5	0.00
11/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4513	5	4513	5	0.00
11/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4700	5	4700	5	0.00
11/04/2012	R213 On 07-February-13			Bond Future	9.07	84.6039	9.0710	84.6039	0.00
11/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5276	5	5276	5	0.00
11/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5459	5	5459	5	0.00
11/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5096	5	5096	5	0.00
11/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6022	6	6022	6	0.00
11/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5619	6	5619	6	0.00
11/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5817	6	5817	6	0.00
11/04/2012	R214 On 03-May-12			Bond Future	9.01	75.1884	9.0130	75.1884	1,530.00
11/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
11/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
11/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1650	2	1650	2	0.00
11/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	1816	2	1816	2	0.00
11/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1733	2	1733	2	0.00
11/04/2012	R214 On 02-August-12			Bond Future	9.09	76.2628	9.0860	76.2628	0.00
11/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
11/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
11/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
11/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	2392	3	2392	3	0.00
11/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	2227	3	2227	3	0.00
11/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	2310	3	2310	3	0.00
12/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	AL7T On 03-May-12			Index Future	422.67	421.8090	422.6710	421.8090	13.00
12/04/2012	AL7T On 02-August-12			Index Future	428.69	427.8190	428.6900	427.8190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2012	ALBI On 03-May-12			Index Future	383.90	383.1620	383.8980	383.1620	899.00
12/04/2012	ALBI On 02-August-12			Index Future	389.37	388.6220	389.3650	388.6220	118.00
12/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	CAAW On 20-April-12			Any day expiry	7.91	7.9878	7.9065	7.9878	0.00
12/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	21	0	21	0	0.00
12/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	29	0	29	0	0.00
12/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	15	0	15	0	0.00
12/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	259	0	259	0	0.00
12/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	173	0	173	0	0.00
12/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	215	0	215	0	0.00
12/04/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.1076	0.0736	0.1076	12,500.00
12/04/2012	CAAZ On 18-June-12			Can-Do Future	0.14	0.1713	0.1441	0.1713	5,670.00
12/04/2012	CABA On 18-June-12			Can-Do Future	0.20	0.1733	0.2008	0.1733	8,000.00
12/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0103	0.0123	0.0103	8,000.00
12/04/2012	CABC On 18-June-12			Can-Do Future	0.22	0.1876	0.2178	0.1876	16,000.00
12/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0065	0.0068	0.0065	16,000.00
12/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/04/2012	DAAE On 30-April-12			Any day expiry	6.54	6.5494	6.5428	6.5494	1,000.00
12/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	90	0	90	0	0.00
12/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	61	0	61	0	0.00
12/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	125	0	125	0	0.00
12/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	32	0	32	0	0.00
12/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	68	0	68	0	0.00
12/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	47	0	47	0	0.00
12/04/2012	DAAF On 30-April-12			Any day expiry	8.25	8.2395	8.2511	8.2395	1,000.00
12/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	266	0	266	0	0.00
12/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	222	0	222	0	0.00
12/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	311	0	311	0	0.00
12/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	10	0	10	0	0.00
12/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	21	0	21	0	0.00
12/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	15	0	15	0	0.00
12/04/2012	GOVI On 03-May-12			GOVI	384.99	384.2760	384.9850	384.2760	204.00
12/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	29850	2	29850	2	0.00
12/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	29750	2	29750	2	0.00
12/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	29950	2	29950	2	0.00
12/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
12/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
12/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
12/04/2012	GOVI On 02-August-12			GOVI	390.47	389.7510	390.4670	389.7510	26.00
12/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	4670	0	4670	0	0.00
12/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	4770	0	4770	0	0.00
12/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	4570	0	4570	0	0.00
12/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
12/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
12/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
12/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2012	IGOV On 03-May-12			Index Future	172.72	172.6810	172.7160	172.6810	563.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2012	IGOV On 02-August-12			Index Future	175.18	175.1410	175.1750	175.1410	0.00
12/04/2012	ILBI On 03-May-12			Index Future	467.86	467.0050	467.8600	467.0050	0.00
12/04/2012	ILBI On 02-August-12			Index Future	474.51	473.6390	474.5080	473.6390	169.00
12/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
12/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
12/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	2,890.00
12/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
12/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
12/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.2900	5.7000	94.2900	44,760.00
12/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.82	94.1700	5.8200	94.1700	840.00
12/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.99	93.9800	5.9900	93.9800	790.00
12/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.18	93.7800	6.1800	93.7800	500.00
12/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.38	93.5800	6.3800	93.5800	1,700.00
12/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.58	93.3700	6.5800	93.3700	1,500.00
12/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.79	93.1400	6.7900	93.1400	0.00
12/04/2012	R157 On 03-May-12			Bond Future	6.71	121.8852	6.7120	121.8852	12,719.00
12/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4978	5	4978	5	0.00
12/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5135	5	5135	5	0.00
12/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4820	5	4820	5	0.00
12/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	13	0	13	0	1,500.00
12/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	106	0	106	0	1,500.00
12/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2102	2	2102	2	0.00
12/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	424	0	424	0	1,500.00
12/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	298	0	298	0	1,500.00
12/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	4	0	4	0	1,500.00
12/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	813	1	813	1	1,500.00
12/04/2012	R157 On 03-May-12	8.20	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
12/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1562	2	1562	2	0.00
12/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R157 On 02-August-12			Bond Future	6.80	123.6225	6.8000	123.6225	0.00
12/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3661	4	3661	4	0.00
12/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3520	3	3520	3	0.00
12/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3802	4	3802	4	0.00
12/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	38	0	38	0	0.00
12/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	52	0	52	0	0.00
12/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	45	0	45	0	0.00
12/04/2012	R157 On 01-November-12			Bond Future	6.86	118.7197	6.8600	118.7197	0.00
12/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1398	1	1398	1	0.00
12/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1479	1	1479	1	0.00
12/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1320	1	1320	1	0.00
12/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1066	1	1066	1	0.00
12/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	944	1	944	1	0.00
12/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1003	1	1003	1	0.00
12/04/2012	R157 On 07-February-13			Bond Future	6.93	120.7412	6.9270	120.7412	0.00
12/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1154	1	1154	1	0.00
12/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1214	1	1214	1	0.00
12/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1096	1	1096	1	0.00
12/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1678	2	1678	2	0.00
12/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1539	2	1539	2	0.00
12/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1608	2	1608	2	0.00
12/04/2012	R186 On 03-May-12			Bond Future	8.46	120.5576	8.4610	120.5576	30,792.00
12/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5049	5	5049	5	0.00
12/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	5445	5	5445	5	0.00
12/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4659	4	4659	4	0.00
12/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	128	0	128	0	2,250.00
12/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3905	4	3905	4	0.00
12/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	582	1	582	1	750.00
12/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1696	2	1696	2	0.00
12/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1334	2	1334	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
12/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	368	0	368	0	2,250.00
12/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3045	3	3045	3	0.00
12/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	238	0	238	0	0.00
12/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	5515	6	5515	6	0.00
12/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	149	0	149	0	0.00
12/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	189	0	189	0	0.00
12/04/2012	R186 On 02-August-12			Bond Future	8.55	116.9872	8.5460	116.9872	630.00
12/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4559	4	4559	4	0.00
12/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4826	5	4826	5	0.00
12/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2354	2	2354	2	8,750.00
12/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4103	4	4103	4	0.00
12/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4302	4	4302	4	0.00
12/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	819	1	819	1	276.00
12/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	997	1	997	1	43.00
12/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4611	4	4611	4	0.00
12/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	1564	0	1564	0	199.00
12/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	5961	0	5961	0	0.00
12/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1927	0	1927	0	199.00
12/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	2684	3	2684	3	43.00
12/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	6697	0	6697	0	0.00
12/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8489	9	8489	9	0.00
12/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	2911	3	2911	3	0.00
12/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5097	5	5097	5	0.00
12/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3071	3	3071	3	276.00
12/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9314	10	9314	10	0.00
12/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	2544	3	2544	3	0.00
12/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	2721	3	2721	3	0.00
12/04/2012	R186 On 01-November-12			Bond Future	8.62	118.7954	8.6190	118.7954	0.00
12/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5827	6	5827	6	0.00
12/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5595	5	5595	5	0.00
12/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6070	6	6070	6	0.00
12/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4467	5	4467	5	0.00
12/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4874	5	4874	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
12/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4663	5	4663	5	0.00
12/04/2012	R186 On 07-February-13			Bond Future	8.70	115.5133	8.6970	115.5133	0.00
12/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5319	5	5319	5	0.00
12/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5523	5	5523	5	0.00
12/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5119	5	5119	5	0.00
12/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7315	8	7315	8	0.00
12/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	6823	7	6823	7	0.00
12/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7066	7	7066	7	0.00
12/04/2012	R189 On 03-May-12			Bond Future	215.37	215.3653	215.3712	215.3653	0.00
12/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	371	0	371	0	0.00
12/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	321	0	321	0	0.00
12/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	421	0	421	0	0.00
12/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R197 On 03-May-12			Bond Future	258.35	258.3221	258.3459	258.3221	1,044.00
12/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7346	7	7346	7	0.00
12/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7296	7	7296	7	0.00
12/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7396	7	7396	7	0.00
12/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R201 On 03-May-12			Bond Future	6.03	109.7191	6.0310	109.7191	1,845.00
12/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4172	4	4172	4	0.00
12/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4291	4	4291	4	0.00
12/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4054	4	4054	4	0.00
12/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R201 On 02-August-12			Bond Future	6.06	106.8765	6.0620	106.8765	0.00
12/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3193	3	3193	3	0.00
12/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3086	3	3086	3	0.00
12/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3301	3	3301	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
12/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	4	0	4	0	0.00
12/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	7	0	7	0	0.00
12/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	5	0	5	0	0.00
12/04/2012	R201 On 01-November-12			Bond Future	6.04	108.5264	6.0380	108.5264	0.00
12/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1322	1	1322	1	0.00
12/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1394	1	1394	1	0.00
12/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1252	1	1252	1	0.00
12/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	418	0	418	0	0.00
12/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	359	0	359	0	0.00
12/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	388	0	388	0	0.00
12/04/2012	R201 On 07-February-13			Bond Future	5.99	105.9572	5.9860	105.9572	0.00
12/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1122	1	1122	1	0.00
12/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1068	1	1068	1	0.00
12/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1176	1	1176	1	0.00
12/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	617	1	617	1	0.00
12/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	687	1	687	1	0.00
12/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	652	1	652	1	0.00
12/04/2012	R202 On 03-May-12			Bond Future	189.95	189.9351	189.9547	189.9351	37,085.00
12/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
12/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
12/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	5	0	5	0	0.00
12/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	95	0	95	0	0.00
12/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	45	0	45	0	0.00
12/04/2012	R203 On 03-May-12			Bond Future	7.33	105.1019	7.3270	105.1019	3,923.00
12/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6132	6	6132	6	0.00
12/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6339	6	6339	6	0.00
12/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5924	6	5924	6	0.00
12/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	131	0	131	0	4,200.00
12/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	289	0	289	0	1,400.00
12/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	924	1	924	1	0.00
12/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2155	2	2155	2	0.00
12/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	66	0	66	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
12/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	376	0	376	0	1,400.00
12/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1084	1	1084	1	0.00
12/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1606	2	1606	2	0.00
12/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R203 On 02-August-12			Bond Future	7.42	106.6019	7.4180	106.6019	0.00
12/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4720	5	4720	5	0.00
12/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4899	5	4899	5	0.00
12/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4540	4	4540	4	0.00
12/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	239	0	239	0	0.00
12/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	193	0	193	0	0.00
12/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	216	0	216	0	0.00
12/04/2012	R203 On 01-November-12			Bond Future	7.49	104.0860	7.4930	104.0860	0.00
12/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2627	3	2627	3	0.00
12/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2507	2	2507	2	0.00
12/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2749	3	2749	3	0.00
12/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1504	2	1504	2	0.00
12/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1666	2	1666	2	0.00
12/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1584	2	1584	2	0.00
12/04/2012	R203 On 07-February-13			Bond Future	7.58	105.8580	7.5770	105.8580	0.00
12/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	759	1	759	1	0.00
12/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	716	1	716	1	0.00
12/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	805	1	805	1	0.00
12/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4881	5	4881	5	0.00
12/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5199	5	5199	5	0.00
12/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5038	5	5038	5	0.00
12/04/2012	R204 On 03-May-12			Bond Future	7.63	104.7698	7.6330	104.7698	3,656.00
12/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5592	5	5592	5	0.00
12/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5833	6	5833	6	0.00
12/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5351	5	5351	5	0.00
12/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	23	0	23	0	550.00
12/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1080	1	1080	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
12/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	476	1	476	1	550.00
12/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	2	0	2	0	0.00
12/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3371	4	3371	4	0.00
12/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	1	0	1	0	0.00
12/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	1	0	1	0	0.00
12/04/2012	R204 On 02-August-12			Bond Future	7.73	102.2315	7.7270	102.2315	0.00
12/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4302	4	4302	4	0.00
12/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4110	4	4110	4	0.00
12/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4496	4	4496	4	0.00
12/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	482	1	482	1	0.00
12/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	573	1	573	1	0.00
12/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	526	1	526	1	0.00
12/04/2012	R204 On 01-November-12			Bond Future	7.80	103.8070	7.8030	103.8070	0.00
12/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3073	3	3073	3	0.00
12/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3212	3	3212	3	0.00
12/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2937	3	2937	3	0.00
12/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2231	2	2231	2	0.00
12/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2029	2	2029	2	0.00
12/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2128	2	2128	2	0.00
12/04/2012	R204 On 07-February-13			Bond Future	7.89	101.5410	7.8860	101.5410	0.00
12/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3239	3	3239	3	0.00
12/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3367	3	3367	3	0.00
12/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3117	3	3117	3	0.00
12/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2821	3	2821	3	0.00
12/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2610	3	2610	3	0.00
12/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2712	3	2712	3	0.00
12/04/2012	R206 On 03-May-12			Bond Future	5.76	104.9988	5.7580	104.9988	1,000.00
12/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2766	3	2766	3	0.00
12/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2688	3	2688	3	0.00
12/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2844	3	2844	3	0.00
12/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00

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12/04/2012	R206 On 02-August-12			Bond Future	5.76	102.7299	5.7590	102.7299	0.00
12/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2036	2	2036	2	0.00
12/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2103	2	2103	2	0.00
12/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1969	2	1969	2	0.00
12/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	1	0	1	0	0.00
12/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	1	0	1	0	0.00
12/04/2012	R206 On 01-November-12			Bond Future	5.65	104.3162	5.6450	104.3162	0.00
12/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	620	1	620	1	0.00
12/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	581	1	581	1	0.00
12/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	661	1	661	1	0.00
12/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	195	0	195	0	0.00
12/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	230	0	230	0	0.00
12/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	211	0	211	0	0.00
12/04/2012	R206 On 07-February-13			Bond Future	5.42	102.3229	5.4190	102.3229	0.00
12/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	724	1	724	1	0.00
12/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	692	1	692	1	0.00
12/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	756	1	756	1	0.00
12/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	189	0	189	0	0.00
12/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	215	0	215	0	0.00
12/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	202	0	202	0	0.00
12/04/2012	R207 On 03-May-12			Bond Future	7.84	98.6785	7.8430	98.6785	21,736.00
12/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4902	5	4902	5	0.00
12/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5160	5	5160	5	0.00
12/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4643	4	4643	4	0.00
12/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	140	0	140	0	2,400.00
12/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2622	2	2622	2	0.00
12/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	383	0	383	0	800.00
12/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1327	1	1327	1	0.00
12/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	457	1	457	1	800.00
12/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	116	0	116	0	2,400.00
12/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1466	2	1466	2	0.00
12/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	11	0	11	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
12/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2362	3	2362	3	0.00
12/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	5	0	5	0	0.00
12/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	8	0	8	0	0.00
12/04/2012	R207 On 02-August-12			Bond Future	7.94	96.4470	7.9350	96.4470	0.00
12/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4842	5	4842	5	0.00
12/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4636	4	4636	4	0.00
12/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	5051	5	5051	5	0.00
12/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	513	1	513	1	0.00
12/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	608	1	608	1	0.00
12/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	559	1	559	1	0.00
12/04/2012	R207 On 01-November-12			Bond Future	8.01	97.9360	8.0090	97.9360	0.00
12/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3534	3	3534	3	0.00
12/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3687	4	3687	4	0.00
12/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3384	3	3384	3	0.00
12/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2388	2	2388	2	0.00
12/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2174	2	2174	2	0.00
12/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2279	2	2279	2	0.00
12/04/2012	R207 On 07-February-13			Bond Future	8.09	95.9567	8.0900	95.9567	0.00
12/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3735	4	3735	4	0.00
12/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3877	4	3877	4	0.00
12/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3600	3	3600	3	0.00
12/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3043	3	3043	3	0.00
12/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2818	3	2818	3	0.00
12/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2926	3	2926	3	0.00
12/04/2012	R208 On 03-May-12			Bond Future	7.94	93.0381	7.9350	93.0381	10,000.00
12/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6121	6	6121	6	0.00
12/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6394	6	6394	6	0.00
12/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5847	6	5847	6	0.00
12/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	131	0	131	0	3,000.00
12/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2618	2	2618	2	0.00
12/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	361	0	361	0	1,000.00
12/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1291	1	1291	1	0.00
12/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	605	1	605	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
12/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	171	0	171	0	3,000.00
12/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1784	2	1784	2	0.00
12/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	5	0	5	0	0.00
12/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2786	3	2786	3	0.00
12/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	2	0	2	0	0.00
12/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	4	0	4	0	0.00
12/04/2012	R208 On 02-August-12			Bond Future	8.02	94.3656	8.0190	94.3656	0.00
12/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4883	5	4883	5	0.00
12/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5101	5	5101	5	0.00
12/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4668	5	4668	5	0.00
12/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	792	1	792	1	0.00
12/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	673	1	673	1	0.00
12/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	731	1	731	1	0.00
12/04/2012	R208 On 01-November-12			Bond Future	8.09	92.4274	8.0910	92.4274	0.00
12/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3580	3	3580	3	0.00
12/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3427	3	3427	3	0.00
12/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3739	4	3739	4	0.00
12/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2557	3	2557	3	0.00
12/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2808	3	2808	3	0.00
12/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2679	3	2679	3	0.00
12/04/2012	R208 On 07-February-13			Bond Future	8.17	93.9974	8.1670	93.9974	0.00
12/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3200	3	3200	3	0.00
12/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3072	3	3072	3	0.00
12/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3331	3	3331	3	0.00
12/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3983	4	3983	4	0.00
12/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4286	4	4286	4	0.00
12/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4133	4	4133	4	0.00
12/04/2012	R209 On 03-May-12			Bond Future	8.92	74.1239	8.9230	74.1239	3,048.00
12/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1632	2	1632	2	0.00
12/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1859	2	1859	2	0.00
12/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1422	1	1422	1	0.00
12/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1214	1	1214	1	0.00
12/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	888	1	888	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
12/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1041	1	1041	1	0.00
12/04/2012	R209 On 02-August-12			Bond Future	9.00	75.1776	8.9980	75.1776	0.00
12/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4202	4	4202	4	0.00
12/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	3986	4	3986	4	0.00
12/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4423	4	4423	4	0.00
12/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2178	2	2178	2	0.00
12/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2472	3	2472	3	0.00
12/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2321	2	2321	2	0.00
12/04/2012	R209 On 01-November-12			Bond Future	9.06	73.1944	9.0640	73.1944	0.00
12/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4400	4	4400	4	0.00
12/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4581	4	4581	4	0.00
12/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4223	4	4223	4	0.00
12/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5089	5	5089	5	0.00
12/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4686	5	4686	5	0.00
12/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4884	5	4884	5	0.00
12/04/2012	R209 On 07-February-13			Bond Future	9.13	74.4425	9.1340	74.4425	0.00
12/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5018	5	5018	5	0.00
12/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5192	5	5192	5	0.00
12/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4846	5	4846	5	0.00
12/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6234	6	6234	6	0.00
12/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5820	6	5820	6	0.00
12/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6024	6	6024	6	0.00
12/04/2012	R210 On 03-May-12			Bond Future	140.51	140.4998	140.5144	140.4998	925.00
12/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	1514	2	1514	2	0.00
12/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	1564	2	1564	2	0.00
12/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	1464	1	1464	1	0.00
12/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R211 On 03-May-12			Bond Future	119.36	119.2230	119.3648	119.2230	480.00
12/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1165	1	1165	1	0.00
12/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1115	1	1115	1	0.00
12/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1215	1	1215	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
12/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R212 On 03-May-12			Bond Future	117.88	117.8725	117.8835	117.8725	3,252.00
12/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2583	3	2583	3	0.00
12/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2633	3	2633	3	0.00
12/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2533	3	2533	3	0.00
12/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
12/04/2012	R213 On 03-May-12			Bond Future	8.82	84.5421	8.8240	84.5421	4,435.00
12/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3581	3	3581	3	0.00
12/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3271	3	3271	3	0.00
12/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	3898	4	3898	4	0.00
12/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	237	0	237	0	0.00
12/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	359	0	359	0	0.00
12/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	293	0	293	0	0.00
12/04/2012	R213 On 02-August-12			Bond Future	8.90	85.7484	8.9010	85.7484	0.00
12/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4724	5	4724	5	0.00
12/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	4965	5	4965	5	0.00
12/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4489	4	4489	4	0.00
12/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2195	2	2195	2	0.00
12/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1925	2	1925	2	0.00
12/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2055	2	2055	2	0.00
12/04/2012	R213 On 01-November-12			Bond Future	8.97	83.5332	8.9720	83.5332	0.00
12/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4825	5	4825	5	0.00
12/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5024	5	5024	5	0.00
12/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4636	5	4636	5	0.00
12/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4806	5	4806	5	0.00
12/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4425	5	4425	5	0.00
12/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4609	5	4609	5	0.00
12/04/2012	R213 On 07-February-13			Bond Future	9.05	84.9593	9.0490	84.9593	0.00
12/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5354	5	5354	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
12/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5539	5	5539	5	0.00
12/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5172	5	5172	5	0.00
12/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	5931	6	5931	6	0.00
12/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5531	6	5531	6	0.00
12/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5728	6	5728	6	0.00
12/04/2012	R214 On 03-May-12			Bond Future	8.98	75.5301	8.9820	75.5301	1,530.00
12/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
12/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
12/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
12/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1402	2	1402	2	0.00
12/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	1568	2	1568	2	0.00
12/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1485	2	1485	2	0.00
12/04/2012	R214 On 02-August-12			Bond Future	9.06	76.6076	9.0550	76.6076	0.00
12/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
12/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
12/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
12/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	2148	2	2148	2	0.00
12/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1982	2	1982	2	0.00
12/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	2065	2	2065	2	0.00
13/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	AL7T On 03-May-12			Index Future	422.54	422.6710	422.5400	422.6710	13.00
13/04/2012	AL7T On 02-August-12			Index Future	428.55	428.6900	428.5480	428.6900	0.00
13/04/2012	ALBI On 03-May-12			Index Future	384.03	383.8980	384.0300	383.8980	899.00
13/04/2012	ALBI On 02-August-12			Index Future	389.49	389.3650	389.4910	389.3650	118.00
13/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	CAAW On 20-April-12			Any day expiry	7.94	7.9065	7.9395	7.9065	0.00
13/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	21	0	21	0	0.00
13/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	30	0	30	0	0.00
13/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	15	0	15	0	0.00
13/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	226	0	226	0	0.00
13/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	141	0	141	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
13/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	182	0	182	0	0.00
13/04/2012	CAAY On 30-April-12			Can-Do Future	0.08	0.0736	0.0832	0.0736	12,500.00
13/04/2012	CAAZ On 18-June-12			Can-Do Future	0.16	0.1441	0.1551	0.1441	5,670.00
13/04/2012	CABA On 18-June-12			Can-Do Future	0.20	0.2008	0.2033	0.2008	8,000.00
13/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0123	0.0120	0.0123	8,000.00
13/04/2012	CABC On 18-June-12			Can-Do Future	0.22	0.2178	0.2166	0.2178	16,000.00
13/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0068	0.0061	0.0068	16,000.00
13/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2012	DAAE On 30-April-12			Any day expiry	6.55	6.5428	6.5534	6.5428	1,000.00
13/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	95	0	95	0	0.00
13/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	64	0	64	0	0.00
13/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	131	0	131	0	0.00
13/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	28	0	28	0	0.00
13/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	61	0	61	0	0.00
13/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	42	0	42	0	0.00
13/04/2012	DAAF On 30-April-12			Any day expiry	8.23	8.2511	8.2336	8.2511	1,000.00
13/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	249	0	249	0	0.00
13/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	206	0	206	0	0.00
13/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	294	0	294	0	0.00
13/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	10	0	10	0	0.00
13/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	22	0	22	0	0.00
13/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	15	0	15	0	0.00
13/04/2012	GOVI On 03-May-12			GOVI	385.07	384.9850	385.0690	384.9850	204.00
13/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	30690	3	30690	3	0.00
13/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	30590	3	30590	3	0.00
13/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	30790	3	30790	3	0.00
13/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
13/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
13/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
13/04/2012	GOVI On 02-August-12			GOVI	390.54	390.4670	390.5440	390.4670	26.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	5440	0	5440	0	0.00
13/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	5540	0	5540	0	0.00
13/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	5340	0	5340	0	0.00
13/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
13/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
13/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
13/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2012	IGOV On 03-May-12			Index Future	172.93	172.7160	172.9340	172.7160	563.00
13/04/2012	IGOV On 02-August-12			Index Future	175.39	175.1750	175.3930	175.1750	0.00
13/04/2012	ILBI On 03-May-12			Index Future	468.00	467.8600	468.0000	467.8600	0.00
13/04/2012	ILBI On 02-August-12			Index Future	474.65	474.5080	474.6500	474.5080	169.00
13/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
13/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
13/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	2,890.00
13/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
13/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
13/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3000	5.7000	94.3000	44,760.00
13/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.82	94.1800	5.8200	94.1800	840.00
13/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	790.00
13/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	500.00
13/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	1,700.00
13/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	1,500.00
13/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
13/04/2012	R157 On 03-May-12			Bond Future	6.73	122.0413	6.7320	122.0413	12,719.00
13/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4911	5	4911	5	0.00
13/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5069	5	5069	5	0.00
13/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4754	5	4754	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
13/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	10	0	10	0	1,500.00
13/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	87	0	87	0	1,500.00
13/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2035	2	2035	2	0.00
13/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	379	0	379	0	1,500.00
13/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	319	0	319	0	1,500.00
13/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	4	0	4	0	1,500.00
13/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	861	1	861	1	1,500.00
13/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1625	2	1625	2	0.00
13/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R157 On 02-August-12			Bond Future	6.82	123.7791	6.8220	123.7791	0.00
13/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3596	4	3596	4	0.00
13/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3455	4	3455	4	0.00
13/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3736	4	3736	4	0.00
13/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	40	0	40	0	0.00
13/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	54	0	54	0	0.00
13/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	47	0	47	0	0.00
13/04/2012	R157 On 01-November-12			Bond Future	6.89	118.8778	6.8850	118.8778	0.00
13/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1356	1	1356	1	0.00
13/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1279	1	1279	1	0.00
13/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1436	1	1436	1	0.00
13/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	971	1	971	1	0.00
13/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1096	1	1096	1	0.00
13/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1032	1	1032	1	0.00
13/04/2012	R157 On 07-February-13			Bond Future	6.96	120.8970	6.9550	120.8970	0.00
13/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1120	1	1120	1	0.00
13/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1178	1	1178	1	0.00
13/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1062	1	1062	1	0.00
13/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1716	2	1716	2	0.00
13/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1575	2	1575	2	0.00
13/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1645	2	1645	2	0.00
13/04/2012	R186 On 03-May-12			Bond Future	8.45	120.8916	8.4450	120.8916	30,792.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5168	5	5168	5	0.00
13/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	5569	5	5569	5	0.00
13/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4773	5	4773	5	0.00
13/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	127	0	127	0	2,250.00
13/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	4006	4	4006	4	0.00
13/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	592	1	592	1	750.00
13/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1742	2	1742	2	0.00
13/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1231	1	1231	1	750.00
13/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	320	0	320	0	2,250.00
13/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	2906	3	2906	3	0.00
13/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	203	0	203	0	0.00
13/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	5365	6	5365	6	0.00
13/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	124	0	124	0	0.00
13/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	159	0	159	0	0.00
13/04/2012	R186 On 02-August-12			Bond Future	8.53	117.3237	8.5290	117.3237	630.00
13/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4636	5	4636	5	0.00
13/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4907	5	4907	5	0.00
13/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2400	2	2400	2	8,750.00
13/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4175	4	4175	4	0.00
13/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4377	4	4377	4	0.00
13/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	837	1	837	1	276.00
13/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1018	1	1018	1	43.00
13/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4690	5	4690	5	0.00
13/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	1597	2	1597	2	199.00
13/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	6053	6	6053	6	0.00
13/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1864	2	1864	2	199.00
13/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	2608	3	2608	3	43.00
13/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	6575	7	6575	7	0.00
13/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8355	8	8355	8	0.00
13/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	2830	3	2830	3	0.00
13/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	4988	5	4988	5	0.00
13/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	2988	3	2988	3	276.00
13/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9177	9	9177	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
13/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	2470	3	2470	3	0.00
13/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	2643	3	2643	3	0.00
13/04/2012	R186 On 01-November-12			Bond Future	8.60	119.1347	8.6020	119.1347	0.00
13/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5899	6	5899	6	0.00
13/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6144	6	6144	6	0.00
13/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5665	6	5665	6	0.00
13/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4791	5	4791	5	0.00
13/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4389	4	4389	4	0.00
13/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4583	5	4583	5	0.00
13/04/2012	R186 On 07-February-13			Bond Future	8.68	115.8634	8.6800	115.8634	0.00
13/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5381	5	5381	5	0.00
13/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5586	6	5586	6	0.00
13/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5179	5	5179	5	0.00
13/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7226	7	7226	7	0.00
13/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	6736	7	6736	7	0.00
13/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	6978	7	6978	7	0.00
13/04/2012	R189 On 03-May-12			Bond Future	215.38	215.3712	215.3778	215.3712	0.00
13/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	378	0	378	0	0.00
13/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	328	0	328	0	0.00
13/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	428	0	428	0	0.00
13/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R197 On 03-May-12			Bond Future	258.37	258.3459	258.3709	258.3459	1,044.00
13/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7371	7	7371	7	0.00
13/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7321	7	7321	7	0.00
13/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7421	7	7421	7	0.00
13/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R201 On 03-May-12			Bond Future	6.05	109.8111	6.0460	109.8111	1,845.00
13/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4135	4	4135	4	0.00
13/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4253	4	4253	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
13/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4017	4	4017	4	0.00
13/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R201 On 02-August-12			Bond Future	6.08	106.9669	6.0790	106.9669	0.00
13/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3155	3	3155	3	0.00
13/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3048	3	3048	3	0.00
13/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3263	3	3263	3	0.00
13/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	5	0	5	0	0.00
13/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	7	0	7	0	0.00
13/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	5	0	5	0	0.00
13/04/2012	R201 On 01-November-12			Bond Future	6.06	108.6158	6.0590	108.6158	0.00
13/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1291	1	1291	1	0.00
13/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1221	1	1221	1	0.00
13/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1362	1	1362	1	0.00
13/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	370	0	370	0	0.00
13/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	430	0	430	0	0.00
13/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	400	0	400	0	0.00
13/04/2012	R201 On 07-February-13			Bond Future	6.01	106.0447	6.0090	106.0447	0.00
13/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1096	1	1096	1	0.00
13/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1043	1	1043	1	0.00
13/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1150	1	1150	1	0.00
13/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	632	1	632	1	0.00
13/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	703	1	703	1	0.00
13/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	667	1	667	1	0.00
13/04/2012	R202 On 03-May-12			Bond Future	190.27	189.9547	190.2732	189.9547	37,085.00
13/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	273	0	273	0	0.00
13/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	223	0	223	0	0.00
13/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	323	0	323	0	0.00
13/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R203 On 03-May-12			Bond Future	7.34	105.2226	7.3360	105.2226	3,923.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6091	6	6091	6	0.00
13/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6299	6	6299	6	0.00
13/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5884	6	5884	6	0.00
13/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	116	0	116	0	4,200.00
13/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	264	0	264	0	1,400.00
13/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	884	1	884	1	0.00
13/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2112	2	2112	2	0.00
13/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	63	0	63	0	4,200.00
13/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	376	0	376	0	1,400.00
13/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1100	1	1100	1	0.00
13/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1631	2	1631	2	0.00
13/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R203 On 02-August-12			Bond Future	7.43	106.7216	7.4290	106.7216	0.00
13/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4675	5	4675	5	0.00
13/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4854	5	4854	5	0.00
13/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4496	5	4496	5	0.00
13/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	242	0	242	0	0.00
13/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	195	0	195	0	0.00
13/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	218	0	218	0	0.00
13/04/2012	R203 On 01-November-12			Bond Future	7.50	104.2044	7.5040	104.2044	0.00
13/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2596	3	2596	3	0.00
13/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2717	3	2717	3	0.00
13/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2477	3	2477	3	0.00
13/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1681	2	1681	2	0.00
13/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1517	2	1517	2	0.00
13/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1598	2	1598	2	0.00
13/04/2012	R203 On 07-February-13			Bond Future	7.59	105.9742	7.5890	105.9742	0.00
13/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	746	1	746	1	0.00
13/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	702	1	702	1	0.00
13/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	791	1	791	1	0.00
13/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4913	5	4913	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
13/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5232	5	5232	5	0.00
13/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5072	5	5072	5	0.00
13/04/2012	R204 On 03-May-12			Bond Future	7.64	104.9044	7.6420	104.9044	3,658.00
13/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5546	6	5546	6	0.00
13/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5786	6	5786	6	0.00
13/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5304	5	5304	5	0.00
13/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	18	0	18	0	550.00
13/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1034	1	1034	1	0.00
13/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	476	0	476	0	550.00
13/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	1	0	1	0	0.00
13/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3412	3	3412	3	0.00
13/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	1	0	1	0	0.00
13/04/2012	R204 On 02-August-12			Bond Future	7.74	102.3664	7.7360	102.3664	0.00
13/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4260	4	4260	4	0.00
13/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4069	4	4069	4	0.00
13/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4453	4	4453	4	0.00
13/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	484	0	484	0	0.00
13/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	577	1	577	1	0.00
13/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	529	1	529	1	0.00
13/04/2012	R204 On 01-November-12			Bond Future	7.81	103.9468	7.8140	103.9468	0.00
13/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3037	3	3037	3	0.00
13/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2901	3	2901	3	0.00
13/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3175	3	3175	3	0.00
13/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2045	2	2045	2	0.00
13/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2248	2	2248	2	0.00
13/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2145	2	2145	2	0.00
13/04/2012	R204 On 07-February-13			Bond Future	7.90	101.6753	7.8970	101.6753	0.00
13/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3206	3	3206	3	0.00
13/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3334	3	3334	3	0.00
13/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3085	3	3085	3	0.00
13/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2840	3	2840	3	0.00
13/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2628	3	2628	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2730	3	2730	3	0.00
13/04/2012	R206 On 03-May-12			Bond Future	5.78	105.0990	5.7780	105.0990	1,000.00
13/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2734	3	2734	3	0.00
13/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2656	3	2656	3	0.00
13/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2812	3	2812	3	0.00
13/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R206 On 02-August-12			Bond Future	5.79	102.8323	5.7850	102.8323	0.00
13/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2000	2	2000	2	0.00
13/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2067	2	2067	2	0.00
13/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1933	2	1933	2	0.00
13/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	1	0	1	0	0.00
13/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	1	0	1	0	0.00
13/04/2012	R206 On 01-November-12			Bond Future	5.68	104.4178	5.6780	104.4178	0.00
13/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	594	1	594	1	0.00
13/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	634	1	634	1	0.00
13/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	556	1	556	1	0.00
13/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	243	0	243	0	0.00
13/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	206	0	206	0	0.00
13/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	223	0	223	0	0.00
13/04/2012	R206 On 07-February-13			Bond Future	5.46	102.4221	5.4600	102.4221	0.00
13/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	697	1	697	1	0.00
13/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	666	1	666	1	0.00
13/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	730	1	730	1	0.00
13/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	200	0	200	0	0.00
13/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	226	0	226	0	0.00
13/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	212	0	212	0	0.00
13/04/2012	R207 On 03-May-12			Bond Future	7.85	98.8789	7.8520	98.8789	21,736.00
13/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4851	5	4851	5	0.00
13/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5109	5	5109	5	0.00
13/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4592	5	4592	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
13/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	123	0	123	0	2,400.00
13/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2568	3	2568	3	0.00
13/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	351	0	351	0	800.00
13/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1276	1	1276	1	0.00
13/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	456	0	456	0	800.00
13/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	113	0	113	0	2,400.00
13/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1484	1	1484	1	0.00
13/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	10	0	10	0	0.00
13/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2395	2	2395	2	0.00
13/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	5	0	5	0	0.00
13/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	7	0	7	0	0.00
13/04/2012	R207 On 02-August-12			Bond Future	7.95	96.6522	7.9450	96.6522	0.00
13/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4792	5	4792	5	0.00
13/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4587	5	4587	5	0.00
13/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	5001	5	5001	5	0.00
13/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	517	1	517	1	0.00
13/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	613	1	613	1	0.00
13/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	563	1	563	1	0.00
13/04/2012	R207 On 01-November-12			Bond Future	8.02	98.1405	8.0190	98.1405	0.00
13/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3497	4	3497	4	0.00
13/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3347	3	3347	3	0.00
13/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3649	4	3649	4	0.00
13/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2188	2	2188	2	0.00
13/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2403	2	2403	2	0.00
13/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2294	2	2294	2	0.00
13/04/2012	R207 On 07-February-13			Bond Future	8.10	96.1647	8.1010	96.1647	0.00
13/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3699	4	3699	4	0.00
13/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3840	4	3840	4	0.00
13/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3564	4	3564	4	0.00
13/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3063	3	3063	3	0.00
13/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2836	3	2836	3	0.00
13/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2946	3	2946	3	0.00
13/04/2012	R208 On 03-May-12			Bond Future	7.94	93.2297	7.9390	93.2297	10,019.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6096	6	6096	6	0.00
13/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6370	6	6370	6	0.00
13/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5822	6	5822	6	0.00
13/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	117	0	117	0	3,000.00
13/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2584	3	2584	3	0.00
13/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	337	0	337	0	1,000.00
13/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1255	1	1255	1	0.00
13/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	593	1	593	1	1,000.00
13/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	161	0	161	0	3,000.00
13/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1784	2	1784	2	0.00
13/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	4	0	4	0	0.00
13/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2796	3	2796	3	0.00
13/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	2	0	2	0	0.00
13/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	3	0	3	0	0.00
13/04/2012	R208 On 02-August-12			Bond Future	8.02	94.5583	8.0240	94.5583	0.00
13/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4853	5	4853	5	0.00
13/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5070	5	5070	5	0.00
13/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4638	5	4638	5	0.00
13/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	791	1	791	1	0.00
13/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	672	1	672	1	0.00
13/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	730	1	730	1	0.00
13/04/2012	R208 On 01-November-12			Bond Future	8.10	92.6153	8.0960	92.6153	0.00
13/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3556	4	3556	4	0.00
13/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3715	4	3715	4	0.00
13/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3404	3	3404	3	0.00
13/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2814	3	2814	3	0.00
13/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2561	3	2561	3	0.00
13/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2683	3	2683	3	0.00
13/04/2012	R208 On 07-February-13			Bond Future	8.17	94.1914	8.1730	94.1914	0.00
13/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3178	3	3178	3	0.00
13/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3050	3	3050	3	0.00
13/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3309	3	3309	3	0.00
13/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3994	4	3994	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
13/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4297	4	4297	4	0.00
13/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4144	4	4144	4	0.00
13/04/2012	R209 On 03-May-12			Bond Future	8.89	74.4013	8.8870	74.4013	3,050.00
13/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1768	2	1768	2	0.00
13/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2008	2	2008	2	0.00
13/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1545	1	1545	1	0.00
13/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1058	1	1058	1	0.00
13/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	758	1	758	1	0.00
13/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	898	1	898	1	0.00
13/04/2012	R209 On 02-August-12			Bond Future	8.96	75.4587	8.9610	75.4587	0.00
13/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4364	4	4364	4	0.00
13/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4142	4	4142	4	0.00
13/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4590	4	4590	4	0.00
13/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2062	2	2062	2	0.00
13/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2345	2	2345	2	0.00
13/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2200	2	2200	2	0.00
13/04/2012	R209 On 01-November-12			Bond Future	9.03	73.4795	9.0260	73.4795	0.00
13/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4538	4	4538	4	0.00
13/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4357	4	4357	4	0.00
13/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4722	5	4722	5	0.00
13/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4541	5	4541	5	0.00
13/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4936	5	4936	5	0.00
13/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4735	5	4735	5	0.00
13/04/2012	R209 On 07-February-13			Bond Future	9.10	74.7313	9.0950	74.7313	0.00
13/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5157	5	5157	5	0.00
13/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5335	5	5335	5	0.00
13/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4982	5	4982	5	0.00
13/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6079	6	6079	6	0.00
13/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5673	6	5673	6	0.00
13/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5873	6	5873	6	0.00
13/04/2012	R210 On 03-May-12			Bond Future	140.90	140.5144	140.8970	140.5144	925.00
13/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	1897	2	1897	2	0.00
13/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	1947	2	1947	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	1847	1	1847	1	0.00
13/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R211 On 03-May-12			Bond Future	119.45	119.3648	119.4531	119.3648	480.00
13/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1253	1	1253	1	0.00
13/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1203	1	1203	1	0.00
13/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1303	1	1303	1	0.00
13/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R212 On 03-May-12			Bond Future	118.20	117.8835	118.1983	117.8835	2,902.00
13/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2898	3	2898	3	0.00
13/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2948	3	2948	3	0.00
13/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2848	3	2848	3	0.00
13/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
13/04/2012	R213 On 03-May-12			Bond Future	8.80	84.7089	8.8030	84.7089	4,435.00
13/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3703	4	3703	4	0.00
13/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3387	3	3387	3	0.00
13/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4027	4	4027	4	0.00
13/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	199	0	199	0	0.00
13/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	307	0	307	0	0.00
13/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	248	0	248	0	0.00
13/04/2012	R213 On 02-August-12			Bond Future	8.88	85.9205	8.8800	85.9205	0.00
13/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4818	5	4818	5	0.00
13/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5061	5	5061	5	0.00
13/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4580	4	4580	4	0.00
13/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2121	2	2121	2	0.00
13/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1856	2	1856	2	0.00
13/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1985	2	1985	2	0.00
13/04/2012	R213 On 01-November-12			Bond Future	8.95	83.7030	8.9500	83.7030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4905	5	4905	5	0.00
13/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5106	5	5106	5	0.00
13/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4714	5	4714	5	0.00
13/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4714	5	4714	5	0.00
13/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4336	4	4336	4	0.00
13/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4519	5	4519	5	0.00
13/04/2012	R213 On 07-February-13			Bond Future	9.03	85.1265	9.0270	85.1265	0.00
13/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5432	5	5432	5	0.00
13/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5619	6	5619	6	0.00
13/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5249	5	5249	5	0.00
13/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	5840	6	5840	6	0.00
13/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5444	6	5444	6	0.00
13/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5638	6	5638	6	0.00
13/04/2012	R214 On 03-May-12			Bond Future	8.95	75.7782	8.9460	75.7782	1,530.00
13/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
13/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
13/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
13/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1112	1	1112	1	0.00
13/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	1278	2	1278	2	0.00
13/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1195	1	1195	1	0.00
13/04/2012	R214 On 02-August-12			Bond Future	9.02	76.8521	9.0180	76.8521	0.00
13/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
13/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
13/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
13/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1854	2	1854	2	0.00
13/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1688	2	1688	2	0.00
13/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1771	2	1771	2	0.00
16/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0757 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
16/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	AL7T On 03-May-12			Index Future	422.69	422.5400	422.6920	422.5400	13.00
16/04/2012	AL7T On 02-August-12			Index Future	428.69	428.5480	428.6890	428.5480	0.00
16/04/2012	ALBI On 03-May-12			Index Future	384.25	384.0300	384.2540	384.0300	899.00
16/04/2012	ALBI On 02-August-12			Index Future	389.71	389.4910	389.7050	389.4910	118.00
16/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C212 On 31-January-22			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
16/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CAAW On 20-April-12			Any day expiry	7.96	7.9395	7.9639	7.9395	0.00
16/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	16	0	16	0	0.00
16/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	10	0	10	0	0.00
16/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	25	0	25	0	0.00
16/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	111	0	111	0	0.00
16/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	196	0	196	0	0.00
16/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	152	0	152	0	0.00
16/04/2012	CAAY On 30-April-12			Can-Do Future	0.09	0.0832	0.0855	0.0832	12,500.00
16/04/2012	CAAZ On 18-June-12			Can-Do Future	0.16	0.1551	0.1647	0.1551	5,670.00
16/04/2012	CABA On 18-June-12			Can-Do Future	0.21	0.2033	0.2115	0.2033	8,000.00
16/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0120	0.0116	0.0120	8,000.00
16/04/2012	CABC On 18-June-12			Can-Do Future	0.21	0.2166	0.2096	0.2166	16,000.00
16/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0061	0.0055	0.0061	16,000.00
16/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2012	DAAE On 30-April-12			Any day expiry	6.53	6.5534	6.5279	6.5534	1,000.00
16/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	77	0	77	0	0.00
16/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	111	0	111	0	0.00
16/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	50	0	50	0	0.00
16/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	72	0	72	0	0.00
16/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	33	0	33	0	0.00
16/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	49	0	49	0	0.00
16/04/2012	DAAF On 30-April-12			Any day expiry	8.25	8.2336	8.2478	8.2336	1,000.00
16/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	259	0	259	0	0.00
16/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	215	0	215	0	0.00
16/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	305	0	305	0	0.00
16/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	7	0	7	0	0.00
16/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	17	0	17	0	0.00
16/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	11	0	11	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
16/04/2012	GOVI On 03-May-12			GOVI	385.28	385.0690	385.2830	385.0690	205.00
16/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	32830	3	32830	3	0.00
16/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	32730	3	32730	3	0.00
16/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	32930	3	32930	3	0.00
16/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 02-August-12			GOVI	390.75	390.5440	390.7490	390.5440	26.00
16/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	7490	1	7490	1	0.00
16/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	7390	1	7390	1	0.00
16/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	7590	1	7590	1	0.00
16/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
16/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
16/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2012	IGOV On 03-May-12			Index Future	172.91	172.9340	172.9070	172.9340	563.00
16/04/2012	IGOV On 02-August-12			Index Future	175.36	175.3930	175.3600	175.3930	0.00
16/04/2012	ILBI On 03-May-12			Index Future	468.55	468.0000	468.5490	468.0000	0.00
16/04/2012	ILBI On 02-August-12			Index Future	475.21	474.6500	475.2060	474.6500	169.00
16/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
16/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
16/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	2,890.00
16/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
16/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.68	94.3300	5.6800	94.3300	0.00
16/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.71	94.3000	5.7100	94.3000	44,760.00
16/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.82	94.1800	5.8200	94.1800	840.00
16/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.01	94.0100	6.0100	94.0100	790.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.21	93.8200	6.2100	93.8200	500.00
16/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.41	93.6200	6.4100	93.6200	1,700.00
16/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.62	93.4200	6.6200	93.4200	1,500.00
16/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.83	93.2100	6.8300	93.2100	0.00
16/04/2012	R157 On 03-May-12			Bond Future	6.73	121.9748	6.7310	121.9748	12,719.00
16/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4915	5	4915	5	0.00
16/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5072	5	5072	5	0.00
16/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4757	5	4757	5	0.00
16/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	6	0	6	0	1,500.00
16/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	70	0	70	0	1,500.00
16/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	354	0	354	0	1,500.00
16/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2037	2	2037	2	0.00
16/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	3	0	3	0	1,500.00
16/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	291	0	291	0	1,500.00
16/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	841	1	841	1	1,500.00
16/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1618	2	1618	2	0.00
16/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R157 On 02-August-12			Bond Future	6.82	123.7115	6.8230	123.7115	108.00
16/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3590	4	3590	4	0.00
16/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3731	4	3731	4	0.00
16/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3449	3	3449	3	0.00
16/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	51	0	51	0	0.00
16/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	38	0	38	0	0.00
16/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	44	0	44	0	0.00
16/04/2012	R157 On 01-November-12			Bond Future	6.89	118.8072	6.8850	118.8072	0.00
16/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1347	1	1347	1	0.00
16/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1427	1	1427	1	0.00
16/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1270	1	1270	1	0.00
16/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1087	1	1087	1	0.00
16/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	962	1	962	1	0.00
16/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1023	1	1023	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	R157 On 07-February-13			Bond Future	6.96	120.8255	6.9570	120.8255	0.00
16/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1111	1	1111	1	0.00
16/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1169	1	1169	1	0.00
16/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1054	1	1054	1	0.00
16/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1713	2	1713	2	0.00
16/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1571	2	1571	2	0.00
16/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1641	2	1641	2	0.00
16/04/2012	R186 On 03-May-12			Bond Future	8.44	121.0405	8.4390	121.0405	30,792.00
16/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5175	5	5175	5	0.00
16/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	5584	6	5584	6	0.00
16/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4771	5	4771	5	0.00
16/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	92	0	92	0	2,250.00
16/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	514	1	514	1	750.00
16/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1660	2	1660	2	0.00
16/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3985	4	3985	4	0.00
16/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	243	0	243	0	2,250.00
16/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1093	1	1093	1	750.00
16/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	2772	3	2772	3	0.00
16/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	145	0	145	0	0.00
16/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	5274	5	5274	5	0.00
16/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	84	0	84	0	0.00
16/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	111	0	111	0	0.00
16/04/2012	R186 On 02-August-12			Bond Future	8.52	117.4788	8.5230	117.4788	790.00
16/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4622	5	4622	5	0.00
16/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4894	5	4894	5	0.00
16/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4361	4	4361	4	0.00
16/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2376	2	2376	2	8,750.00
16/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4158	4	4158	4	0.00
16/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	996	1	996	1	43.00
16/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4676	5	4676	5	0.00
16/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	1572	2	1572	2	199.00
16/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	6048	6	6048	6	0.00
16/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	816	1	816	1	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
16/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8279	8	8279	8	0.00
16/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1804	2	1804	2	199.00
16/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	2539	3	2539	3	43.00
16/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	6495	7	6495	7	0.00
16/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	2916	3	2916	3	276.00
16/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9101	9	9101	9	0.00
16/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	2760	3	2760	3	0.00
16/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	4909	5	4909	5	0.00
16/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	2402	2	2402	2	0.00
16/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	2574	3	2574	3	0.00
16/04/2012	R186 On 01-November-12			Bond Future	8.60	119.2869	8.5960	119.2869	0.00
16/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5891	6	5891	6	0.00
16/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5656	6	5656	6	0.00
16/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6136	6	6136	6	0.00
16/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4327	4	4327	4	0.00
16/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4729	5	4729	5	0.00
16/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4521	5	4521	5	0.00
16/04/2012	R186 On 07-February-13			Bond Future	8.67	116.0126	8.6740	116.0126	0.00
16/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5376	5	5376	5	0.00
16/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5174	5	5174	5	0.00
16/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5582	6	5582	6	0.00
16/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	6680	7	6680	7	0.00
16/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7168	7	7168	7	0.00
16/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	6921	7	6921	7	0.00
16/04/2012	R189 On 03-May-12			Bond Future	215.38	215.3778	215.3838	215.3778	0.00
16/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	384	0	384	0	0.00
16/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	334	0	334	0	0.00
16/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	434	0	434	0	0.00
16/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 02-August-12			Bond Future	218.44	218.0000	218.4396	218.0000	44.00
16/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	440	0	440	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
16/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	390	0	390	0	0.00
16/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	490	0	490	0	0.00
16/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 03-May-12			Bond Future	258.39	258.3709	258.3950	258.3709	1,044.00
16/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7395	7	7395	7	0.00
16/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7345	7	7345	7	0.00
16/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7445	7	7445	7	0.00
16/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12			Bond Future	256.87	257.0000	256.8717	257.0000	257.00
16/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	178	0	178	0	0.00
16/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	78	0	78	0	0.00
16/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	128	0	128	0	0.00
16/04/2012	R201 On 03-May-12			Bond Future	6.05	109.7738	6.0460	109.7738	1,845.00
16/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4135	4	4135	4	0.00
16/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4017	4	4017	4	0.00
16/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4253	4	4253	4	0.00
16/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R201 On 02-August-12			Bond Future	6.08	106.9284	6.0800	106.9284	37.00
16/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3152	3	3152	3	0.00
16/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3260	3	3260	3	0.00
16/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3045	3	3045	3	0.00
16/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	6	0	6	0	0.00
16/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	4	0	4	0	0.00
16/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	4	0	4	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
16/04/2012	R201 On 01-November-12			Bond Future	6.06	108.5731	6.0600	108.5731	0.00
16/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1284	1	1284	1	0.00
16/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1355	1	1355	1	0.00
16/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1215	1	1215	1	0.00
16/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	426	0	426	0	0.00
16/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	365	0	365	0	0.00
16/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	395	0	395	0	0.00
16/04/2012	R201 On 07-February-13			Bond Future	6.01	106.0036	6.0120	106.0036	0.00
16/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1089	1	1089	1	0.00
16/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1143	1	1143	1	0.00
16/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1036	1	1036	1	0.00
16/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	701	1	701	1	0.00
16/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	630	1	630	1	0.00
16/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	665	1	665	1	0.00
16/04/2012	R202 On 03-May-12			Bond Future	190.29	190.2732	190.2928	190.2732	37,085.00
16/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	293	0	293	0	0.00
16/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	343	0	343	0	0.00
16/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	243	0	243	0	0.00
16/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R203 On 03-May-12			Bond Future	7.34	105.1823	7.3350	105.1823	3,923.00
16/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6096	6	6096	6	0.00
16/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6303	6	6303	6	0.00
16/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5888	6	5888	6	0.00
16/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	91	0	91	0	4,200.00
16/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2098	2	2098	2	0.00
16/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	227	0	227	0	1,400.00
16/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	844	1	844	1	0.00
16/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	331	0	331	0	1,400.00
16/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	45	0	45	0	4,200.00
16/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1058	1	1058	1	0.00
16/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1602	2	1602	2	0.00
16/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R203 On 02-August-12			Bond Future	7.43	106.6745	7.4280	106.6745	71.00
16/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4669	5	4669	5	0.00
16/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4489	4	4489	4	0.00
16/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4848	5	4848	5	0.00
16/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	185	0	185	0	0.00
16/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	231	0	231	0	0.00
16/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	208	0	208	0	0.00
16/04/2012	R203 On 01-November-12			Bond Future	7.50	104.1595	7.5040	104.1595	0.00
16/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2581	3	2581	3	0.00
16/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2461	2	2461	2	0.00
16/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2702	3	2702	3	0.00
16/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1502	2	1502	2	0.00
16/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1665	2	1665	2	0.00
16/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1583	2	1583	2	0.00
16/04/2012	R203 On 07-February-13			Bond Future	7.59	105.9277	7.5900	105.9277	0.00
16/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	736	1	736	1	0.00
16/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	781	1	781	1	0.00
16/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	693	1	693	1	0.00
16/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5227	5	5227	5	0.00
16/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4907	5	4907	5	0.00
16/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5066	5	5066	5	0.00
16/04/2012	R204 On 03-May-12			Bond Future	7.64	104.8578	7.6410	104.8578	3,658.00
16/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5550	6	5550	6	0.00
16/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5791	6	5791	6	0.00
16/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	11	0	11	0	550.00
16/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	983	1	983	1	0.00
16/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5308	5	5308	5	0.00
16/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3400	3	3400	3	0.00
16/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	420	0	420	0	550.00

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16/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R204 On 02-August-12			Bond Future	7.74	102.3214	7.7360	102.3214	99.00
16/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4242	4	4242	4	0.00
16/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4437	4	4437	4	0.00
16/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4051	4	4051	4	0.00
16/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	559	1	559	1	0.00
16/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	468	0	468	0	0.00
16/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	511	1	511	1	0.00
16/04/2012	R204 On 01-November-12			Bond Future	7.81	103.8938	7.8130	103.8938	0.00
16/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3021	3	3021	3	0.00
16/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3159	3	3159	3	0.00
16/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2885	3	2885	3	0.00
16/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2227	2	2227	2	0.00
16/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2024	2	2024	2	0.00
16/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2124	2	2124	2	0.00
16/04/2012	R204 On 07-February-13			Bond Future	7.90	101.6244	7.8970	101.6244	0.00
16/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3191	3	3191	3	0.00
16/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3071	3	3071	3	0.00
16/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3319	3	3319	3	0.00
16/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2613	3	2613	3	0.00
16/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2826	3	2826	3	0.00
16/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2715	3	2715	3	0.00
16/04/2012	R206 On 03-May-12			Bond Future	5.78	105.0667	5.7780	105.0667	1,000.00
16/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2734	3	2734	3	0.00
16/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2812	3	2812	3	0.00
16/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2656	3	2656	3	0.00
16/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 02-August-12			Bond Future	5.79	102.7963	5.7870	102.7963	18.00
16/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1997	2	1997	2	0.00
16/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1930	2	1930	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
16/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2064	2	2064	2	0.00
16/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	1	0	1	0	0.00
16/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R206 On 01-November-12			Bond Future	5.68	104.3797	5.6800	104.3797	0.00
16/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	590	1	590	1	0.00
16/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	552	1	552	1	0.00
16/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	630	1	630	1	0.00
16/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	204	0	204	0	0.00
16/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	241	0	241	0	0.00
16/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	222	0	222	0	0.00
16/04/2012	R206 On 07-February-13			Bond Future	5.47	102.3851	5.4670	102.3851	0.00
16/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	691	1	691	1	0.00
16/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	723	1	723	1	0.00
16/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	660	1	660	1	0.00
16/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	226	0	226	0	0.00
16/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	199	0	199	0	0.00
16/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	212	0	212	0	0.00
16/04/2012	R207 On 03-May-12			Bond Future	7.85	98.8288	7.8510	98.8288	21,736.00
16/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4853	5	4853	5	0.00
16/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5112	5	5112	5	0.00
16/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4593	5	4593	5	0.00
16/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	93	0	93	0	2,400.00
16/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	301	0	301	0	800.00
16/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1222	1	1222	1	0.00
16/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2544	3	2544	3	0.00
16/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	83	0	83	0	2,400.00
16/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	396	0	396	0	800.00
16/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1429	1	1429	1	0.00
16/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	5	0	5	0	0.00
16/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2359	2	2359	2	0.00
16/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	2	0	2	0	0.00
16/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	4	0	4	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
16/04/2012	R207 On 02-August-12			Bond Future	7.95	96.5982	7.9450	96.5982	210.00
16/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4773	5	4773	5	0.00
16/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4982	5	4982	5	0.00
16/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4567	5	4567	5	0.00
16/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	593	1	593	1	0.00
16/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	498	1	498	1	0.00
16/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	544	1	544	1	0.00
16/04/2012	R207 On 01-November-12			Bond Future	8.02	98.0880	8.0190	98.0880	0.00
16/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3476	3	3476	3	0.00
16/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3628	4	3628	4	0.00
16/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3326	3	3326	3	0.00
16/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2382	2	2382	2	0.00
16/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2167	2	2167	2	0.00
16/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2273	2	2273	2	0.00
16/04/2012	R207 On 07-February-13			Bond Future	8.10	96.1089	8.1010	96.1089	0.00
16/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3682	4	3682	4	0.00
16/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3548	4	3548	4	0.00
16/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3824	4	3824	4	0.00
16/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2820	3	2820	3	0.00
16/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3047	3	3047	3	0.00
16/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2929	3	2929	3	0.00
16/04/2012	R208 On 03-May-12			Bond Future	7.94	93.2057	7.9440	93.2057	10,019.00
16/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6065	6	6065	6	0.00
16/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6338	6	6338	6	0.00
16/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5790	6	5790	6	0.00
16/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	84	0	84	0	3,000.00
16/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	276	0	276	0	1,000.00
16/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1171	1	1171	1	0.00
16/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2521	3	2521	3	0.00
16/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	128	0	128	0	3,000.00
16/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	539	1	539	1	1,000.00
16/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1753	2	1753	2	0.00
16/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	2	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2793	3	2793	3	0.00
16/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	2	0	2	0	0.00
16/04/2012	R208 On 02-August-12			Bond Future	8.03	94.5291	8.0290	94.5291	336.00
16/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4807	5	4807	5	0.00
16/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4592	5	4592	5	0.00
16/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5025	5	5025	5	0.00
16/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	656	1	656	1	0.00
16/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	775	1	775	1	0.00
16/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	713	1	713	1	0.00
16/04/2012	R208 On 01-November-12			Bond Future	8.10	92.5868	8.1010	92.5868	0.00
16/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3517	4	3517	4	0.00
16/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3365	3	3365	3	0.00
16/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3676	4	3676	4	0.00
16/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2551	3	2551	3	0.00
16/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2803	3	2803	3	0.00
16/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2673	3	2673	3	0.00
16/04/2012	R208 On 07-February-13			Bond Future	8.18	94.1581	8.1780	94.1581	0.00
16/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3147	3	3147	3	0.00
16/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3277	3	3277	3	0.00
16/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3019	3	3019	3	0.00
16/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4294	4	4294	4	0.00
16/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3990	4	3990	4	0.00
16/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4141	4	4141	4	0.00
16/04/2012	R209 On 03-May-12			Bond Future	8.88	74.6803	8.8810	74.6803	3,050.00
16/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1700	2	1700	2	0.00
16/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1472	2	1472	2	0.00
16/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1947	2	1947	2	0.00
16/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	650	1	650	1	0.00
16/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	938	1	938	1	0.00
16/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	783	1	783	1	0.00
16/04/2012	R209 On 02-August-12			Bond Future	8.96	75.7415	8.9550	75.7415	0.00
16/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4351	4	4351	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4579	5	4579	5	0.00
16/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4128	4	4128	4	0.00
16/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2285	2	2285	2	0.00
16/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2005	2	2005	2	0.00
16/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2141	2	2141	2	0.00
16/04/2012	R209 On 01-November-12			Bond Future	9.02	73.7664	9.0200	73.7664	0.00
16/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4527	5	4527	5	0.00
16/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4712	5	4712	5	0.00
16/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4346	4	4346	4	0.00
16/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4880	5	4880	5	0.00
16/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4485	5	4485	5	0.00
16/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4679	5	4679	5	0.00
16/04/2012	R209 On 07-February-13			Bond Future	9.09	75.0219	9.0900	75.0219	0.00
16/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5149	5	5149	5	0.00
16/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4974	5	4974	5	0.00
16/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5327	5	5327	5	0.00
16/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5627	6	5627	6	0.00
16/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6034	6	6034	6	0.00
16/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5827	6	5827	6	0.00
16/04/2012	R210 On 03-May-12			Bond Future	141.10	140.8970	141.0956	140.8970	925.00
16/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2096	2	2096	2	0.00
16/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2046	2	2046	2	0.00
16/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2146	2	2146	2	0.00
16/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 02-August-12			Bond Future	143.10	143.0000	143.0974	143.0000	80.00
16/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	97	0	97	0	0.00
16/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	47	0	47	0	0.00
16/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	147	0	147	0	0.00
16/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R210 On 02-August-12	143.00	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
16/04/2012	R211 On 03-May-12			Bond Future	119.46	119.4531	119.4601	119.4531	480.00
16/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1260	1	1260	1	0.00
16/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1310	1	1310	1	0.00
16/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1210	1	1210	1	0.00
16/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12			Bond Future	119.76	120.0000	119.7581	120.0000	0.00
16/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	292	0	292	0	0.00
16/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	192	0	192	0	0.00
16/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	242	0	242	0	0.00
16/04/2012	R212 On 03-May-12			Bond Future	117.80	118.1983	117.8048	118.1983	2,902.00
16/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2505	3	2505	3	0.00
16/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2455	3	2455	3	0.00
16/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2555	3	2555	3	0.00
16/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12			Bond Future	117.94	118.0000	117.9429	118.0000	30.00
16/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	7	0	7	0	0.00
16/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	107	0	107	0	0.00
16/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	57	0	57	0	0.00
16/04/2012	R213 On 03-May-12			Bond Future	8.79	84.8762	8.7920	84.8762	4,435.00
16/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3725	4	3725	4	0.00
16/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4057	4	4057	4	0.00
16/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3398	3	3398	3	0.00
16/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	231	0	231	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
16/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	141	0	141	0	0.00
16/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	182	0	182	0	0.00
16/04/2012	R213 On 02-August-12			Bond Future	8.87	86.0853	8.8690	86.0853	13.00
16/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4834	5	4834	5	0.00
16/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5080	5	5080	5	0.00
16/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4594	5	4594	5	0.00
16/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2048	2	2048	2	0.00
16/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1788	2	1788	2	0.00
16/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1914	2	1914	2	0.00
16/04/2012	R213 On 01-November-12			Bond Future	8.94	83.8732	8.9390	83.8732	0.00
16/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4917	5	4917	5	0.00
16/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5119	5	5119	5	0.00
16/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4724	5	4724	5	0.00
16/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4639	5	4639	5	0.00
16/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4264	4	4264	4	0.00
16/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4445	5	4445	5	0.00
16/04/2012	R213 On 07-February-13			Bond Future	9.02	85.2942	9.0150	85.2942	0.00
16/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5453	5	5453	5	0.00
16/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5641	6	5641	6	0.00
16/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5269	5	5269	5	0.00
16/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	5768	6	5768	6	0.00
16/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5374	5	5374	5	0.00
16/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5568	6	5568	6	0.00
16/04/2012	R214 On 03-May-12			Bond Future	8.94	76.0680	8.9400	76.0680	1,530.00
16/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	1230	1	1230	1	0.00
16/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1064	1	1064	1	0.00
16/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1147	1	1147	1	0.00
16/04/2012	R214 On 02-August-12			Bond Future	9.01	77.1458	9.0120	77.1458	0.00
16/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
16/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1806	2	1806	2	0.00
16/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1641	2	1641	2	0.00
16/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1723	2	1723	2	0.00
17/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	AL7T On 03-May-12			Index Future	428.63	422.6920	428.6270	422.6920	13.00
17/04/2012	AL7T On 02-August-12			Index Future	434.70	428.6890	434.7030	428.6890	0.00
17/04/2012	ALBI On 03-May-12			Index Future	389.41	384.2540	389.4050	384.2540	899.00
17/04/2012	ALBI On 02-August-12			Index Future	394.93	389.7050	394.9250	389.7050	118.00
17/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	CAAW On 20-April-12			Any day expiry	7.80	7.9639	7.7983	7.9639	0.00
17/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	2	0	2	0	0.00
17/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	3	0	3	0	0.00
17/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	1	0	1	0	0.00
17/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	353	0	353	0	0.00
17/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	255	0	255	0	0.00
17/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	304	0	304	0	0.00
17/04/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0855	0.0298	0.0855	12,500.00
17/04/2012	CAAZ On 18-June-12			Can-Do Future	0.11	0.1647	0.1060	0.1647	5,670.00
17/04/2012	CABA On 18-June-12			Can-Do Future	0.22	0.2115	0.2184	0.2115	8,000.00
17/04/2012	CABB On 18-June-12			Can-Do Future	0.02	0.0116	0.0189	0.0116	8,000.00
17/04/2012	CABC On 18-June-12			Can-Do Future	0.30	0.2096	0.3003	0.2096	0.00
17/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0055	0.0072	0.0055	16,000.00
17/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2012	DAAE On 30-April-12			Any day expiry	6.41	6.5279	6.4116	6.5279	500.00
17/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	26	0	26	0	0.00
17/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	41	0	41	0	0.00
17/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	16	0	16	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	154	0	154	0	0.00
17/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	79	0	79	0	0.00
17/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	114	0	114	0	0.00
17/04/2012	DAAF On 30-April-12			Any day expiry	8.11	8.2478	8.1148	8.2478	0.00
17/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	142	0	142	0	0.00
17/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	105	0	105	0	0.00
17/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	184	0	184	0	0.00
17/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	19	0	19	0	0.00
17/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	40	0	40	0	0.00
17/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	27	0	27	0	0.00
17/04/2012	DAAG On 30-April-12			Any day expiry	7.81	7.9500	7.8098	7.9500	500.00
17/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	42	0	42	0	0.00
17/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	32	0	32	0	0.00
17/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	55	0	55	0	0.00
17/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	145	0	145	0	0.00
17/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	222	0	222	0	0.00
17/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	182	0	182	0	0.00
17/04/2012	GOVI On 03-May-12			GOVI	390.23	385.2830	390.2250	385.2830	205.00
17/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	82250	3	82250	3	0.00
17/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	82150	3	82150	3	0.00
17/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	82350	3	82350	3	0.00
17/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On 02-August-12			GOVI	395.76	390.7490	395.7570	390.7490	26.00
17/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	57570	1	57570	1	0.00
17/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	57470	1	57470	1	0.00
17/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	57670	1	57670	1	0.00
17/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
17/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
17/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2012	IGOV On 03-May-12			Index Future	173.75	172.9070	173.7460	172.9070	563.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	IGOV On 02-August-12			Index Future	176.21	175.3600	176.2090	175.3600	0.00
17/04/2012	ILBI On 03-May-12			Index Future	468.55	468.5490	468.5490	468.5490	0.00
17/04/2012	ILBI On 02-August-12			Index Future	475.21	475.2060	475.2060	475.2060	169.00
17/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
17/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
17/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	2,890.00
17/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3500	5.6400	94.3500	0.00
17/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.67	94.3200	5.6700	94.3200	0.00
17/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.69	94.2900	5.6900	94.2900	44,760.00
17/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.78	94.1800	5.7800	94.1800	840.00
17/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.96	93.9900	5.9600	93.9900	790.00
17/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.13	93.7900	6.1300	93.7900	500.00
17/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.33	93.5900	6.3300	93.5900	1,700.00
17/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.54	93.3800	6.5400	93.3800	1,500.00
17/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.75	93.1700	6.7500	93.1700	0.00
17/04/2012	R157 On 03-May-12			Bond Future	6.52	121.9782	6.5160	121.9782	12,719.00
17/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5632	5	5632	5	0.00
17/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5789	5	5789	5	0.00
17/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5474	5	5474	5	0.00
17/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	46	0	46	0	1,500.00
17/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	282	0	282	0	1,500.00
17/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	846	0	846	0	1,500.00
17/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2752	2	2752	2	0.00
17/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	1	0	1	0	1,500.00
17/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	66	0	66	0	1,500.00
17/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	336	1	336	1	1,500.00
17/04/2012	R157 On 03-May-12	8.20	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
17/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	941	2	941	2	0.00
17/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R157 On 02-August-12			Bond Future	6.59	123.7085	6.5870	123.7085	108.00
17/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4292	4	4292	4	0.00
17/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4436	4	4436	4	0.00
17/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4147	3	4147	3	0.00
17/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	22	0	22	0	0.00
17/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	15	0	15	0	0.00
17/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	19	0	19	0	0.00
17/04/2012	R157 On 01-November-12			Bond Future	6.63	118.8072	6.6260	118.8072	0.00
17/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1782	1	1782	1	0.00
17/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1876	1	1876	1	0.00
17/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1692	1	1692	1	0.00
17/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	774	1	774	1	0.00
17/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	677	1	677	1	0.00
17/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	724	1	724	1	0.00
17/04/2012	R157 On 07-February-13			Bond Future	6.67	120.8203	6.6650	120.8203	0.00
17/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1473	1	1473	1	0.00
17/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1543	1	1543	1	0.00
17/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1405	1	1405	1	0.00
17/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1315	2	1315	2	0.00
17/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1196	2	1196	2	0.00
17/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1254	2	1254	2	0.00
17/04/2012	R186 On 03-May-12			Bond Future	8.20	121.0964	8.1960	121.0964	30,640.00
17/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7379	5	7379	5	0.00
17/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	7810	6	7810	6	0.00
17/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	6948	5	6948	5	0.00
17/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	351	0	351	0	2,250.00
17/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1345	1	1345	1	750.00
17/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3224	2	3224	2	0.00
17/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6088	4	6088	4	0.00
17/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	50	0	50	0	2,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	361	1	361	1	750.00
17/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	1307	3	1307	3	0.00
17/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	25	0	25	0	0.00
17/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	3236	5	3236	5	0.00
17/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	13	0	13	0	0.00
17/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	18	0	18	0	0.00
17/04/2012	R186 On 02-August-12			Bond Future	8.27	117.5336	8.2730	117.5336	790.00
17/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6126	5	6126	5	0.00
17/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6440	5	6440	5	0.00
17/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5821	4	5821	4	0.00
17/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3408	2	3408	2	8,750.00
17/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5582	4	5582	4	0.00
17/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1574	1	1574	1	43.00
17/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6188	5	6188	5	0.00
17/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2363	2	2363	2	199.00
17/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7751	6	7751	6	0.00
17/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1316	1	1316	1	276.00
17/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6540	8	6540	8	0.00
17/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1190	2	1190	2	199.00
17/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1734	3	1734	3	43.00
17/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4969	6	4969	6	0.00
17/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	2023	3	2023	3	276.00
17/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	7284	9	7284	9	0.00
17/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1903	3	1903	3	0.00
17/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3624	5	3624	5	0.00
17/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1631	2	1631	2	0.00
17/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1761	3	1761	3	0.00
17/04/2012	R186 On 01-November-12			Bond Future	8.34	119.3407	8.3370	119.3407	0.00
17/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7289	6	7289	6	0.00
17/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	7023	6	7023	6	0.00
17/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7565	6	7565	6	0.00
17/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3399	4	3399	4	0.00
17/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3738	5	3738	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3562	5	3562	5	0.00
17/04/2012	R186 On 07-February-13			Bond Future	8.41	116.0653	8.4050	116.0653	0.00
17/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6607	5	6607	5	0.00
17/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6841	6	6841	6	0.00
17/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6377	5	6377	5	0.00
17/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5970	7	5970	7	0.00
17/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5538	7	5538	7	0.00
17/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5751	7	5751	7	0.00
17/04/2012	R189 On 03-May-12			Bond Future	215.39	215.3838	215.3902	215.3838	0.00
17/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	390	0	390	0	0.00
17/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	340	0	340	0	0.00
17/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	440	0	440	0	0.00
17/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R189 On 02-August-12			Bond Future	218.44	218.4396	218.4434	218.4396	44.00
17/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	443	0	443	0	0.00
17/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	393	0	393	0	0.00
17/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	493	0	493	0	0.00
17/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 03-May-12			Bond Future	259.35	258.3950	259.3528	258.3950	1,044.00
17/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8353	7	8353	7	0.00
17/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8303	7	8303	7	0.00
17/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8403	7	8403	7	0.00
17/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 02-August-12			Bond Future	257.84	256.8717	257.8398	256.8717	257.00
17/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	840	0	840	0	0.00
17/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	890	0	890	0	0.00
17/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	790	0	790	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R201 On 03-May-12			Bond Future	5.85	109.7738	5.8510	109.7738	1,845.00
17/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4622	4	4622	4	0.00
17/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4503	4	4503	4	0.00
17/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4740	4	4740	4	0.00
17/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R201 On 02-August-12			Bond Future	5.86	106.9262	5.8640	106.9262	37.00
17/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3639	3	3639	3	0.00
17/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3747	3	3747	3	0.00
17/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3530	3	3530	3	0.00
17/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	2	0	2	0	0.00
17/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	1	0	0.00
17/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	2	0	2	0	0.00
17/04/2012	R201 On 01-November-12			Bond Future	5.82	108.5710	5.8160	108.5710	0.00
17/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1645	1	1645	1	0.00
17/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1724	1	1724	1	0.00
17/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1567	1	1567	1	0.00
17/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	281	0	281	0	0.00
17/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	237	0	237	0	0.00
17/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	258	0	258	0	0.00
17/04/2012	R201 On 07-February-13			Bond Future	5.73	105.9983	5.7300	105.9983	0.00
17/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1404	1	1404	1	0.00
17/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1343	1	1343	1	0.00
17/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1466	1	1466	1	0.00
17/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	448	1	448	1	0.00
17/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	503	1	503	1	0.00
17/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	475	1	475	1	0.00
17/04/2012	R202 On 03-May-12			Bond Future	191.51	190.2928	191.5117	190.2928	37,085.00
17/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1512	0	1512	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1462	0	1462	0	0.00
17/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1562	0	1562	0	0.00
17/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R203 On 03-May-12			Bond Future	7.12	105.1868	7.1170	105.1868	3,653.00
17/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7076	6	7076	6	0.00
17/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7283	6	7283	6	0.00
17/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	6868	6	6868	6	0.00
17/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	305	0	305	0	4,200.00
17/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3040	2	3040	2	0.00
17/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	609	0	609	0	1,400.00
17/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1583	1	1583	1	0.00
17/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	90	0	90	0	1,400.00
17/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	6	0	6	0	4,200.00
17/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	460	1	460	1	0.00
17/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	836	2	836	2	0.00
17/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R203 On 02-August-12			Bond Future	7.20	106.6788	7.1970	106.6788	71.00
17/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5571	5	5571	5	0.00
17/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5382	4	5382	4	0.00
17/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5759	5	5759	5	0.00
17/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	102	0	102	0	0.00
17/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	130	0	130	0	0.00
17/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	117	0	117	0	0.00
17/04/2012	R203 On 01-November-12			Bond Future	7.26	104.1595	7.2590	104.1595	0.00
17/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3204	3	3204	3	0.00
17/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3070	2	3070	2	0.00
17/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3340	3	3340	3	0.00
17/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1134	2	1134	2	0.00
17/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1267	2	1267	2	0.00

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17/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1199	2	1199	2	0.00
17/04/2012	R203 On 07-February-13			Bond Future	7.33	105.9239	7.3260	105.9239	0.00
17/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	1001	1	1001	1	0.00
17/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	947	1	947	1	0.00
17/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1058	1	1058	1	0.00
17/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4156	5	4156	5	0.00
17/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	4452	5	4452	5	0.00
17/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4302	5	4302	5	0.00
17/04/2012	R204 On 03-May-12			Bond Future	7.41	104.8630	7.4130	104.8630	3,658.00
17/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	6740	6	6740	6	0.00
17/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	6981	6	6981	6	0.00
17/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	60	0	60	0	550.00
17/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1869	1	1869	1	0.00
17/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	6498	5	6498	5	0.00
17/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	2259	3	2259	3	0.00
17/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	116	0	116	0	550.00
17/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R204 On 02-August-12			Bond Future	7.50	102.3214	7.4960	102.3214	99.00
17/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5249	4	5249	4	0.00
17/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5458	4	5458	4	0.00
17/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5042	4	5042	4	0.00
17/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	341	1	341	1	0.00
17/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	280	0	280	0	0.00
17/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	309	1	309	1	0.00
17/04/2012	R204 On 01-November-12			Bond Future	7.56	103.8986	7.5610	103.8986	0.00
17/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3755	3	3755	3	0.00
17/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3911	3	3911	3	0.00
17/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3602	3	3602	3	0.00
17/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1720	2	1720	2	0.00
17/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1552	2	1552	2	0.00
17/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1634	2	1634	2	0.00

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17/04/2012	R204 On 07-February-13			Bond Future	7.63	101.6244	7.6310	101.6244	0.00
17/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3898	3	3898	3	0.00
17/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4040	3	4040	3	0.00
17/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3762	3	3762	3	0.00
17/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2275	3	2275	3	0.00
17/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2093	3	2093	3	0.00
17/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2181	3	2181	3	0.00
17/04/2012	R206 On 03-May-12			Bond Future	5.61	105.0667	5.6080	105.0667	1,000.00
17/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	3009	3	3009	3	0.00
17/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3087	3	3087	3	0.00
17/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2931	3	2931	3	0.00
17/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 02-August-12			Bond Future	5.59	102.7935	5.5860	102.7935	18.00
17/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2275	2	2275	2	0.00
17/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2208	2	2208	2	0.00
17/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2342	2	2342	2	0.00
17/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R206 On 01-November-12			Bond Future	5.44	104.3774	5.4370	104.3774	0.00
17/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	788	1	788	1	0.00
17/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	744	1	744	1	0.00
17/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	833	1	833	1	0.00
17/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	126	0	126	0	0.00
17/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	152	0	152	0	0.00
17/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	138	0	138	0	0.00
17/04/2012	R206 On 07-February-13			Bond Future	5.15	102.3788	5.1500	102.3788	0.00
17/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	900	1	900	1	0.00
17/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	864	1	864	1	0.00
17/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	936	1	936	1	0.00
17/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	126	0	126	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	144	0	144	0	0.00
17/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	135	0	135	0	0.00
17/04/2012	R207 On 03-May-12			Bond Future	7.62	98.8343	7.6180	98.8343	21,396.00
17/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6158	5	6158	5	0.00
17/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6419	5	6419	5	0.00
17/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	5897	5	5897	5	0.00
17/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	332	0	332	0	2,400.00
17/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	808	0	808	0	800.00
17/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2239	1	2239	1	0.00
17/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	3783	3	3783	3	0.00
17/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	13	0	13	0	2,400.00
17/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	105	0	105	0	800.00
17/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	627	1	627	1	0.00
17/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	1289	2	1289	2	0.00
17/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R207 On 02-August-12			Bond Future	7.70	96.5982	7.7010	96.5982	210.00
17/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5889	5	5889	5	0.00
17/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6114	5	6114	5	0.00
17/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5666	5	5666	5	0.00
17/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	363	1	363	1	0.00
17/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	300	0	300	0	0.00
17/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	330	1	330	1	0.00
17/04/2012	R207 On 01-November-12			Bond Future	7.77	98.0880	7.7650	98.0880	0.00
17/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4299	3	4299	3	0.00
17/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4470	4	4470	4	0.00
17/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4131	3	4131	3	0.00
17/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1843	2	1843	2	0.00
17/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1665	2	1665	2	0.00
17/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1752	2	1752	2	0.00
17/04/2012	R207 On 07-February-13			Bond Future	7.83	96.1089	7.8340	96.1089	0.00
17/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4478	4	4478	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4635	4	4635	4	0.00
17/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4327	4	4327	4	0.00
17/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2459	3	2459	3	0.00
17/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2264	3	2264	3	0.00
17/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2358	3	2358	3	0.00
17/04/2012	R208 On 03-May-12			Bond Future	7.72	93.1758	7.7160	93.1758	10,014.00
17/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7442	6	7442	6	0.00
17/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	7717	6	7717	6	0.00
17/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7167	6	7167	6	0.00
17/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	295	0	295	0	3,000.00
17/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	743	0	743	0	1,000.00
17/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2176	1	2176	1	0.00
17/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3797	3	3797	3	0.00
17/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	25	0	25	0	3,000.00
17/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	165	1	165	1	1,000.00
17/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	841	2	841	2	0.00
17/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1625	3	1625	3	0.00
17/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R208 On 02-August-12			Bond Future	7.79	94.4998	7.7920	94.4998	336.00
17/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5943	5	5943	5	0.00
17/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5709	5	5709	5	0.00
17/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6179	5	6179	5	0.00
17/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	412	1	412	1	0.00
17/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	494	1	494	1	0.00
17/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	451	1	451	1	0.00
17/04/2012	R208 On 01-November-12			Bond Future	7.86	92.5583	7.8550	92.5583	0.00
17/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4353	4	4353	4	0.00
17/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4181	3	4181	3	0.00
17/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4531	4	4531	4	0.00
17/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1990	3	1990	3	0.00
17/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2204	3	2204	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
17/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2094	3	2094	3	0.00
17/04/2012	R208 On 07-February-13			Bond Future	7.92	94.1304	7.9210	94.1304	0.00
17/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3870	3	3870	3	0.00
17/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3725	3	3725	3	0.00
17/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	4018	3	4018	3	0.00
17/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3292	4	3292	4	0.00
17/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3561	4	3561	4	0.00
17/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3425	4	3425	4	0.00
17/04/2012	R209 On 03-May-12			Bond Future	8.64	74.7270	8.6390	74.7270	3,030.00
17/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	3096	2	3096	2	0.00
17/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2783	1	2783	1	0.00
17/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	3419	2	3419	2	0.00
17/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	200	1	200	1	0.00
17/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	327	1	327	1	0.00
17/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	257	1	257	1	0.00
17/04/2012	R209 On 02-August-12			Bond Future	8.71	75.7876	8.7060	75.7876	0.00
17/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5657	4	5657	4	0.00
17/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5917	5	5917	5	0.00
17/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	5401	4	5401	4	0.00
17/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1607	2	1607	2	0.00
17/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1392	2	1392	2	0.00
17/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1496	2	1496	2	0.00
17/04/2012	R209 On 01-November-12			Bond Future	8.77	73.8118	8.7650	73.8118	0.00
17/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5621	5	5621	5	0.00
17/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5831	5	5831	5	0.00
17/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	5413	4	5413	4	0.00
17/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	3972	5	3972	5	0.00
17/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3630	4	3630	4	0.00
17/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3798	5	3798	5	0.00
17/04/2012	R209 On 07-February-13			Bond Future	8.83	75.0593	8.8270	75.0593	0.00
17/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	6237	5	6237	5	0.00
17/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	6437	5	6437	5	0.00
17/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	6039	5	6039	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5088	6	5088	6	0.00
17/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4726	6	4726	6	0.00
17/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	4905	6	4905	6	0.00
17/04/2012	R210 On 03-May-12			Bond Future	141.85	141.0956	141.8499	141.0956	925.00
17/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2850	2	2850	2	0.00
17/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2900	2	2900	2	0.00
17/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2800	2	2800	2	0.00
17/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 02-August-12			Bond Future	143.86	143.0974	143.8607	143.0974	80.00
17/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	861	0	861	0	0.00
17/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	811	0	811	0	0.00
17/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	911	0	911	0	0.00
17/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 03-May-12			Bond Future	119.47	119.4601	119.4674	119.4601	480.00
17/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1267	1	1267	1	0.00
17/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1217	1	1217	1	0.00
17/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1317	1	1317	1	0.00
17/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 02-August-12			Bond Future	119.76	119.7581	119.7640	119.7581	0.00
17/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
17/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	286	0	286	0	0.00
17/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	186	0	186	0	0.00
17/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	236	0	236	0	0.00
17/04/2012	R212 On 03-May-12			Bond Future	118.17	117.8048	118.1697	117.8048	2,902.00
17/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2870	3	2870	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
17/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2920	3	2920	3	0.00
17/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2820	2	2820	2	0.00
17/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 02-August-12			Bond Future	118.31	117.9429	118.3116	117.9429	30.00
17/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	312	0	312	0	0.00
17/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	262	0	262	0	0.00
17/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	362	0	362	0	0.00
17/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
17/04/2012	R213 On 03-May-12			Bond Future	8.55	84.9640	8.5540	84.9640	4,435.00
17/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5516	4	5516	4	0.00
17/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	5879	4	5879	4	0.00
17/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5154	3	5154	3	0.00
17/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	52	0	52	0	0.00
17/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	28	0	28	0	0.00
17/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	38	0	38	0	0.00
17/04/2012	R213 On 02-August-12			Bond Future	8.63	86.1718	8.6250	86.1718	13.00
17/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6196	5	6196	5	0.00
17/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6473	5	6473	5	0.00
17/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5924	5	5924	5	0.00
17/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1424	2	1424	2	0.00
17/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1227	2	1227	2	0.00
17/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1322	2	1322	2	0.00
17/04/2012	R213 On 01-November-12			Bond Future	8.69	83.9586	8.6880	83.9586	0.00
17/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	6049	5	6049	5	0.00
17/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6276	5	6276	5	0.00
17/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5830	5	5830	5	0.00
17/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3762	5	3762	5	0.00
17/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3438	4	3438	4	0.00
17/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3594	4	3594	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2012	R213 On 07-February-13			Bond Future	8.76	85.3858	8.7560	85.3858	0.00
17/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6568	5	6568	5	0.00
17/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6778	6	6778	6	0.00
17/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6361	5	6361	5	0.00
17/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4844	6	4844	6	0.00
17/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4495	5	4495	5	0.00
17/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4667	6	4667	6	0.00
17/04/2012	R214 On 03-May-12			Bond Future	8.69	76.1165	8.6930	76.1165	1,530.00
17/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	897	0	897	0	0.00
17/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	814	0	814	0	0.00
17/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	979	0	979	0	0.00
17/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	1	0	1	0.00
17/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	1	0	1	0.00
17/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	1	0	1	0.00
17/04/2012	R214 On 02-August-12			Bond Future	8.76	77.1936	8.7580	77.1936	0.00
17/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	349	0	349	0	0.00
17/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	432	0	432	0	0.00
17/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	267	0	267	0	0.00
17/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1	2	1	2	0.00
17/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	2	0	2	0.00
17/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	0	2	0	2	0.00
18/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	0957 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
18/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	AL7T On 03-May-12			Index Future	429.00	428.6270	428.9960	428.6270	13.00
18/04/2012	AL7T On 02-August-12			Index Future	435.07	434.7030	435.0730	434.7030	0.00
18/04/2012	ALBI On 03-May-12			Index Future	389.57	389.4050	389.5730	389.4050	899.00
18/04/2012	ALBI On 02-August-12			Index Future	395.09	394.9250	395.0910	394.9250	118.00
18/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	CAAW On 20-April-12			Any day expiry	7.81	7.7983	7.8115	7.7983	0.00
18/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	1	0	1	0	0.00
18/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	2	0	2	0	0.00
18/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	340	0	340	0	0.00
18/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	241	0	241	0	0.00
18/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	290	0	290	0	0.00
18/04/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0298	0.0293	0.0298	12,500.00
18/04/2012	CAAZ On 18-June-12			Can-Do Future	0.11	0.1060	0.1096	0.1060	5,670.00
18/04/2012	CABA On 18-June-12			Can-Do Future	0.23	0.2184	0.2323	0.2184	8,000.00
18/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0189	0.0135	0.0189	8,000.00
18/04/2012	CABC On 18-June-12			Can-Do Future	0.24	0.3003	0.2434	0.3003	0.00
18/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0072	0.0056	0.0072	16,000.00
18/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2012	DAAE On 30-April-12			Any day expiry	6.40	6.4116	6.4011	6.4116	500.00
18/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	23	0	23	0	0.00
18/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	36	0	36	0	0.00
18/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	14	0	14	0	0.00
18/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	163	0	163	0	0.00
18/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	85	0	85	0	0.00
18/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	122	0	122	0	0.00
18/04/2012	DAAF On 30-April-12			Any day expiry	8.11	8.1148	8.1109	8.1148	0.00
18/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	137	0	137	0	0.00
18/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	99	0	99	0	0.00
18/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	178	0	178	0	0.00
18/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	17	0	17	0	0.00
18/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	38	0	38	0	0.00
18/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	26	0	26	0	0.00
18/04/2012	DAAG On 30-April-12			Any day expiry	7.82	7.8098	7.8217	7.8098	500.00
18/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	40	0	40	0	0.00
18/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	30	0	30	0	0.00
18/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	53	0	53	0	0.00
18/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	131	0	131	0	0.00
18/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	208	0	208	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
18/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	168	0	168	0	0.00
18/04/2012	GOVI On 03-May-12			GOVI	390.42	390.2250	390.4170	390.2250	205.00
18/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	84170	8	84170	8	0.00
18/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	84070	8	84070	8	0.00
18/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	84270	8	84270	8	0.00
18/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 02-August-12			GOVI	395.95	395.7570	395.9470	395.7570	26.00
18/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	59470	6	59470	6	0.00
18/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	59570	6	59570	6	0.00
18/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	59370	6	59370	6	0.00
18/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
18/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
18/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2012	IGOV On 03-May-12			Index Future	173.83	173.7460	173.8340	173.7460	563.00
18/04/2012	IGOV On 02-August-12			Index Future	176.30	176.2090	176.2960	176.2090	0.00
18/04/2012	ILBI On 03-May-12			Index Future	468.55	468.5490	468.5490	468.5490	0.00
18/04/2012	ILBI On 02-August-12			Index Future	475.21	475.2060	475.2060	475.2060	169.00
18/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
18/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
18/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3800	5.6300	94.3800	2,890.00
18/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	0.00
18/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
18/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3100	5.7000	94.3100	44,760.00
18/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.82	94.2200	5.8200	94.2200	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
18/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.99	94.0400	5.9900	94.0400	790.00
18/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.18	93.8700	6.1800	93.8700	500.00
18/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.38	93.6700	6.3800	93.6700	1,700.00
18/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.58	93.4600	6.5800	93.4600	1,500.00
18/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.79	93.2500	6.7900	93.2500	0.00
18/04/2012	R157 On 03-May-12			Bond Future	6.51	122.6952	6.5080	122.6952	12,719.00
18/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5659	6	5659	6	0.00
18/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5816	6	5816	6	0.00
18/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5501	5	5501	5	0.00
18/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	42	0	42	0	1,500.00
18/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	282	0	282	0	1,500.00
18/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2778	3	2778	3	0.00
18/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	862	1	862	1	1,500.00
18/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	55	0	55	0	1,500.00
18/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
18/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	309	0	309	0	1,500.00
18/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	910	1	910	1	0.00
18/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R157 On 02-August-12			Bond Future	6.58	124.4361	6.5790	124.4361	108.00
18/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4313	4	4313	4	0.00
18/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4168	4	4168	4	0.00
18/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4458	4	4458	4	0.00
18/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	12	0	12	0	0.00
18/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	18	0	18	0	0.00
18/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	15	0	15	0	0.00
18/04/2012	R157 On 01-November-12			Bond Future	6.62	119.5414	6.6180	119.5414	0.00
18/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1762	2	1762	2	0.00
18/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1669	2	1669	2	0.00
18/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1857	2	1857	2	0.00
18/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	635	1	635	1	0.00
18/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	729	1	729	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
18/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	681	1	681	1	0.00
18/04/2012	R157 On 07-February-13			Bond Future	6.66	121.5692	6.6570	121.5692	0.00
18/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1413	1	1413	1	0.00
18/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1485	2	1485	2	0.00
18/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1344	1	1344	1	0.00
18/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1233	1	1233	1	0.00
18/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1117	1	1117	1	0.00
18/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1174	1	1174	1	0.00
18/04/2012	R186 On 03-May-12			Bond Future	8.16	123.3929	8.1630	123.3929	30,640.00
18/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7688	7	7688	7	0.00
18/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	8121	8	8121	8	0.00
18/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7254	7	7254	7	0.00
18/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	372	0	372	0	2,250.00
18/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6386	6	6386	6	0.00
18/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1451	1	1451	1	750.00
18/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3450	3	3450	3	0.00
18/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	270	0	270	0	750.00
18/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	31	0	31	0	2,250.00
18/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	1096	1	1096	1	0.00
18/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	15	0	15	0	0.00
18/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	2941	3	2941	3	0.00
18/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	7	0	7	0	0.00
18/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	10	0	10	0	0.00
18/04/2012	R186 On 02-August-12			Bond Future	8.24	119.8506	8.2390	119.8506	790.00
18/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6356	6	6356	6	0.00
18/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6676	6	6676	6	0.00
18/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3530	3	3530	3	8,750.00
18/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5795	6	5795	6	0.00
18/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	6042	6	6042	6	0.00
18/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1353	1	1353	1	276.00
18/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1632	2	1632	2	43.00
18/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6420	6	6420	6	0.00
18/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2452	2	2452	2	199.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	8007	8	8007	8	0.00
18/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1126	1	1126	1	199.00
18/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1646	2	1646	2	43.00
18/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4738	5	4738	5	0.00
18/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6277	7	6277	7	0.00
18/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1803	2	1803	2	0.00
18/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3426	4	3426	4	0.00
18/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1916	2	1916	2	276.00
18/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	7001	7	7001	7	0.00
18/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1547	2	1547	2	0.00
18/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1671	2	1671	2	0.00
18/04/2012	R186 On 01-November-12			Bond Future	8.30	121.6978	8.3020	121.6978	0.00
18/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7396	7	7396	7	0.00
18/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7677	8	7677	8	0.00
18/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	7118	7	7118	7	0.00
18/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3510	4	3510	4	0.00
18/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3187	3	3187	3	0.00
18/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3346	4	3346	4	0.00
18/04/2012	R186 On 07-February-13			Bond Future	8.37	118.4658	8.3700	118.4658	0.00
18/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6532	7	6532	7	0.00
18/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6778	7	6778	7	0.00
18/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6297	6	6297	6	0.00
18/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5573	6	5573	6	0.00
18/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5158	6	5158	6	0.00
18/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5359	6	5359	6	0.00
18/04/2012	R189 On 03-May-12			Bond Future	215.51	215.3902	215.5096	215.3902	0.00
18/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	510	0	510	0	0.00
18/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	560	0	560	0	0.00
18/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	460	0	460	0	0.00
18/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 02-August-12			Bond Future	218.56	218.4434	218.5621	218.4434	44.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	562	0	562	0	0.00
18/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	512	0	512	0	0.00
18/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	612	0	612	0	0.00
18/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 03-May-12			Bond Future	259.89	259.3528	259.8946	259.3528	1,044.00
18/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8895	8	8895	8	0.00
18/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8845	8	8845	8	0.00
18/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8945	8	8945	8	0.00
18/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 02-August-12			Bond Future	258.39	257.8398	258.3865	257.8398	257.00
18/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	1387	1	1387	1	0.00
18/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1437	1	1437	1	0.00
18/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	1337	1	1337	1	0.00
18/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R201 On 03-May-12			Bond Future	5.85	110.2603	5.8500	110.2603	1,845.00
18/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4624	5	4624	5	0.00
18/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4742	5	4742	5	0.00
18/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4506	5	4506	5	0.00
18/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R201 On 02-August-12			Bond Future	5.86	107.4157	5.8630	107.4157	37.00
18/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3640	4	3640	4	0.00
18/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3532	4	3532	4	0.00
18/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3749	4	3749	4	0.00
18/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	1	0	0.00
18/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	2	0	2	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	1	0	1	0	0.00
18/04/2012	R201 On 01-November-12			Bond Future	5.82	109.0685	5.8160	109.0685	0.00
18/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1638	2	1638	2	0.00
18/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1560	2	1560	2	0.00
18/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1718	2	1718	2	0.00
18/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	231	0	231	0	0.00
18/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	274	0	274	0	0.00
18/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	251	0	251	0	0.00
18/04/2012	R201 On 07-February-13			Bond Future	5.73	106.5035	5.7320	106.5035	0.00
18/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1366	1	1366	1	0.00
18/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1305	1	1305	1	0.00
18/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1429	1	1429	1	0.00
18/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	415	0	415	0	0.00
18/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	468	1	468	1	0.00
18/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	440	0	440	0	0.00
18/04/2012	R202 On 03-May-12			Bond Future	191.57	191.5117	191.5723	191.5117	37,085.00
18/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1572	2	1572	2	0.00
18/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1522	1	1522	1	0.00
18/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1622	2	1622	2	0.00
18/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R203 On 03-May-12			Bond Future	7.10	106.1670	7.0990	106.1670	3,653.00
18/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7157	7	7157	7	0.00
18/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7365	7	7365	7	0.00
18/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	6950	7	6950	7	0.00
18/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	306	0	306	0	4,200.00
18/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	625	1	625	1	1,400.00
18/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1641	2	1641	2	0.00
18/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3119	3	3119	3	0.00
18/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	4	0	4	0	4,200.00
18/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	67	0	67	0	1,400.00
18/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	394	0	394	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
18/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	755	1	755	1	0.00
18/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R203 On 02-August-12			Bond Future	7.18	107.6722	7.1780	107.6722	71.00
18/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5632	6	5632	6	0.00
18/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5822	6	5822	6	0.00
18/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5442	5	5442	5	0.00
18/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	108	0	108	0	0.00
18/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	83	0	83	0	0.00
18/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	95	0	95	0	0.00
18/04/2012	R203 On 01-November-12			Bond Future	7.24	105.1658	7.2390	105.1658	0.00
18/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3190	3	3190	3	0.00
18/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3329	3	3329	3	0.00
18/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3053	3	3053	3	0.00
18/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1168	1	1168	1	0.00
18/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1040	1	1040	1	0.00
18/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1103	1	1103	1	0.00
18/04/2012	R203 On 07-February-13			Bond Future	7.31	106.9525	7.3060	106.9525	0.00
18/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	919	1	919	1	0.00
18/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	862	1	862	1	0.00
18/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	978	1	978	1	0.00
18/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3997	4	3997	4	0.00
18/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	4289	4	4289	4	0.00
18/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4142	4	4142	4	0.00
18/04/2012	R204 On 03-May-12			Bond Future	7.40	106.0528	7.4000	106.0528	3,658.00
18/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	6808	7	6808	7	0.00
18/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7049	7	7049	7	0.00
18/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	6566	6	6566	6	0.00
18/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	54	0	54	0	550.00
18/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1914	2	1914	2	0.00
18/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	93	0	93	0	550.00
18/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	2185	2	2185	2	0.00
18/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R204 On 02-August-12			Bond Future	7.48	103.5300	7.4830	103.5300	99.00
18/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5291	5	5291	5	0.00
18/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5082	5	5082	5	0.00
18/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5498	5	5498	5	0.00
18/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	254	0	254	0	0.00
18/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	315	0	315	0	0.00
18/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	285	0	285	0	0.00
18/04/2012	R204 On 01-November-12			Bond Future	7.55	105.1229	7.5470	105.1229	0.00
18/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3710	4	3710	4	0.00
18/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3555	4	3555	4	0.00
18/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3868	4	3868	4	0.00
18/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1440	2	1440	2	0.00
18/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1604	2	1604	2	0.00
18/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1520	2	1520	2	0.00
18/04/2012	R204 On 07-February-13			Bond Future	7.62	102.8658	7.6170	102.8658	0.00
18/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3805	4	3805	4	0.00
18/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3950	4	3950	4	0.00
18/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3663	4	3663	4	0.00
18/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2111	2	2111	2	0.00
18/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1937	2	1937	2	0.00
18/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2022	2	2022	2	0.00
18/04/2012	R206 On 03-May-12			Bond Future	5.62	105.3419	5.6170	105.3419	1,000.00
18/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2995	3	2995	3	0.00
18/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2917	3	2917	3	0.00
18/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3073	3	3073	3	0.00
18/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 02-August-12			Bond Future	5.60	103.0721	5.5980	103.0721	18.00
18/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2259	2	2259	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
18/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2326	2	2326	2	0.00
18/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2191	2	2191	2	0.00
18/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	1	0	1	0	0.00
18/04/2012	R206 On 01-November-12			Bond Future	5.45	104.6584	5.4520	104.6584	0.00
18/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	769	1	769	1	0.00
18/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	813	1	813	1	0.00
18/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	725	1	725	1	0.00
18/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	150	0	150	0	0.00
18/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	123	0	123	0	0.00
18/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	137	0	137	0	0.00
18/04/2012	R206 On 07-February-13			Bond Future	5.17	102.6652	5.1740	102.6652	0.00
18/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	869	1	869	1	0.00
18/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	833	1	833	1	0.00
18/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	905	1	905	1	0.00
18/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	117	0	117	0	0.00
18/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	134	0	134	0	0.00
18/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	125	0	125	0	0.00
18/04/2012	R207 On 03-May-12			Bond Future	7.59	100.1431	7.5940	100.1431	21,396.00
18/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6294	6	6294	6	0.00
18/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6555	6	6555	6	0.00
18/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6033	6	6033	6	0.00
18/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	343	0	343	0	2,400.00
18/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	3914	4	3914	4	0.00
18/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	849	1	849	1	800.00
18/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2347	2	2347	2	0.00
18/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	77	0	77	0	800.00
18/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	8	0	8	0	2,400.00
18/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	532	1	532	1	0.00
18/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	1164	1	1164	1	0.00
18/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R207 On 02-August-12			Bond Future	7.68	97.9278	7.6770	97.9278	210.00
18/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5987	6	5987	6	0.00
18/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5762	6	5762	6	0.00
18/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6211	6	6211	6	0.00
18/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	265	0	265	0	0.00
18/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	327	0	327	0	0.00
18/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	296	0	296	0	0.00
18/04/2012	R207 On 01-November-12			Bond Future	7.74	99.4324	7.7400	99.4324	0.00
18/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4289	4	4289	4	0.00
18/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4118	4	4118	4	0.00
18/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4463	4	4463	4	0.00
18/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1525	2	1525	2	0.00
18/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1696	2	1696	2	0.00
18/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1608	2	1608	2	0.00
18/04/2012	R207 On 07-February-13			Bond Future	7.81	97.4763	7.8080	97.4763	0.00
18/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4459	4	4459	4	0.00
18/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4619	5	4619	5	0.00
18/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4302	4	4302	4	0.00
18/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2299	2	2299	2	0.00
18/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2114	2	2114	2	0.00
18/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2204	2	2204	2	0.00
18/04/2012	R208 On 03-May-12			Bond Future	7.70	94.5547	7.6980	94.5547	10,014.00
18/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7552	7	7552	7	0.00
18/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	7826	8	7826	8	0.00
18/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7277	7	7277	7	0.00
18/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	292	0	292	0	3,000.00
18/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3898	4	3898	4	0.00
18/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	759	1	759	1	1,000.00
18/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2251	2	2251	2	0.00
18/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	130	0	130	0	1,000.00
18/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	16	0	16	0	3,000.00
18/04/2012	R208 On 03-May-12	7.70	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
18/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1512	2	1512	2	0.00
18/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R208 On 02-August-12			Bond Future	7.77	95.8976	7.7740	95.8976	336.00
18/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	6015	6	6015	6	0.00
18/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6249	6	6249	6	0.00
18/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5779	6	5779	6	0.00
18/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	457	0	457	0	0.00
18/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	375	0	375	0	0.00
18/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	416	0	416	0	0.00
18/04/2012	R208 On 01-November-12			Bond Future	7.84	93.9736	7.8360	93.9736	0.00
18/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4361	4	4361	4	0.00
18/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4541	5	4541	5	0.00
18/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4183	4	4183	4	0.00
18/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2095	2	2095	2	0.00
18/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1890	2	1890	2	0.00
18/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1991	2	1991	2	0.00
18/04/2012	R208 On 07-February-13			Bond Future	7.90	95.5692	7.9020	95.5692	0.00
18/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3755	4	3755	4	0.00
18/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3608	4	3608	4	0.00
18/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3910	4	3910	4	0.00
18/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3077	3	3077	3	0.00
18/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3337	4	3337	4	0.00
18/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3202	3	3202	3	0.00
18/04/2012	R209 On 03-May-12			Bond Future	8.66	76.6490	8.6620	76.6490	3,030.00
18/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2917	3	2917	3	0.00
18/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	3238	3	3238	3	0.00
18/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2607	3	2607	3	0.00
18/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	337	0	337	0	0.00
18/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	205	0	205	0	0.00
18/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	264	0	264	0	0.00
18/04/2012	R209 On 02-August-12			Bond Future	8.73	77.7388	8.7300	77.7388	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5505	6	5505	6	0.00
18/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	5252	5	5252	5	0.00
18/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5763	6	5763	6	0.00
18/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1430	1	1430	1	0.00
18/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1650	2	1650	2	0.00
18/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1536	1	1536	1	0.00
18/04/2012	R209 On 01-November-12			Bond Future	8.79	75.7862	8.7890	75.7862	0.00
18/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5428	6	5428	6	0.00
18/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	5217	5	5217	5	0.00
18/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5642	6	5642	6	0.00
18/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3630	4	3630	4	0.00
18/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	3966	4	3966	4	0.00
18/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3795	4	3795	4	0.00
18/04/2012	R209 On 07-February-13			Bond Future	8.85	77.0701	8.8520	77.0701	0.00
18/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	6032	6	6032	6	0.00
18/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	6237	6	6237	6	0.00
18/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5830	6	5830	6	0.00
18/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5074	5	5074	5	0.00
18/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4721	5	4721	5	0.00
18/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	4894	5	4894	5	0.00
18/04/2012	R210 On 03-May-12			Bond Future	141.89	141.8499	141.8945	141.8499	925.00
18/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2895	3	2895	3	0.00
18/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2945	3	2945	3	0.00
18/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2845	3	2845	3	0.00
18/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R210 On 02-August-12			Bond Future	143.90	143.8607	143.9043	143.8607	80.00
18/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	904	1	904	1	0.00
18/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	854	1	854	1	0.00
18/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	954	1	954	1	0.00
18/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R210 On 02-August-12	143.05	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
18/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 03-May-12			Bond Future	119.49	119.4674	119.4894	119.4674	480.00
18/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1289	1	1289	1	0.00
18/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1239	1	1239	1	0.00
18/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1339	1	1339	1	0.00
18/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 02-August-12			Bond Future	119.78	119.7640	119.7850	119.7640	0.00
18/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
18/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	265	0	265	0	0.00
18/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	165	0	165	0	0.00
18/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	215	0	215	0	0.00
18/04/2012	R212 On 03-May-12			Bond Future	118.25	118.1697	118.2543	118.1697	2,902.00
18/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2954	3	2954	3	0.00
18/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3004	3	3004	3	0.00
18/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2904	3	2904	3	0.00
18/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 02-August-12			Bond Future	118.40	118.3116	118.3959	118.3116	30.00
18/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	396	0	396	0	0.00
18/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	346	0	346	0	0.00
18/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	446	0	446	0	0.00
18/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R213 On 03-May-12			Bond Future	8.53	86.8985	8.5320	86.8985	4,435.00
18/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5689	6	5689	6	0.00
18/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5325	5	5325	5	0.00
18/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	6054	6	6054	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
18/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	21	0	21	0	0.00
18/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	41	0	41	0	0.00
18/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	29	0	29	0	0.00
18/04/2012	R213 On 02-August-12			Bond Future	8.60	88.1259	8.6020	88.1259	13.00
18/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6313	6	6313	6	0.00
18/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6593	6	6593	6	0.00
18/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	6037	6	6037	6	0.00
18/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1350	1	1350	1	0.00
18/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1160	1	1160	1	0.00
18/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1251	1	1251	1	0.00
18/04/2012	R213 On 01-November-12			Bond Future	8.66	85.9417	8.6640	85.9417	0.00
18/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	6035	6	6035	6	0.00
18/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6266	6	6266	6	0.00
18/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5807	6	5807	6	0.00
18/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3545	4	3545	4	0.00
18/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3235	3	3235	3	0.00
18/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3387	4	3387	4	0.00
18/04/2012	R213 On 07-February-13			Bond Future	8.73	87.4019	8.7320	87.4019	0.00
18/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6570	7	6570	7	0.00
18/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6789	7	6789	7	0.00
18/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6353	6	6353	6	0.00
18/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4646	5	4646	5	0.00
18/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4315	4	4315	4	0.00
18/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4478	5	4478	5	0.00
18/04/2012	R214 On 03-May-12			Bond Future	8.71	78.1597	8.7060	78.1597	1,530.00
18/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	787	1	787	1	0.00
18/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	870	1	870	1	0.00
18/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	704	1	704	1	0.00
18/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 02-August-12			Bond Future	8.77	79.2665	8.7710	79.2665	0.00
18/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	241	0	241	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
18/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	324	0	324	0	0.00
18/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	158	0	158	0	0.00
18/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
18/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
19/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	AL7T On 03-May-12			Index Future	429.00	428.9960	429.0010	428.9960	13.00
19/04/2012	AL7T On 02-August-12			Index Future	435.07	435.0730	435.0720	435.0730	0.00
19/04/2012	ALBI On 03-May-12			Index Future	389.41	389.5730	389.4110	389.5730	819.00
19/04/2012	ALBI On 02-August-12			Index Future	394.92	395.0910	394.9210	395.0910	198.00
19/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	CAAW On 20-April-12			Any day expiry	7.84	7.8115	7.8445	7.8115	0.00
19/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	0	0	0	0	0.00
19/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	0	0	0	0	0.00
19/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	1	0	1	0	0.00
19/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	207	0	207	0	0.00
19/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	306	0	306	0	0.00
19/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	256	0	256	0	0.00
19/04/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0293	0.0309	0.0293	12,500.00
19/04/2012	CAAZ On 18-June-12			Can-Do Future	0.12	0.1096	0.1159	0.1096	5,670.00
19/04/2012	CABA On 18-June-12			Can-Do Future	0.24	0.2323	0.2350	0.2323	8,000.00
19/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0135	0.0107	0.0135	8,000.00
19/04/2012	CABC On 18-June-12			Can-Do Future	0.21	0.2434	0.2063	0.2434	0.00
19/04/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0056	0.0043	0.0056	16,000.00
19/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2012	DAAE On 30-April-12			Any day expiry	6.40	6.4011	6.3970	6.4011	500.00
19/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	20	0	20	0	0.00
19/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	12	0	12	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
19/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	33	0	33	0	0.00
19/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	86	0	86	0	0.00
19/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	165	0	165	0	0.00
19/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	123	0	123	0	0.00
19/04/2012	DAAF On 30-April-12			Any day expiry	8.11	8.1109	8.1084	8.1109	0.00
19/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	133	0	133	0	0.00
19/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	95	0	95	0	0.00
19/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	174	0	174	0	0.00
19/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	16	0	16	0	0.00
19/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	37	0	37	0	0.00
19/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	25	0	25	0	0.00
19/04/2012	DAAG On 30-April-12			Any day expiry	7.85	7.8217	7.8474	7.8217	500.00
19/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	41	0	41	0	0.00
19/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	30	0	30	0	0.00
19/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	55	0	55	0	0.00
19/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	108	0	108	0	0.00
19/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	183	0	183	0	0.00
19/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	144	0	144	0	0.00
19/04/2012	GOVI On 03-May-12			GOVI	390.28	390.4170	390.2760	390.4170	205.00
19/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	82760	8	82760	8	0.00
19/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	82660	8	82660	8	0.00
19/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	82860	8	82860	8	0.00
19/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
19/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
19/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
19/04/2012	GOVI On 02-August-12			GOVI	395.80	395.9470	395.7990	395.9470	26.00
19/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	57990	6	57990	6	0.00
19/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	57890	6	57890	6	0.00
19/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	58090	6	58090	6	0.00
19/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
19/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
19/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
19/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	IGOV On 03-May-12			Index Future	173.86	173.8340	173.8580	173.8340	563.00
19/04/2012	IGOV On 02-August-12			Index Future	176.32	176.2960	176.3190	176.2960	0.00
19/04/2012	ILBI On 03-May-12			Index Future	471.00	468.5490	470.9960	468.5490	0.00
19/04/2012	ILBI On 02-August-12			Index Future	477.69	475.2060	477.6890	475.2060	169.00
19/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
19/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	2,890.00
19/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3500	5.6400	94.3500	0.00
19/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
19/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.69	94.3000	5.6900	94.3000	44,760.00
19/04/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.72	5.7600	5.7200	5.7600	0.00
19/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.78	94.1800	5.7800	94.1800	840.00
19/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.97	94.0100	5.9700	94.0100	790.00
19/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.15	93.8200	6.1500	93.8200	500.00
19/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.34	93.6200	6.3400	93.6200	1,700.00
19/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.55	93.4200	6.5500	93.4200	1,500.00
19/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.76	93.2100	6.7600	93.2100	0.00
19/04/2012	R157 On 03-May-12			Bond Future	6.52	122.7220	6.5230	122.7220	12,719.00
19/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5608	6	5608	6	0.00
19/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5766	6	5766	6	0.00
19/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5451	6	5451	6	0.00
19/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	32	0	32	0	1,500.00
19/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	248	0	248	0	1,500.00
19/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2728	3	2728	3	0.00
19/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	814	1	814	1	1,500.00
19/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	57	0	57	0	1,500.00
19/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
19/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	325	0	325	0	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
19/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	950	1	950	1	0.00
19/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R157 On 02-August-12			Bond Future	6.60	124.4609	6.5960	124.4609	108.00
19/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4261	4	4261	4	0.00
19/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4405	4	4405	4	0.00
19/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4116	4	4116	4	0.00
19/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	18	0	18	0	0.00
19/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	12	0	12	0	0.00
19/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	16	0	16	0	0.00
19/04/2012	R157 On 01-November-12			Bond Future	6.64	119.5642	6.6380	119.5642	0.00
19/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1722	2	1722	2	0.00
19/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1630	2	1630	2	0.00
19/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1816	2	1816	2	0.00
19/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	651	1	651	1	0.00
19/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	747	1	747	1	0.00
19/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	698	1	698	1	0.00
19/04/2012	R157 On 07-February-13			Bond Future	6.68	121.5898	6.6790	121.5898	0.00
19/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1380	1	1380	1	0.00
19/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1452	1	1452	1	0.00
19/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1312	1	1312	1	0.00
19/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1258	1	1258	1	0.00
19/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1141	1	1141	1	0.00
19/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1197	1	1197	1	0.00
19/04/2012	R186 On 03-May-12			Bond Future	8.18	123.7098	8.1770	123.7098	30,640.00
19/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7552	8	7552	8	0.00
19/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	7985	8	7985	8	0.00
19/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7118	7	7118	7	0.00
19/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	315	0	315	0	2,250.00
19/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6248	6	6248	6	0.00
19/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1335	1	1335	1	750.00
19/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3311	3	3311	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
19/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	266	0	266	0	750.00
19/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	27	0	27	0	2,250.00
19/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	1114	1	1114	1	0.00
19/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	13	0	13	0	0.00
19/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	3018	3	3018	3	0.00
19/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	6	0	6	0	0.00
19/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	9	0	9	0	0.00
19/04/2012	R186 On 02-August-12			Bond Future	8.25	120.1708	8.2540	120.1708	790.00
19/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6241	6	6241	6	0.00
19/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6559	7	6559	7	0.00
19/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5929	6	5929	6	0.00
19/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3440	4	3440	4	8,750.00
19/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5683	6	5683	6	0.00
19/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1575	2	1575	2	43.00
19/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6304	6	6304	6	0.00
19/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2378	2	2378	2	199.00
19/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7883	8	7883	8	0.00
19/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1303	1	1303	1	276.00
19/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6362	6	6362	6	0.00
19/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1144	1	1144	1	199.00
19/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1671	2	1671	2	43.00
19/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4806	5	4806	5	0.00
19/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1945	2	1945	2	276.00
19/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	7092	7	7092	7	0.00
19/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1832	2	1832	2	0.00
19/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3478	3	3478	3	0.00
19/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1571	2	1571	2	0.00
19/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1697	2	1697	2	0.00
19/04/2012	R186 On 01-November-12			Bond Future	8.32	122.0215	8.3180	122.0215	0.00
19/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7288	7	7288	7	0.00
19/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7568	8	7568	8	0.00
19/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	7012	7	7012	7	0.00
19/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3552	4	3552	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
19/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3226	3	3226	3	0.00
19/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3386	3	3386	3	0.00
19/04/2012	R186 On 07-February-13			Bond Future	8.39	118.7834	8.3860	118.7834	0.00
19/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6441	7	6441	7	0.00
19/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6208	6	6208	6	0.00
19/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6686	7	6686	7	0.00
19/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5211	5	5211	5	0.00
19/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5629	6	5629	6	0.00
19/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5413	5	5413	5	0.00
19/04/2012	R189 On 03-May-12			Bond Future	215.71	215.5096	215.7143	215.5096	0.00
19/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	714	1	714	1	0.00
19/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	664	0	664	0	0.00
19/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	764	1	764	1	0.00
19/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R189 On 02-August-12			Bond Future	218.77	218.5621	218.7668	218.5621	44.00
19/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	767	1	767	1	0.00
19/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	817	1	817	1	0.00
19/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	717	1	717	1	0.00
19/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R197 On 03-May-12			Bond Future	259.92	259.8946	259.9186	259.8946	1,044.00
19/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8919	9	8919	9	0.00
19/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8869	9	8869	9	0.00
19/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8969	9	8969	9	0.00
19/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R197 On 02-August-12			Bond Future	258.41	258.3865	258.4074	258.3865	257.00
19/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	1407	1	1407	1	0.00
19/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	1357	1	1357	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
19/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1457	1	1457	1	0.00
19/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R201 On 03-May-12			Bond Future	5.87	110.2628	5.8650	110.2628	1,845.00
19/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4587	5	4587	5	0.00
19/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4705	5	4705	5	0.00
19/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4468	5	4468	5	0.00
19/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R201 On 02-August-12			Bond Future	5.88	107.4179	5.8810	107.4179	37.00
19/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3600	4	3600	4	0.00
19/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3708	4	3708	4	0.00
19/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3491	4	3491	4	0.00
19/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	1	0	1	0	0.00
19/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	1	0	0.00
19/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	2	0	2	0	0.00
19/04/2012	R201 On 01-November-12			Bond Future	5.84	109.0685	5.8380	109.0685	0.00
19/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1602	2	1602	2	0.00
19/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1525	2	1525	2	0.00
19/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1681	2	1681	2	0.00
19/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	239	0	239	0	0.00
19/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	284	0	284	0	0.00
19/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	260	0	260	0	0.00
19/04/2012	R201 On 07-February-13			Bond Future	5.76	106.4999	5.7560	106.4999	0.00
19/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1336	1	1336	1	0.00
19/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1398	1	1398	1	0.00
19/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1275	1	1275	1	0.00
19/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	481	0	481	0	0.00
19/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	427	0	427	0	0.00
19/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	454	0	454	0	0.00
19/04/2012	R202 On 03-May-12			Bond Future	191.59	191.5723	191.5918	191.5723	37,085.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1592	2	1592	2	0.00
19/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1642	2	1642	2	0.00
19/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1542	2	1542	2	0.00
19/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R203 On 03-May-12			Bond Future	7.10	106.2485	7.1030	106.2485	3,653.00
19/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7139	7	7139	7	0.00
19/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7347	7	7347	7	0.00
19/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	6932	7	6932	7	0.00
19/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	284	0	284	0	4,200.00
19/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	598	1	598	1	1,400.00
19/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1617	2	1617	2	0.00
19/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3100	3	3100	3	0.00
19/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	3	0	3	0	4,200.00
19/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	61	0	61	0	1,400.00
19/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	386	0	386	0	0.00
19/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	751	1	751	1	0.00
19/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R203 On 02-August-12			Bond Future	7.18	107.7544	7.1830	107.7544	71.00
19/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5609	6	5609	6	0.00
19/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5420	5	5420	5	0.00
19/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5799	6	5799	6	0.00
19/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	82	0	82	0	0.00
19/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	108	0	108	0	0.00
19/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	94	0	94	0	0.00
19/04/2012	R203 On 01-November-12			Bond Future	7.25	105.2484	7.2450	105.2484	0.00
19/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3168	3	3168	3	0.00
19/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3307	3	3307	3	0.00
19/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3032	3	3032	3	0.00
19/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1171	1	1171	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
19/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1043	1	1043	1	0.00
19/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1105	1	1105	1	0.00
19/04/2012	R203 On 07-February-13			Bond Future	7.31	107.0309	7.3120	107.0309	0.00
19/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	909	1	909	1	0.00
19/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	968	1	968	1	0.00
19/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	853	1	853	1	0.00
19/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	4303	4	4303	4	0.00
19/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4011	4	4011	4	0.00
19/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4155	4	4155	4	0.00
19/04/2012	R204 On 03-May-12			Bond Future	7.39	106.1212	7.3940	106.1212	3,658.00
19/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	6839	7	6839	7	0.00
19/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7081	7	7081	7	0.00
19/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	6597	7	6597	7	0.00
19/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	49	0	49	0	550.00
19/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1932	2	1932	2	0.00
19/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	79	0	79	0	550.00
19/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	2149	2	2149	2	0.00
19/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R204 On 02-August-12			Bond Future	7.48	103.5959	7.4770	103.5959	99.00
19/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5313	5	5313	5	0.00
19/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5521	5	5521	5	0.00
19/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5103	5	5103	5	0.00
19/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	306	0	306	0	0.00
19/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	247	0	247	0	0.00
19/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	277	0	277	0	0.00
19/04/2012	R204 On 01-November-12			Bond Future	7.54	105.1914	7.5420	105.1914	0.00
19/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3720	4	3720	4	0.00
19/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3564	4	3564	4	0.00
19/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3878	4	3878	4	0.00
19/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1426	1	1426	1	0.00
19/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1589	2	1589	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
19/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1506	2	1506	2	0.00
19/04/2012	R204 On 07-February-13			Bond Future	7.61	102.9317	7.6100	102.9317	0.00
19/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3821	4	3821	4	0.00
19/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3678	4	3678	4	0.00
19/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3966	4	3966	4	0.00
19/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1920	2	1920	2	0.00
19/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2093	2	2093	2	0.00
19/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2005	2	2005	2	0.00
19/04/2012	R206 On 03-May-12			Bond Future	5.63	105.3273	5.6330	105.3273	1,000.00
19/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2969	3	2969	3	0.00
19/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2891	3	2891	3	0.00
19/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3047	3	3047	3	0.00
19/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R206 On 02-August-12			Bond Future	5.62	103.0554	5.6170	103.0554	18.00
19/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2232	2	2232	2	0.00
19/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2165	2	2165	2	0.00
19/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2299	2	2299	2	0.00
19/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R206 On 01-November-12			Bond Future	5.48	104.6410	5.4810	104.6410	0.00
19/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	743	1	743	1	0.00
19/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	787	1	787	1	0.00
19/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	700	1	700	1	0.00
19/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	159	0	159	0	0.00
19/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	131	0	131	0	0.00
19/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	144	0	144	0	0.00
19/04/2012	R206 On 07-February-13			Bond Future	5.21	102.6435	5.2070	102.6435	0.00
19/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	845	1	845	1	0.00
19/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	881	1	881	1	0.00
19/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	810	1	810	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
19/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	141	0	141	0	0.00
19/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	123	0	123	0	0.00
19/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	131	0	131	0	0.00
19/04/2012	R207 On 03-May-12			Bond Future	7.59	100.2792	7.5940	100.2792	21,396.00
19/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6294	6	6294	6	0.00
19/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6555	7	6555	7	0.00
19/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6033	6	6033	6	0.00
19/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	323	0	323	0	2,400.00
19/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	3912	4	3912	4	0.00
19/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	827	1	827	1	800.00
19/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2337	2	2337	2	0.00
19/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	67	0	67	0	800.00
19/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	6	0	6	0	2,400.00
19/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	510	1	510	1	0.00
19/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	1144	1	1144	1	0.00
19/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R207 On 02-August-12			Bond Future	5.62	98.0598	5.6170	98.0598	210.00
19/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	17896	6	17896	6	0.00
19/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	18151	6	18151	6	0.00
19/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	17641	6	17641	6	0.00
19/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	1	0	1	0	0.00
19/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R207 On 01-November-12			Bond Future	7.74	99.5660	7.7400	99.5660	0.00
19/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4283	4	4283	4	0.00
19/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4111	4	4111	4	0.00
19/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4457	4	4457	4	0.00
19/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1519	2	1519	2	0.00
19/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1689	2	1689	2	0.00
19/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1602	2	1602	2	0.00
19/04/2012	R207 On 07-February-13			Bond Future	7.81	97.6107	7.8080	97.6107	0.00

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19/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4454	4	4454	4	0.00
19/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4297	4	4297	4	0.00
19/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4614	5	4614	5	0.00
19/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2109	2	2109	2	0.00
19/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2294	2	2294	2	0.00
19/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2199	2	2199	2	0.00
19/04/2012	R208 On 03-May-12			Bond Future	7.70	94.6647	7.6970	94.6647	10,014.00
19/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7558	8	7558	8	0.00
19/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	7833	8	7833	8	0.00
19/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7283	7	7283	7	0.00
19/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	273	0	273	0	3,000.00
19/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3901	4	3901	4	0.00
19/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	737	1	737	1	1,000.00
19/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2243	2	2243	2	0.00
19/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	116	0	116	0	1,000.00
19/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	13	0	13	0	3,000.00
19/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	719	1	719	1	0.00
19/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1487	2	1487	2	0.00
19/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R208 On 02-August-12			Bond Future	7.77	96.0048	7.7730	96.0048	336.00
19/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	6014	6	6014	6	0.00
19/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5778	6	5778	6	0.00
19/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6249	6	6249	6	0.00
19/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	369	0	369	0	0.00
19/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	450	0	450	0	0.00
19/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	409	0	409	0	0.00
19/04/2012	R208 On 01-November-12			Bond Future	7.84	94.0841	7.8360	94.0841	0.00
19/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4353	4	4353	4	0.00
19/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4534	5	4534	5	0.00
19/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4175	4	4175	4	0.00
19/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2087	2	2087	2	0.00

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19/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1883	2	1883	2	0.00
19/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1983	2	1983	2	0.00
19/04/2012	R208 On 07-February-13			Bond Future	7.90	95.6767	7.9020	95.6767	0.00
19/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3749	4	3749	4	0.00
19/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3904	4	3904	4	0.00
19/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3602	4	3602	4	0.00
19/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3331	3	3331	3	0.00
19/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3071	3	3071	3	0.00
19/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3196	3	3196	3	0.00
19/04/2012	R209 On 03-May-12			Bond Future	8.68	76.4629	8.6760	76.4629	3,030.00
19/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2798	3	2798	3	0.00
19/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	3119	3	3119	3	0.00
19/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2489	3	2489	3	0.00
19/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	332	0	332	0	0.00
19/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	199	0	199	0	0.00
19/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	258	0	258	0	0.00
19/04/2012	R209 On 02-August-12			Bond Future	8.75	77.5472	8.7450	77.5472	0.00
19/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5408	6	5408	6	0.00
19/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5664	6	5664	6	0.00
19/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	5156	5	5156	5	0.00
19/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1673	2	1673	2	0.00
19/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1450	1	1450	1	0.00
19/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1558	2	1558	2	0.00
19/04/2012	R209 On 01-November-12			Bond Future	8.81	75.5968	8.8050	75.5968	0.00
19/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5343	5	5343	5	0.00
19/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	5134	5	5134	5	0.00
19/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5555	6	5555	6	0.00
19/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3669	4	3669	4	0.00
19/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4009	4	4009	4	0.00
19/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3836	4	3836	4	0.00
19/04/2012	R209 On 07-February-13			Bond Future	8.87	76.8752	8.8680	76.8752	0.00
19/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5952	6	5952	6	0.00
19/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5751	6	5751	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
19/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	6156	6	6156	6	0.00
19/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4765	5	4765	5	0.00
19/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5119	5	5119	5	0.00
19/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	4939	5	4939	5	0.00
19/04/2012	R210 On 03-May-12			Bond Future	141.91	141.8945	141.9091	141.8945	925.00
19/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2909	3	2909	3	0.00
19/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2859	3	2859	3	0.00
19/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2959	3	2959	3	0.00
19/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R210 On 02-August-12			Bond Future	143.92	143.9043	143.9173	143.9043	80.00
19/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	917	1	917	1	0.00
19/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	967	1	967	1	0.00
19/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	867	1	867	1	0.00
19/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R211 On 03-May-12			Bond Future	119.50	119.4894	119.4965	119.4894	480.00
19/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1296	1	1296	1	0.00
19/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1346	1	1346	1	0.00
19/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1246	1	1246	1	0.00
19/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R211 On 02-August-12			Bond Future	119.79	119.7850	119.7906	119.7850	0.00
19/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
19/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
19/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
19/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	159	0	159	0	0.00
19/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	259	0	259	0	0.00
19/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	209	0	209	0	0.00
19/04/2012	R212 On 03-May-12			Bond Future	118.32	118.2543	118.3158	118.2543	2,902.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	3016	3	3016	3	0.00
19/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2966	3	2966	3	0.00
19/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3066	3	3066	3	0.00
19/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R212 On 02-August-12			Bond Future	118.46	118.3959	118.4568	118.3959	30.00
19/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	457	0	457	0	0.00
19/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	407	0	407	0	0.00
19/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	507	0	507	0	0.00
19/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R213 On 03-May-12			Bond Future	8.54	87.0807	8.5360	87.0807	4,435.00
19/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5651	6	5651	6	0.00
19/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5286	5	5286	5	0.00
19/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	6017	6	6017	6	0.00
19/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	17	0	17	0	0.00
19/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	35	0	35	0	0.00
19/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	24	0	24	0	0.00
19/04/2012	R213 On 02-August-12			Bond Future	8.61	88.3136	8.6060	88.3136	13.00
19/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6276	6	6276	6	0.00
19/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6556	7	6556	7	0.00
19/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	6000	6	6000	6	0.00
19/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1345	1	1345	1	0.00
19/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1155	1	1155	1	0.00
19/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1247	1	1247	1	0.00
19/04/2012	R213 On 01-November-12			Bond Future	8.67	86.1350	8.6690	86.1350	0.00
19/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5998	6	5998	6	0.00
19/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6229	6	6229	6	0.00
19/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5771	6	5771	6	0.00
19/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3550	4	3550	4	0.00
19/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3238	3	3238	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
19/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3390	3	3390	3	0.00
19/04/2012	R213 On 07-February-13			Bond Future	8.74	87.5924	8.7370	87.5924	0.00
19/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6537	7	6537	7	0.00
19/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6756	7	6756	7	0.00
19/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6321	6	6321	6	0.00
19/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4653	5	4653	5	0.00
19/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4322	4	4322	4	0.00
19/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4485	4	4485	4	0.00
19/04/2012	R214 On 03-May-12			Bond Future	8.73	78.0498	8.7250	78.0498	1,530.00
19/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	627	1	627	1	0.00
19/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	709	1	709	1	0.00
19/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	544	1	544	1	0.00
19/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R214 On 02-August-12			Bond Future	8.79	79.1581	8.7910	79.1581	0.00
19/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	75	0	75	0	0.00
19/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	157	0	157	0	0.00
19/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
19/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	8	0	8	0	0.00
19/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
19/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
20/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	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
20/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	AL7T On 03-May-12			Index Future	431.07	429.0010	431.0670	429.0010	13.00
20/04/2012	AL7T On 02-August-12			Index Future	437.16	435.0720	437.1600	435.0720	0.00
20/04/2012	ALBI On 03-May-12			Index Future	391.14	389.4110	391.1350	389.4110	819.00
20/04/2012	ALBI On 02-August-12			Index Future	396.66	394.9210	396.6640	394.9210	198.00
20/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	CAAW On 20-April-12			Any day expiry	7.82	7.8445	7.8207	7.8445	0.00
20/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	0	0	0	0	0.00
20/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	0	0	0	0	0.00
20/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	229	0	229	0	0.00
20/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	329	0	329	0	0.00
20/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	279	0	279	0	0.00
20/04/2012	CAAY On 30-April-12			Can-Do Future	0.02	0.0309	0.0186	0.0309	12,500.00
20/04/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.1159	0.1029	0.1159	5,670.00
20/04/2012	CABA On 18-June-12			Can-Do Future	0.24	0.2350	0.2418	0.2350	8,000.00
20/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0107	0.0110	0.0107	8,000.00
20/04/2012	CABC On 18-June-12			Can-Do Future	0.21	0.2063	0.2139	0.2063	0.00
20/04/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0043	0.0042	0.0043	16,000.00
20/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2012	DAAE On 30-April-12			Any day expiry	6.38	6.3970	6.3767	6.3970	500.00
20/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	15	0	15	0	0.00
20/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	25	0	25	0	0.00
20/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	9	0	9	0	0.00
20/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	182	0	182	0	0.00
20/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	98	0	98	0	0.00
20/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	138	0	138	0	0.00
20/04/2012	DAAF On 30-April-12			Any day expiry	8.09	8.1084	8.0928	8.1084	0.00
20/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	118	0	118	0	0.00
20/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	81	0	81	0	0.00
20/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	159	0	159	0	0.00
20/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	16	0	16	0	0.00
20/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	38	0	38	0	0.00
20/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	25	0	25	0	0.00
20/04/2012	DAAG On 30-April-12			Any day expiry	7.80	7.8474	7.8043	7.8474	500.00
20/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	28	0	28	0	0.00
20/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	20	0	20	0	0.00
20/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	38	0	38	0	0.00
20/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	134	0	134	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	216	0	216	0	0.00
20/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	174	0	174	0	0.00
20/04/2012	GOVI On 03-May-12			GOVI	391.95	390.2760	391.9520	390.2760	205.00
20/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	99520	8	99520	8	0.00
20/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	99420	8	99420	8	0.00
20/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	99620	8	99620	8	0.00
20/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
20/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
20/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
20/04/2012	GOVI On 02-August-12			GOVI	397.49	395.7990	397.4920	395.7990	26.00
20/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	74920	6	74920	6	0.00
20/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	74820	6	74820	6	0.00
20/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	75020	6	75020	6	0.00
20/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
20/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
20/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
20/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2012	IGOV On 03-May-12			Index Future	173.92	173.8580	173.9170	173.8580	563.00
20/04/2012	IGOV On 02-August-12			Index Future	176.38	176.3190	176.3760	176.3190	0.00
20/04/2012	ILBI On 03-May-12			Index Future	471.00	470.9960	470.9960	470.9960	0.00
20/04/2012	ILBI On 02-August-12			Index Future	477.69	477.6890	477.6890	477.6890	169.00
20/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
20/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	2,890.00
20/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
20/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	0.00
20/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.67	94.3100	5.6700	94.3100	44,760.00
20/04/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.70	94.2800	5.7000	94.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.77	94.2200	5.7700	94.2200	840.00
20/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.93	94.0300	5.9300	94.0300	790.00
20/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.10	93.8500	6.1000	93.8500	500.00
20/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.29	93.6600	6.2900	93.6600	1,700.00
20/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.50	93.4500	6.5000	93.4500	1,500.00
20/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.71	93.2400	6.7100	93.2400	0.00
20/04/2012	R157 On 03-May-12			Bond Future	6.46	122.6718	6.4560	122.6718	12,719.00
20/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5833	6	5833	6	0.00
20/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5990	6	5990	6	0.00
20/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5675	5	5675	5	0.00
20/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	54	0	54	0	1,500.00
20/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	355	0	355	0	1,500.00
20/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2953	3	2953	3	0.00
20/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	1007	1	1007	1	1,500.00
20/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	26	0	26	0	1,500.00
20/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	1	0	1	0	1,500.00
20/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	208	0	208	0	1,500.00
20/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	748	1	748	1	0.00
20/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R157 On 02-August-12			Bond Future	6.52	124.4083	6.5230	124.4083	108.00
20/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4483	4	4483	4	0.00
20/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4628	4	4628	4	0.00
20/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4337	4	4337	4	0.00
20/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	13	0	13	0	0.00
20/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	9	0	9	0	0.00
20/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	11	0	11	0	0.00
20/04/2012	R157 On 01-November-12			Bond Future	6.56	119.5073	6.5600	119.5073	0.00
20/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1866	2	1866	2	0.00
20/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1770	2	1770	2	0.00
20/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1964	2	1964	2	0.00
20/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	577	1	577	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
20/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	664	1	664	1	0.00
20/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	620	1	620	1	0.00
20/04/2012	R157 On 07-February-13			Bond Future	6.59	121.5332	6.5940	121.5332	0.00
20/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1497	1	1497	1	0.00
20/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1572	1	1572	1	0.00
20/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1425	1	1425	1	0.00
20/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1152	1	1152	1	0.00
20/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1042	1	1042	1	0.00
20/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1095	1	1095	1	0.00
20/04/2012	R186 On 03-May-12			Bond Future	8.10	123.5752	8.0960	123.5752	30,990.00
20/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	8328	8	8328	8	0.00
20/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	8763	8	8763	8	0.00
20/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7891	7	7891	7	0.00
20/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	457	0	457	0	2,250.00
20/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	7013	6	7013	6	0.00
20/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1749	1	1749	1	750.00
20/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3969	3	3969	3	0.00
20/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	142	0	142	0	750.00
20/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	11	0	11	0	2,250.00
20/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	747	1	747	1	0.00
20/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	5	0	5	0	0.00
20/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	2379	3	2379	3	0.00
20/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	2	0	2	0	0.00
20/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	3	0	3	0	0.00
20/04/2012	R186 On 02-August-12			Bond Future	8.17	120.0294	8.1700	120.0294	790.00
20/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6803	6	6803	6	0.00
20/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	7135	7	7135	7	0.00
20/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	6477	6	6477	6	0.00
20/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3846	3	3846	3	8,750.00
20/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	6221	6	6221	6	0.00
20/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1813	2	1813	2	43.00
20/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6869	6	6869	6	0.00
20/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2697	2	2697	2	199.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	8507	8	8507	8	0.00
20/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1510	1	1510	1	276.00
20/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	5805	6	5805	6	0.00
20/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	972	1	972	1	199.00
20/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1441	2	1441	2	43.00
20/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4329	5	4329	5	0.00
20/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1688	2	1688	2	276.00
20/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	6504	7	6504	7	0.00
20/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1585	2	1585	2	0.00
20/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3089	3	3089	3	0.00
20/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1352	2	1352	2	0.00
20/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1464	2	1464	2	0.00
20/04/2012	R186 On 01-November-12			Bond Future	8.23	121.8734	8.2320	121.8734	0.00
20/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7797	7	7797	7	0.00
20/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	8087	8	8087	8	0.00
20/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	7511	7	7511	7	0.00
20/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3251	4	3251	4	0.00
20/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	2946	3	2946	3	0.00
20/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3095	3	3095	3	0.00
20/04/2012	R186 On 07-February-13			Bond Future	8.30	118.6381	8.2980	118.6381	0.00
20/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6883	6	6883	6	0.00
20/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6640	6	6640	6	0.00
20/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	7138	7	7138	7	0.00
20/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	4861	5	4861	5	0.00
20/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5259	6	5259	6	0.00
20/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5052	5	5052	5	0.00
20/04/2012	R189 On 03-May-12			Bond Future	215.62	215.7143	215.6208	215.7143	0.00
20/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	621	1	621	1	0.00
20/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	571	1	571	1	0.00
20/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	671	1	671	1	0.00
20/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	R189 On 02-August-12			Bond Future	218.67	218.7668	218.6690	218.7668	44.00
20/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	669	1	669	1	0.00
20/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	619	1	619	1	0.00
20/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	719	1	719	1	0.00
20/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R197 On 03-May-12			Bond Future	259.48	259.9186	259.4756	259.9186	1,044.00
20/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8476	9	8476	9	0.00
20/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8426	9	8426	9	0.00
20/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8526	9	8526	9	0.00
20/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R197 On 02-August-12			Bond Future	257.95	258.4074	257.9545	258.4074	457.00
20/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	954	1	954	1	0.00
20/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1004	1	1004	1	0.00
20/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	904	1	904	1	0.00
20/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R201 On 03-May-12			Bond Future	5.80	110.2253	5.7990	110.2253	1,845.00
20/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4752	5	4752	5	0.00
20/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4870	5	4870	5	0.00
20/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4633	4	4633	4	0.00
20/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R201 On 02-August-12			Bond Future	5.81	107.3770	5.8070	107.3770	37.00
20/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3767	4	3767	4	0.00
20/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3876	4	3876	4	0.00
20/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3659	3	3659	3	0.00
20/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	1	0	0.00
20/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R201 On 01-November-12			Bond Future	5.76	109.0235	5.7580	109.0235	0.00
20/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1728	2	1728	2	0.00
20/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1648	2	1648	2	0.00
20/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1810	2	1810	2	0.00
20/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	204	0	204	0	0.00
20/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	243	0	243	0	0.00
20/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	222	0	222	0	0.00
20/04/2012	R201 On 07-February-13			Bond Future	5.67	106.4568	5.6670	106.4568	0.00
20/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1444	1	1444	1	0.00
20/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1508	1	1508	1	0.00
20/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1381	1	1381	1	0.00
20/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	427	0	427	0	0.00
20/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	377	0	377	0	0.00
20/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	402	0	402	0	0.00
20/04/2012	R202 On 03-May-12			Bond Future	191.61	191.5918	191.6119	191.5918	37,085.00
20/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1612	2	1612	2	0.00
20/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1662	2	1662	2	0.00
20/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1562	2	1562	2	0.00
20/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R203 On 03-May-12			Bond Future	7.02	106.2304	7.0160	106.2304	3,653.00
20/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7534	7	7534	7	0.00
20/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7741	7	7741	7	0.00
20/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	7326	7	7326	7	0.00
20/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	429	0	429	0	4,200.00
20/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	832	1	832	1	1,400.00
20/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1976	2	1976	2	0.00
20/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3492	3	3492	3	0.00
20/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	4,200.00
20/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	25	0	25	0	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	225	0	225	0	0.00
20/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	502	1	502	1	0.00
20/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R203 On 02-August-12			Bond Future	7.09	107.7328	7.0910	107.7328	71.00
20/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5985	6	5985	6	0.00
20/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5793	5	5793	5	0.00
20/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	6178	6	6178	6	0.00
20/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	62	0	62	0	0.00
20/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	82	0	82	0	0.00
20/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	71	0	71	0	0.00
20/04/2012	R203 On 01-November-12			Bond Future	7.15	105.2236	7.1490	105.2236	0.00
20/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3436	3	3436	3	0.00
20/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3581	3	3581	3	0.00
20/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3295	3	3295	3	0.00
20/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1036	1	1036	1	0.00
20/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	919	1	919	1	0.00
20/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	976	1	976	1	0.00
20/04/2012	R203 On 07-February-13			Bond Future	7.21	107.0074	7.2110	107.0074	0.00
20/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	1023	1	1023	1	0.00
20/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1087	1	1087	1	0.00
20/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	962	1	962	1	0.00
20/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	4015	4	4015	4	0.00
20/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3733	4	3733	4	0.00
20/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	3872	4	3872	4	0.00
20/04/2012	R204 On 03-May-12			Bond Future	7.32	106.1527	7.3170	106.1527	3,658.00
20/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	7246	7	7246	7	0.00
20/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7487	7	7487	7	0.00
20/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	7004	7	7004	7	0.00
20/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	79	0	79	0	550.00
20/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	2296	2	2296	2	0.00
20/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	37	0	37	0	550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	1772	2	1772	2	0.00
20/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R204 On 02-August-12			Bond Future	7.40	103.6264	7.3970	103.6264	99.00
20/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5670	5	5670	5	0.00
20/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5883	6	5883	6	0.00
20/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5456	5	5456	5	0.00
20/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	251	0	251	0	0.00
20/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	201	0	201	0	0.00
20/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	227	0	227	0	0.00
20/04/2012	R204 On 01-November-12			Bond Future	7.46	105.2159	7.4590	105.2159	0.00
20/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3985	4	3985	4	0.00
20/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3823	4	3823	4	0.00
20/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	4149	4	4149	4	0.00
20/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1289	1	1289	1	0.00
20/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1440	2	1440	2	0.00
20/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1363	2	1363	2	0.00
20/04/2012	R204 On 07-February-13			Bond Future	7.52	102.9646	7.5240	102.9646	0.00
20/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	4070	4	4070	4	0.00
20/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3922	4	3922	4	0.00
20/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4220	4	4220	4	0.00
20/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1768	2	1768	2	0.00
20/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	1931	2	1931	2	0.00
20/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	1848	2	1848	2	0.00
20/04/2012	R206 On 03-May-12			Bond Future	5.57	105.3014	5.5660	105.3014	1,000.00
20/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	3077	3	3077	3	0.00
20/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2999	3	2999	3	0.00
20/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3155	3	3155	3	0.00
20/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R206 On 02-August-12			Bond Future	5.54	103.0291	5.5390	103.0291	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2340	2	2340	2	0.00
20/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2273	2	2273	2	0.00
20/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2408	2	2408	2	0.00
20/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R206 On 01-November-12			Bond Future	5.39	104.6075	5.3900	104.6075	0.00
20/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	822	1	822	1	0.00
20/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	868	1	868	1	0.00
20/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	777	1	777	1	0.00
20/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	130	0	130	0	0.00
20/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	107	0	107	0	0.00
20/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	118	0	118	0	0.00
20/04/2012	R206 On 07-February-13			Bond Future	5.10	102.6136	5.0990	102.6136	0.00
20/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	921	1	921	1	0.00
20/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	958	1	958	1	0.00
20/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	885	1	885	1	0.00
20/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	118	0	118	0	0.00
20/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	102	0	102	0	0.00
20/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	110	0	110	0	0.00
20/04/2012	R207 On 03-May-12			Bond Future	7.52	100.2792	7.5170	100.2792	21,396.00
20/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6732	6	6732	6	0.00
20/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6993	7	6993	7	0.00
20/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6471	6	6471	6	0.00
20/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	457	0	457	0	2,400.00
20/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	4346	4	4346	4	0.00
20/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	1081	1	1081	1	800.00
20/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2739	2	2739	2	0.00
20/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	31	0	31	0	800.00
20/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	2	0	2	0	2,400.00
20/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	326	1	326	1	0.00
20/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	840	1	840	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
20/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R207 On 02-August-12			Bond Future	7.60	110.2648	7.5970	110.2648	210.00
20/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	6372	18	6372	18	0.00
20/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6601	18	6601	18	0.00
20/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	6142	18	6142	18	0.00
20/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	265	0	265	0	0.00
20/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	213	0	213	0	0.00
20/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	239	0	239	0	0.00
20/04/2012	R207 On 01-November-12			Bond Future	7.66	99.5660	7.6580	99.5660	0.00
20/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4574	4	4574	4	0.00
20/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4396	4	4396	4	0.00
20/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4754	4	4754	4	0.00
20/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1376	2	1376	2	0.00
20/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1534	2	1534	2	0.00
20/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1454	2	1454	2	0.00
20/04/2012	R207 On 07-February-13			Bond Future	7.72	97.6107	7.7230	97.6107	0.00
20/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4730	4	4730	4	0.00
20/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4567	4	4567	4	0.00
20/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4895	5	4895	5	0.00
20/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	1948	2	1948	2	0.00
20/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2123	2	2123	2	0.00
20/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2034	2	2034	2	0.00
20/04/2012	R208 On 03-May-12			Bond Future	7.62	94.6708	7.6160	94.6708	10,014.00
20/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	8055	8	8055	8	0.00
20/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	8329	8	8329	8	0.00
20/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7780	7	7780	7	0.00
20/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	399	0	399	0	3,000.00
20/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	4390	4	4390	4	0.00
20/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	990	1	990	1	1,000.00
20/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2681	2	2681	2	0.00
20/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	57	0	57	0	1,000.00
20/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	5	0	5	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
20/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	475	1	475	1	0.00
20/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1116	1	1116	1	0.00
20/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R208 On 02-August-12			Bond Future	7.69	96.0108	7.6890	96.0108	336.00
20/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	6445	6	6445	6	0.00
20/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	6203	6	6203	6	0.00
20/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6686	6	6686	6	0.00
20/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	303	0	303	0	0.00
20/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	372	0	372	0	0.00
20/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	338	0	338	0	0.00
20/04/2012	R208 On 01-November-12			Bond Future	7.75	94.0841	7.7490	94.0841	0.00
20/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4676	4	4676	4	0.00
20/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4864	5	4864	5	0.00
20/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4491	4	4491	4	0.00
20/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	1895	2	1895	2	0.00
20/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1705	2	1705	2	0.00
20/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1798	2	1798	2	0.00
20/04/2012	R208 On 07-February-13			Bond Future	7.81	95.6767	7.8120	95.6767	0.00
20/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	4027	4	4027	4	0.00
20/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	4188	4	4188	4	0.00
20/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3873	4	3873	4	0.00
20/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3090	3	3090	3	0.00
20/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	2844	3	2844	3	0.00
20/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	2963	3	2963	3	0.00
20/04/2012	R209 On 03-May-12			Bond Future	8.61	76.3500	8.6100	76.3500	3,060.00
20/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	3233	3	3233	3	0.00
20/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	3572	3	3572	3	0.00
20/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2902	2	2902	2	0.00
20/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	211	0	211	0	0.00
20/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	118	0	118	0	0.00
20/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	158	0	158	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	R209 On 02-August-12			Bond Future	8.68	77.4278	8.6770	77.4278	0.00
20/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5786	5	5786	5	0.00
20/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	6050	6	6050	6	0.00
20/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	5525	5	5525	5	0.00
20/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1499	2	1499	2	0.00
20/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1293	1	1293	1	0.00
20/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1393	2	1393	2	0.00
20/04/2012	R209 On 01-November-12			Bond Future	8.74	75.4710	8.7360	75.4710	0.00
20/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5654	5	5654	5	0.00
20/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	5437	5	5437	5	0.00
20/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5874	6	5874	6	0.00
20/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3443	4	3443	4	0.00
20/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	3766	4	3766	4	0.00
20/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3602	4	3602	4	0.00
20/04/2012	R209 On 07-February-13			Bond Future	8.80	76.7509	8.7970	76.7509	0.00
20/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	6261	6	6261	6	0.00
20/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	6054	6	6054	6	0.00
20/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	6470	6	6470	6	0.00
20/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4525	5	4525	5	0.00
20/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	4868	5	4868	5	0.00
20/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	4694	5	4694	5	0.00
20/04/2012	R210 On 03-May-12			Bond Future	142.48	141.9091	142.4813	141.9091	925.00
20/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	3481	3	3481	3	0.00
20/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	3431	3	3431	3	0.00
20/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	3531	3	3531	3	0.00
20/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R210 On 02-August-12			Bond Future	144.50	143.9173	144.4954	143.9173	80.00
20/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	1495	1	1495	1	0.00
20/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	1445	1	1445	1	0.00
20/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	1545	1	1545	1	0.00
20/04/2012	R210 On 02-August-12	142.95	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
20/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R211 On 03-May-12			Bond Future	119.56	119.4965	119.5576	119.4965	480.00
20/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1358	1	1358	1	0.00
20/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1408	1	1408	1	0.00
20/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1308	1	1308	1	0.00
20/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R211 On 02-August-12			Bond Future	119.85	119.7906	119.8509	119.7906	0.00
20/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
20/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
20/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
20/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	199	0	199	0	0.00
20/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	99	0	99	0	0.00
20/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	149	0	149	0	0.00
20/04/2012	R212 On 03-May-12			Bond Future	118.68	118.3158	118.6819	118.3158	2,902.00
20/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	3382	3	3382	3	0.00
20/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	3332	3	3332	3	0.00
20/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3432	3	3432	3	0.00
20/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R212 On 02-August-12			Bond Future	118.83	118.4568	118.8264	118.4568	30.00
20/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	826	0	826	0	0.00
20/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	776	0	776	0	0.00
20/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	876	1	876	1	0.00
20/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R213 On 03-May-12			Bond Future	8.46	87.0476	8.4600	87.0476	4,435.00
20/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	6270	6	6270	6	0.00
20/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5900	5	5900	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
20/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	6640	6	6640	6	0.00
20/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	7	0	7	0	0.00
20/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	16	0	16	0	0.00
20/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	10	0	10	0	0.00
20/04/2012	R213 On 02-August-12			Bond Future	8.53	88.2809	8.5280	88.2809	13.00
20/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6755	6	6755	6	0.00
20/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	7044	7	7044	7	0.00
20/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	6469	6	6469	6	0.00
20/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1174	1	1174	1	0.00
20/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1002	1	1002	1	0.00
20/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1085	1	1085	1	0.00
20/04/2012	R213 On 01-November-12			Bond Future	8.59	86.0947	8.5900	86.0947	0.00
20/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	6388	6	6388	6	0.00
20/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6628	6	6628	6	0.00
20/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	6153	6	6153	6	0.00
20/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3291	4	3291	4	0.00
20/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	2996	3	2996	3	0.00
20/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3140	3	3140	3	0.00
20/04/2012	R213 On 07-February-13			Bond Future	8.66	87.5527	8.6560	87.5527	0.00
20/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6916	7	6916	7	0.00
20/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	7142	7	7142	7	0.00
20/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6693	6	6693	6	0.00
20/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4378	5	4378	5	0.00
20/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4061	4	4061	4	0.00
20/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4217	4	4217	4	0.00
20/04/2012	R214 On 03-May-12			Bond Future	8.66	77.8897	8.6590	77.8897	1,530.00
20/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	1185	1	1185	1	0.00
20/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	1102	1	1102	1	0.00
20/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	1268	1	1268	1	0.00
20/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R214 On 02-August-12			Bond Future	8.72	78.9917	8.7240	78.9917	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	634	0	634	0	0.00
20/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	717	0	717	0	0.00
20/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	551	0	551	0	0.00
20/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
20/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	AL7T On 03-May-12			Index Future	429.17	431.0670	429.1650	431.0670	13.00
23/04/2012	AL7T On 02-August-12			Index Future	435.22	437.1600	435.2190	437.1600	0.00
23/04/2012	ALBI On 03-May-12			Index Future	389.47	391.1350	389.4690	391.1350	819.00
23/04/2012	ALBI On 02-August-12			Index Future	394.96	396.6640	394.9630	396.6640	198.00
23/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	CAAY On 30-April-12			Can-Do Future	0.02	0.0186	0.0211	0.0186	12,500.00
23/04/2012	CAAZ On 18-June-12			Can-Do Future	0.12	0.1029	0.1195	0.1029	5,670.00
23/04/2012	CABA On 18-June-12			Can-Do Future	0.24	0.2418	0.2359	0.2418	8,000.00
23/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0110	0.0078	0.0110	8,000.00
23/04/2012	CABC On 18-June-12			Can-Do Future	0.17	0.2139	0.1701	0.2139	0.00
23/04/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0042	0.0031	0.0042	16,000.00
23/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2012	DAAE On 30-April-12			Any day expiry	6.38	6.3767	6.3781	6.3767	500.00
23/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	14	0	14	0	0.00
23/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	8	0	8	0	0.00
23/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	23	0	23	0	0.00
23/04/2012	DAAE On 30-April-12	6.37	Call	Any day expiry	52	0	52	0	2,000.00
23/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	95	0	95	0	0.00
23/04/2012	DAAE On 30-April-12	6.37	Put	Any day expiry	44	0	44	0	0.00
23/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	180	0	180	0	0.00
23/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	136	0	136	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	DAAF On 30-April-12			Any day expiry	8.09	8.0928	8.0934	8.0928	0.00
23/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	111	0	111	0	0.00
23/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	73	0	73	0	0.00
23/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	154	0	154	0	0.00
23/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	11	0	11	0	0.00
23/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	30	0	30	0	0.00
23/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	18	0	18	0	0.00
23/04/2012	DAAG On 30-April-12			Any day expiry	7.87	7.8043	7.8711	7.8043	500.00
23/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	34	0	34	0	0.00
23/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	23	0	23	0	0.00
23/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	49	0	49	0	0.00
23/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	78	0	78	0	0.00
23/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	152	0	152	0	0.00
23/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	113	0	113	0	0.00
23/04/2012	GOVI On 03-May-12			GOVI	390.39	391.9520	390.3900	391.9520	89.00
23/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	83900	10	83900	10	0.00
23/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	83800	10	83800	10	0.00
23/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	84000	10	84000	10	0.00
23/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 02-August-12			GOVI	395.90	397.4920	395.8960	397.4920	142.00
23/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	58960	7	58960	7	0.00
23/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	58860	7	58860	7	0.00
23/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	59060	8	59060	8	0.00
23/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
23/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
23/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2012	IGOV On 03-May-12			Index Future	173.58	173.9170	173.5810	173.9170	431.00
23/04/2012	IGOV On 02-August-12			Index Future	176.03	176.3760	176.0290	176.3760	131.00
23/04/2012	ILBI On 03-May-12			Index Future	471.23	470.9960	471.2340	470.9960	0.00
23/04/2012	ILBI On 02-August-12			Index Future	477.93	477.6890	477.9300	477.6890	169.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	0.00
23/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	2,890.00
23/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
23/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.66	94.3400	5.6600	94.3400	0.00
23/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3300	5.7000	94.3300	44,760.00
23/04/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.72	94.3000	5.7200	94.3000	0.00
23/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2300	5.8000	94.2300	840.00
23/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.96	94.0700	5.9600	94.0700	790.00
23/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.13	93.9000	6.1300	93.9000	500.00
23/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.32	93.7100	6.3200	93.7100	1,700.00
23/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.52	93.5000	6.5200	93.5000	1,500.00
23/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.73	93.2900	6.7300	93.2900	0.00
23/04/2012	R157 On 03-May-12			Bond Future	6.53	122.8963	6.5310	122.8963	12,719.00
23/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5582	6	5582	6	0.00
23/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5739	6	5739	6	0.00
23/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5424	6	5424	6	0.00
23/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	14	0	14	0	1,500.00
23/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	192	0	192	0	1,500.00
23/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2701	3	2701	3	0.00
23/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	766	1	766	1	1,500.00
23/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	36	0	36	0	1,500.00
23/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
23/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	296	0	296	0	1,500.00
23/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	959	1	959	1	0.00
23/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R157 On 03-May-12	8.25	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
23/04/2012	R157 On 02-August-12			Bond Future	6.61	124.6344	6.6070	124.6344	108.00
23/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4225	4	4225	4	0.00
23/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4081	4	4081	4	0.00
23/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4370	5	4370	5	0.00
23/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	11	0	11	0	0.00
23/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	17	0	17	0	0.00
23/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	14	0	14	0	0.00
23/04/2012	R157 On 01-November-12			Bond Future	6.65	119.7294	6.6520	119.7294	0.00
23/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1686	2	1686	2	0.00
23/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1779	2	1779	2	0.00
23/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1594	2	1594	2	0.00
23/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	750	1	750	1	0.00
23/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	654	1	654	1	0.00
23/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	702	1	702	1	0.00
23/04/2012	R157 On 07-February-13			Bond Future	6.70	121.7522	6.7000	121.7522	0.00
23/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1343	1	1343	1	0.00
23/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1414	2	1414	2	0.00
23/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1276	1	1276	1	0.00
23/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1276	1	1276	1	0.00
23/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1157	1	1157	1	0.00
23/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1214	1	1214	1	0.00
23/04/2012	R186 On 03-May-12			Bond Future	8.18	124.3567	8.1810	124.3567	30,990.00
23/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7507	8	7507	8	0.00
23/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	7942	9	7942	9	0.00
23/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7070	8	7070	8	0.00
23/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	190	0	190	0	2,250.00
23/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6191	7	6191	7	0.00
23/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1126	2	1126	2	750.00
23/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3169	4	3169	4	0.00
23/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	162	0	162	0	750.00
23/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	9	0	9	0	2,250.00
23/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	944	1	944	1	0.00
23/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	2932	2	2932	2	0.00
23/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	1	0	1	0	0.00
23/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	2	0	2	0	0.00
23/04/2012	R186 On 02-August-12			Bond Future	8.26	120.8245	8.2580	120.8245	790.00
23/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6155	7	6155	7	0.00
23/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6474	7	6474	7	0.00
23/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3355	4	3355	4	8,750.00
23/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5596	6	5596	6	0.00
23/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5842	6	5842	6	0.00
23/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1240	2	1240	2	276.00
23/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1507	2	1507	2	43.00
23/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6218	7	6218	7	0.00
23/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2299	3	2299	3	199.00
23/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7802	9	7802	9	0.00
23/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1100	1	1100	1	199.00
23/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1623	1	1623	1	43.00
23/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4764	4	4764	4	0.00
23/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6331	6	6331	6	0.00
23/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1783	2	1783	2	0.00
23/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3430	3	3430	3	0.00
23/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1896	2	1896	2	276.00
23/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	7067	7	7067	7	0.00
23/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1524	1	1524	1	0.00
23/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1649	1	1649	1	0.00
23/04/2012	R186 On 01-November-12			Bond Future	8.32	122.6729	8.3230	122.6729	0.00
23/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7209	8	7209	8	0.00
23/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	6933	8	6933	8	0.00
23/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7489	8	7489	8	0.00
23/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3193	3	3193	3	0.00
23/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3519	3	3519	3	0.00
23/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3353	3	3353	3	0.00
23/04/2012	R186 On 07-February-13			Bond Future	8.39	119.4406	8.3920	119.4406	0.00
23/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6371	7	6371	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
23/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6138	7	6138	7	0.00
23/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6615	7	6615	7	0.00
23/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5194	5	5194	5	0.00
23/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5614	5	5614	5	0.00
23/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5397	5	5397	5	0.00
23/04/2012	R189 On 03-May-12			Bond Future	215.63	215.6208	215.6264	215.6208	0.00
23/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	626	1	626	1	0.00
23/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	576	1	576	1	0.00
23/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	676	1	676	1	0.00
23/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R189 On 02-August-12			Bond Future	218.67	218.6690	218.6681	218.6690	44.00
23/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	668	1	668	1	0.00
23/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	718	1	718	1	0.00
23/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	618	1	618	1	0.00
23/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 03-May-12			Bond Future	259.97	259.4756	259.9673	259.4756	1,044.00
23/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8967	8	8967	8	0.00
23/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8917	8	8917	8	0.00
23/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	9017	9	9017	9	0.00
23/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 02-August-12			Bond Future	258.45	257.9545	258.4452	257.9545	457.00
23/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	1445	1	1445	1	0.00
23/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	1395	1	1395	1	0.00
23/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1495	1	1495	1	0.00
23/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R197 On 02-August-12	257.00	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
23/04/2012	R201 On 03-May-12			Bond Future	5.88	110.3905	5.8750	110.3905	1,845.00
23/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4562	5	4562	5	0.00
23/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4680	5	4680	5	0.00
23/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4443	5	4443	5	0.00
23/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R201 On 02-August-12			Bond Future	5.89	107.5453	5.8930	107.5453	37.00
23/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3572	4	3572	4	0.00
23/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3464	4	3464	4	0.00
23/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3681	4	3681	4	0.00
23/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	1	0	0.00
23/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	2	0	2	0	0.00
23/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	1	0	1	0	0.00
23/04/2012	R201 On 01-November-12			Bond Future	5.86	109.1872	5.8550	109.1872	0.00
23/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1570	2	1570	2	0.00
23/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1649	2	1649	2	0.00
23/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1493	2	1493	2	0.00
23/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	286	0	286	0	0.00
23/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	241	0	241	0	0.00
23/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	263	0	263	0	0.00
23/04/2012	R201 On 07-February-13			Bond Future	5.78	106.6168	5.7820	106.6168	0.00
23/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1299	1	1299	1	0.00
23/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1361	2	1361	2	0.00
23/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1240	1	1240	1	0.00
23/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	493	0	493	0	0.00
23/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	437	0	437	0	0.00
23/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	463	0	463	0	0.00
23/04/2012	R202 On 03-May-12			Bond Future	190.43	191.6119	190.4336	191.6119	37,085.00
23/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	434	2	434	2	0.00
23/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	484	2	484	2	0.00
23/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	384	2	384	2	0.00
23/04/2012	R202 On 03-May-12	190.05	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
23/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 02-August-12			Bond Future	190.36	191.5646	190.3638	191.5646	0.00
23/04/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R202 On 02-August-12	190.95	Put	Bond Future	586	0	586	0	0.00
23/04/2012	R202 On 02-August-12	191.05	Put	Bond Future	686	0	686	0	0.00
23/04/2012	R202 On 02-August-12	191.00	Put	Bond Future	636	0	636	0	0.00
23/04/2012	R203 On 03-May-12			Bond Future	7.08	106.6250	7.0760	106.6250	3,653.00
23/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7262	8	7262	8	0.00
23/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7469	8	7469	8	0.00
23/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	7054	7	7054	7	0.00
23/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	258	0	258	0	4,200.00
23/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	598	1	598	1	1,400.00
23/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1702	2	1702	2	0.00
23/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3220	3	3220	3	0.00
23/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	1	0	1	0	4,200.00
23/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	24	0	24	0	1,400.00
23/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	263	0	263	0	0.00
23/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	603	1	603	1	0.00
23/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R203 On 02-August-12			Bond Future	7.16	108.1320	7.1550	108.1320	71.00
23/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5716	6	5716	6	0.00
23/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5907	6	5907	6	0.00
23/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5525	6	5525	6	0.00
23/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	92	0	92	0	0.00
23/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	69	0	69	0	0.00
23/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	80	0	80	0	0.00
23/04/2012	R203 On 01-November-12			Bond Future	7.22	105.6215	7.2170	105.6215	0.00
23/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3228	3	3228	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
23/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3090	3	3090	3	0.00
23/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3369	4	3369	4	0.00
23/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	989	1	989	1	0.00
23/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1114	1	1114	1	0.00
23/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1050	1	1050	1	0.00
23/04/2012	R203 On 07-February-13			Bond Future	7.29	107.4045	7.2850	107.4045	0.00
23/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	927	1	927	1	0.00
23/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	987	1	987	1	0.00
23/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	870	1	870	1	0.00
23/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	4214	4	4214	4	0.00
23/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3924	4	3924	4	0.00
23/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4067	4	4067	4	0.00
23/04/2012	R204 On 03-May-12			Bond Future	7.37	106.5589	7.3720	106.5589	3,658.00
23/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	6955	7	6955	7	0.00
23/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7197	7	7197	7	0.00
23/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	6713	7	6713	7	0.00
23/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	28	0	28	0	550.00
23/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	2002	2	2002	2	0.00
23/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	34	0	34	0	550.00
23/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	2012	2	2012	2	0.00
23/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R204 On 02-August-12			Bond Future	7.46	104.0336	7.4550	104.0336	99.00
23/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5395	6	5395	6	0.00
23/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5183	5	5183	5	0.00
23/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5605	6	5605	6	0.00
23/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	219	0	219	0	0.00
23/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	274	0	274	0	0.00
23/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	247	0	247	0	0.00
23/04/2012	R204 On 01-November-12			Bond Future	7.52	105.6236	7.5200	105.6236	0.00
23/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3767	4	3767	4	0.00
23/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3927	4	3927	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3610	4	3610	4	0.00
23/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1527	1	1527	1	0.00
23/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1367	1	1367	1	0.00
23/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1445	1	1445	1	0.00
23/04/2012	R204 On 07-February-13			Bond Future	7.59	103.3705	7.5890	103.3705	0.00
23/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3863	4	3863	4	0.00
23/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3719	4	3719	4	0.00
23/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4010	4	4010	4	0.00
23/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1865	2	1865	2	0.00
23/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2035	2	2035	2	0.00
23/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	1948	2	1948	2	0.00
23/04/2012	R206 On 03-May-12			Bond Future	5.64	105.4101	5.6430	105.4101	1,000.00
23/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2952	3	2952	3	0.00
23/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2874	3	2874	3	0.00
23/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3030	3	3030	3	0.00
23/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 02-August-12			Bond Future	5.63	103.1374	5.6320	103.1374	18.00
23/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2211	2	2211	2	0.00
23/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2279	2	2279	2	0.00
23/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2144	2	2144	2	0.00
23/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R206 On 01-November-12			Bond Future	5.50	104.7129	5.5040	104.7129	0.00
23/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	720	1	720	1	0.00
23/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	678	1	678	1	0.00
23/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	764	1	764	1	0.00
23/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	135	0	135	0	0.00
23/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	164	0	164	0	0.00
23/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	148	0	148	0	0.00
23/04/2012	R206 On 07-February-13			Bond Future	5.25	102.7114	5.2500	102.7114	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	813	1	813	1	0.00
23/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	848	1	848	1	0.00
23/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	778	1	778	1	0.00
23/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	148	0	148	0	0.00
23/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	129	0	129	0	0.00
23/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	138	0	138	0	0.00
23/04/2012	R207 On 03-May-12			Bond Future	7.59	100.7173	7.5920	100.7173	21,406.00
23/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6306	7	6306	7	0.00
23/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6566	7	6566	7	0.00
23/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6044	6	6044	6	0.00
23/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	239	0	239	0	2,400.00
23/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	3919	4	3919	4	0.00
23/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	734	1	734	1	800.00
23/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2313	3	2313	3	0.00
23/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	31	0	31	0	800.00
23/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	2	0	2	0	2,400.00
23/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	406	0	406	0	0.00
23/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	1049	1	1049	1	0.00
23/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R207 On 02-August-12			Bond Future	7.68	98.5015	7.6750	98.5015	210.00
23/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5973	6	5973	6	0.00
23/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5747	6	5747	6	0.00
23/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6199	7	6199	7	0.00
23/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	242	0	242	0	0.00
23/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	301	0	301	0	0.00
23/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	271	0	271	0	0.00
23/04/2012	R207 On 01-November-12			Bond Future	7.74	100.0058	7.7400	100.0058	0.00
23/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4257	5	4257	5	0.00
23/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4431	5	4431	5	0.00
23/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4085	4	4085	4	0.00
23/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1663	2	1663	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
23/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1493	1	1493	1	0.00
23/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1576	1	1576	1	0.00
23/04/2012	R207 On 07-February-13			Bond Future	7.81	98.0518	7.8100	98.0518	0.00
23/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4427	5	4427	5	0.00
23/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4269	5	4269	5	0.00
23/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4587	5	4587	5	0.00
23/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2092	2	2092	2	0.00
23/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2277	2	2277	2	0.00
23/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2183	2	2183	2	0.00
23/04/2012	R208 On 03-May-12			Bond Future	7.70	95.1677	7.7010	95.1677	10,014.00
23/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7534	8	7534	8	0.00
23/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	7808	8	7808	8	0.00
23/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7258	8	7258	8	0.00
23/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	182	0	182	0	3,000.00
23/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3867	4	3867	4	0.00
23/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	612	1	612	1	1,000.00
23/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2168	3	2168	3	0.00
23/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	65	0	65	0	1,000.00
23/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	4	0	4	0	3,000.00
23/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	618	0	618	0	0.00
23/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1421	1	1421	1	0.00
23/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R208 On 02-August-12			Bond Future	7.78	96.5133	7.7770	96.5133	336.00
23/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5970	6	5970	6	0.00
23/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6206	7	6206	7	0.00
23/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5733	6	5733	6	0.00
23/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	429	0	429	0	0.00
23/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	350	0	350	0	0.00
23/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	389	0	389	0	0.00
23/04/2012	R208 On 01-November-12			Bond Future	7.84	94.5919	7.8410	94.5919	0.00
23/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4305	5	4305	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4127	4	4127	4	0.00
23/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4486	5	4486	5	0.00
23/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1864	2	1864	2	0.00
23/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2068	2	2068	2	0.00
23/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1964	2	1964	2	0.00
23/04/2012	R208 On 07-February-13			Bond Future	7.91	96.1880	7.9090	96.1880	0.00
23/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3704	4	3704	4	0.00
23/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3859	4	3859	4	0.00
23/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3557	4	3557	4	0.00
23/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3325	3	3325	3	0.00
23/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3065	3	3065	3	0.00
23/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3191	3	3191	3	0.00
23/04/2012	R209 On 03-May-12			Bond Future	8.71	76.8846	8.7090	76.8846	3,060.00
23/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2471	3	2471	3	0.00
23/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2797	4	2797	4	0.00
23/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2157	3	2157	3	0.00
23/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	265	0	265	0	0.00
23/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	142	0	142	0	0.00
23/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	196	0	196	0	0.00
23/04/2012	R209 On 02-August-12			Bond Future	8.78	77.9714	8.7800	77.9714	0.00
23/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5160	6	5160	6	0.00
23/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4911	6	4911	6	0.00
23/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5412	6	5412	6	0.00
23/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1476	1	1476	1	0.00
23/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1706	1	1706	1	0.00
23/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1588	1	1588	1	0.00
23/04/2012	R209 On 01-November-12			Bond Future	8.84	76.0161	8.8410	76.0161	0.00
23/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5134	6	5134	6	0.00
23/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5343	6	5343	6	0.00
23/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4928	5	4928	5	0.00
23/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4085	4	4085	4	0.00
23/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3739	3	3739	3	0.00
23/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3909	4	3909	4	0.00



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23/04/2012	R209 On 07-February-13			Bond Future	8.91	77.3051	8.9060	77.3051	0.00
23/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5751	6	5751	6	0.00
23/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5553	6	5553	6	0.00
23/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5951	6	5951	6	0.00
23/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4854	5	4854	5	0.00
23/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5215	5	5215	5	0.00
23/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5032	5	5032	5	0.00
23/04/2012	R210 On 03-May-12			Bond Future	141.75	142.4813	141.7535	142.4813	925.00
23/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2754	3	2754	3	0.00
23/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2704	3	2704	3	0.00
23/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2804	4	2804	4	0.00
23/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 02-August-12			Bond Future	143.75	144.4954	143.7531	144.4954	80.00
23/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	753	1	753	1	0.00
23/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	803	2	803	2	0.00
23/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	703	1	703	1	0.00
23/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 03-May-12			Bond Future	119.24	119.5576	119.2428	119.5576	480.00
23/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1043	1	1043	1	0.00
23/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1093	1	1093	1	0.00
23/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	993	1	993	1	0.00
23/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 02-August-12			Bond Future	119.53	119.8509	119.5279	119.8509	0.00
23/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
23/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	422	0	422	0	0.00

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23/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	522	0	522	0	0.00
23/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	472	0	472	0	0.00
23/04/2012	R212 On 03-May-12			Bond Future	118.29	118.6819	118.2876	118.6819	2,902.00
23/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2988	3	2988	3	0.00
23/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2938	3	2938	3	0.00
23/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3038	3	3038	3	0.00
23/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R212 On 02-August-12			Bond Future	118.42	118.8264	118.4230	118.8264	30.00
23/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	423	1	423	1	0.00
23/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	373	1	373	1	0.00
23/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	473	1	473	1	0.00
23/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R213 On 03-May-12			Bond Future	8.56	87.6810	8.5550	87.6810	4,435.00
23/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5478	6	5478	6	0.00
23/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5108	6	5108	6	0.00
23/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	5848	7	5848	7	0.00
23/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	5	0	5	0	0.00
23/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	14	0	14	0	0.00
23/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	9	0	9	0	0.00
23/04/2012	R213 On 02-August-12			Bond Future	8.63	88.9217	8.6260	88.9217	13.00
23/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6104	7	6104	7	0.00
23/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6383	7	6383	7	0.00
23/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5829	6	5829	6	0.00
23/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1337	1	1337	1	0.00
23/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1145	1	1145	1	0.00
23/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1238	1	1238	1	0.00
23/04/2012	R213 On 01-November-12			Bond Future	8.69	86.7351	8.6900	86.7351	0.00
23/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5849	6	5849	6	0.00
23/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6078	7	6078	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
23/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5624	6	5624	6	0.00
23/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3572	3	3572	3	0.00
23/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3256	3	3256	3	0.00
23/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3410	3	3410	3	0.00
23/04/2012	R213 On 07-February-13			Bond Future	8.76	88.1999	8.7600	88.1999	0.00
23/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6393	7	6393	7	0.00
23/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6610	7	6610	7	0.00
23/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6179	7	6179	7	0.00
23/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4694	4	4694	4	0.00
23/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4359	4	4359	4	0.00
23/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4523	4	4523	4	0.00
23/04/2012	R214 On 03-May-12			Bond Future	8.77	78.4484	8.7690	78.4484	1,530.00
23/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	258	1	258	1	0.00
23/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	341	1	341	1	0.00
23/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	175	1	175	1	0.00
23/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
23/04/2012	R214 On 02-August-12			Bond Future	8.84	79.5514	8.8370	79.5514	0.00
23/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	1	0	1	0.00
23/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	1	0	1	0.00
23/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	1	0	1	0.00
23/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	389	0	389	0	0.00
23/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	223	0	223	0	0.00
23/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	306	0	306	0	0.00
24/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	AL7T On 03-May-12			Index Future	430.05	429.1650	430.0490	429.1650	13.00
24/04/2012	AL7T On 02-August-12			Index Future	436.11	435.2190	436.1110	435.2190	0.00
24/04/2012	AL7T On 01-November-12			Index Future	442.76	441.8610	442.7630	441.8610	0.00
24/04/2012	ALBI On 03-May-12			Index Future	390.14	389.4690	390.1420	389.4690	819.00
24/04/2012	ALBI On 02-August-12			Index Future	395.64	394.9630	395.6410	394.9630	198.00
24/04/2012	ALBI On 01-November-12			Index Future	401.68	400.9100	401.6760	400.9100	0.00
24/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	CAAY On 30-April-12			Can-Do Future	0.01	0.0211	0.0070	0.0211	12,500.00
24/04/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.1195	0.0976	0.1195	5,670.00
24/04/2012	CABA On 18-June-12			Can-Do Future	0.25	0.2359	0.2501	0.2359	8,000.00
24/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0078	0.0092	0.0078	8,000.00
24/04/2012	CABC On 18-June-12			Can-Do Future	0.20	0.1701	0.1993	0.1701	0.00
24/04/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0031	0.0032	0.0031	16,000.00
24/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2012	DAAE On 30-April-12			Any day expiry	6.34	6.3781	6.3415	6.3781	500.00
24/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	7	0	7	0	0.00
24/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	4	0	4	0	0.00
24/04/2012	DAAE On 30-April-12	6.37	Call	Any day expiry	31	0	31	0	2,000.00
24/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	13	0	13	0	0.00
24/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	122	0	122	0	0.00
24/04/2012	DAAE On 30-April-12	6.37	Put	Any day expiry	60	0	60	0	0.00
24/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	213	0	213	0	0.00
24/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	166	0	166	0	0.00
24/04/2012	DAAF On 30-April-12			Any day expiry	8.03	8.0934	8.0321	8.0934	0.00
24/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	59	0	59	0	0.00
24/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	36	0	36	0	0.00
24/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	98	0	98	0	0.00
24/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	16	0	16	0	0.00
24/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	54	0	54	0	0.00
24/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	27	0	27	0	0.00
24/04/2012	DAAG On 30-April-12			Any day expiry	7.79	7.8711	7.7941	7.8711	500.00
24/04/2012	DAAG On 30-April-12	7.95	Call	Any day expiry	13	0	13	0	0.00
24/04/2012	DAAG On 30-April-12	7.90	Call	Any day expiry	21	0	21	0	0.00
24/04/2012	DAAG On 30-April-12	8.00	Call	Any day expiry	8	0	8	0	0.00
24/04/2012	DAAG On 30-April-12	8.00	Put	Any day expiry	214	0	214	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	DAAG On 30-April-12	7.90	Put	Any day expiry	127	0	127	0	0.00
24/04/2012	DAAG On 30-April-12	7.95	Put	Any day expiry	169	0	169	0	0.00
24/04/2012	GOVI On 03-May-12			GOVI	391.07	390.3900	391.0740	390.3900	89.00
24/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	90740	8	90740	8	0.00
24/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	90640	8	90640	8	0.00
24/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	90840	8	90840	8	0.00
24/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 02-August-12			GOVI	396.59	395.8960	396.5870	395.8960	142.00
24/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	65870	6	65870	6	0.00
24/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	65770	6	65770	6	0.00
24/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	65970	6	65970	6	0.00
24/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 01-November-12			GOVI	402.64	402.0000	402.6360	402.0000	0.00
24/04/2012	GOVI On 01-November-12	402.00	Call	GOVI	6360	0	6360	0	0.00
24/04/2012	GOVI On 01-November-12	402.01	Call	GOVI	6260	0	6260	0	0.00
24/04/2012	GOVI On 01-November-12	401.99	Call	GOVI	6460	0	6460	0	0.00
24/04/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
24/04/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
24/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2012	IGOV On 03-May-12			Index Future	174.09	173.5810	174.0930	173.5810	431.00
24/04/2012	IGOV On 02-August-12			Index Future	176.55	176.0290	176.5470	176.0290	131.00
24/04/2012	IGOV On 01-November-12			Index Future	179.24	178.7160	179.2400	178.7160	0.00
24/04/2012	ILBI On 03-May-12			Index Future	470.21	471.2340	470.2130	471.2340	0.00
24/04/2012	ILBI On 02-August-12			Index Future	476.89	477.9300	476.8940	477.9300	169.00
24/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

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24/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
24/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	2,890.00
24/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	0.00
24/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.66	94.3400	5.6600	94.3400	0.00
24/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.69	94.3000	5.6900	94.3000	44,760.00
24/04/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.71	94.2800	5.7100	94.2800	0.00
24/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.78	94.2000	5.7800	94.2000	840.00
24/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.94	94.0400	5.9400	94.0400	790.00
24/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.12	93.8700	6.1200	93.8700	500.00
24/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.30	93.6800	6.3000	93.6800	1,700.00
24/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.51	93.4800	6.5100	93.4800	1,500.00
24/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.72	93.2700	6.7200	93.2700	0.00
24/04/2012	R157 On 03-May-12			Bond Future	6.49	122.6450	6.4870	122.6450	12,719.00
24/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5729	6	5729	6	0.00
24/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5886	6	5886	6	0.00
24/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	5571	5	5571	5	0.00
24/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	20	0	20	0	1,500.00
24/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	251	0	251	0	1,500.00
24/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	895	1	895	1	1,500.00
24/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2849	3	2849	3	0.00
24/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
24/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	18	0	18	0	1,500.00
24/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	207	0	207	0	1,500.00
24/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	818	1	818	1	0.00
24/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R157 On 02-August-12			Bond Future	6.56	124.3742	6.5590	124.3742	108.00
24/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	4371	4	4371	4	0.00
24/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	4226	4	4226	4	0.00
24/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	4517	4	4517	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	9	0	9	0	0.00
24/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	14	0	14	0	0.00
24/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	11	0	11	0	0.00
24/04/2012	R157 On 01-November-12			Bond Future	6.60	119.4674	6.6010	119.4674	0.00
24/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1777	2	1777	2	0.00
24/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1683	2	1683	2	0.00
24/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1873	2	1873	2	0.00
24/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	603	1	603	1	0.00
24/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	694	1	694	1	0.00
24/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	647	1	647	1	0.00
24/04/2012	R157 On 07-February-13			Bond Future	6.64	121.4791	6.6430	121.4791	0.00
24/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1419	1	1419	1	0.00
24/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1492	1	1492	1	0.00
24/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1349	1	1349	1	0.00
24/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1202	1	1202	1	0.00
24/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1088	1	1088	1	0.00
24/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1144	1	1144	1	0.00
24/04/2012	R186 On 03-May-12			Bond Future	8.16	123.5368	8.1570	123.5368	30,990.00
24/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	7736	8	7736	8	0.00
24/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	8172	8	8172	8	0.00
24/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	7299	7	7299	7	0.00
24/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	194	0	194	0	2,250.00
24/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	1201	1	1201	1	750.00
24/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	3350	3	3350	3	0.00
24/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	6417	6	6417	6	0.00
24/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	4	0	4	0	2,250.00
24/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	112	0	112	0	750.00
24/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	788	1	788	1	0.00
24/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	2	0	2	0	0.00
24/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	2705	3	2705	3	0.00
24/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	1	0	1	0	0.00
24/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R186 On 02-August-12			Bond Future	8.23	119.9917	8.2340	119.9917	790.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	6302	6	6302	6	0.00
24/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	6626	6	6626	6	0.00
24/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3455	3	3455	3	8,750.00
24/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5736	6	5736	6	0.00
24/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5985	6	5985	6	0.00
24/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1286	1	1286	1	276.00
24/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1560	2	1560	2	43.00
24/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	6367	6	6367	6	0.00
24/04/2012	R186 On 02-August-12	8.00	Call	Bond Future	2375	2	2375	2	199.00
24/04/2012	R186 On 02-August-12	9.00	Call	Bond Future	7969	8	7969	8	0.00
24/04/2012	R186 On 02-August-12	9.00	Put	Bond Future	1041	1	1041	1	199.00
24/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	1546	2	1546	2	43.00
24/04/2012	R186 On 02-August-12	8.00	Put	Bond Future	4614	5	4614	5	0.00
24/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	6158	6	6158	6	0.00
24/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	1699	2	1699	2	0.00
24/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	3304	3	3304	3	0.00
24/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	1809	2	1809	2	276.00
24/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	6886	7	6886	7	0.00
24/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	1450	2	1450	2	0.00
24/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	1570	2	1570	2	0.00
24/04/2012	R186 On 01-November-12			Bond Future	8.30	121.8271	8.2980	121.8271	0.00
24/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	7345	7	7345	7	0.00
24/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	7628	7	7628	7	0.00
24/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	7066	7	7066	7	0.00
24/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	3421	4	3421	4	0.00
24/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	3101	3	3101	3	0.00
24/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	3257	3	3257	3	0.00
24/04/2012	R186 On 07-February-13			Bond Future	8.37	118.5836	8.3670	118.5836	0.00
24/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6487	6	6487	6	0.00
24/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	6251	6	6251	6	0.00
24/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6734	7	6734	7	0.00
24/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	5086	5	5086	5	0.00
24/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	5500	6	5500	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	5286	5	5286	5	0.00
24/04/2012	R189 On 03-May-12			Bond Future	215.65	215.6264	215.6503	215.6264	0.00
24/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	650	1	650	1	0.00
24/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	600	1	600	1	0.00
24/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	700	1	700	1	0.00
24/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R189 On 02-August-12			Bond Future	218.69	218.6681	218.6882	218.6681	44.00
24/04/2012	R189 On 02-August-12	218.00	Call	Bond Future	688	1	688	1	0.00
24/04/2012	R189 On 02-August-12	218.05	Call	Bond Future	638	1	638	1	0.00
24/04/2012	R189 On 02-August-12	217.95	Call	Bond Future	738	1	738	1	0.00
24/04/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R197 On 03-May-12			Bond Future	259.83	259.9673	259.8319	259.9673	1,044.00
24/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	8832	9	8832	9	0.00
24/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	8782	9	8782	9	0.00
24/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	8882	9	8882	9	0.00
24/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R197 On 02-August-12			Bond Future	258.30	258.4452	258.3031	258.4452	502.00
24/04/2012	R197 On 02-August-12	257.00	Call	Bond Future	1303	1	1303	1	0.00
24/04/2012	R197 On 02-August-12	256.95	Call	Bond Future	1353	1	1353	1	0.00
24/04/2012	R197 On 02-August-12	257.05	Call	Bond Future	1253	1	1253	1	0.00
24/04/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R201 On 03-May-12			Bond Future	5.83	110.2003	5.8330	110.2003	1,845.00
24/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4667	5	4667	5	0.00
24/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4548	4	4548	4	0.00
24/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4785	5	4785	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
24/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R201 On 02-August-12			Bond Future	5.85	107.3498	5.8470	107.3498	37.00
24/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3676	4	3676	4	0.00
24/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3568	3	3568	3	0.00
24/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3785	4	3785	4	0.00
24/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	1	0	1	0	0.00
24/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	1	0	1	0	0.00
24/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R201 On 01-November-12			Bond Future	5.81	108.9888	5.8050	108.9888	0.00
24/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1647	2	1647	2	0.00
24/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1568	1	1568	1	0.00
24/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1728	2	1728	2	0.00
24/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	218	0	218	0	0.00
24/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	259	0	259	0	0.00
24/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	238	0	238	0	0.00
24/04/2012	R201 On 07-February-13			Bond Future	5.72	106.4101	5.7240	106.4101	0.00
24/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1368	1	1368	1	0.00
24/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1431	1	1431	1	0.00
24/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1307	1	1307	1	0.00
24/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	456	0	456	0	0.00
24/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	402	0	402	0	0.00
24/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	428	0	428	0	0.00
24/04/2012	R202 On 03-May-12			Bond Future	191.71	190.4336	191.7124	190.4336	37,085.00
24/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1712	0	1712	0	0.00
24/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1762	0	1762	0	0.00
24/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1662	0	1662	0	0.00
24/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R202 On 02-August-12			Bond Future	191.66	190.3638	191.6569	190.3638	0.00
24/04/2012	R202 On 02-August-12	191.00	Call	Bond Future	657	0	657	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R202 On 02-August-12	191.05	Call	Bond Future	607	0	607	0	0.00
24/04/2012	R202 On 02-August-12	190.95	Call	Bond Future	707	0	707	0	0.00
24/04/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	1	0	1	0.00
24/04/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	1	0	1	0.00
24/04/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	1	0	1	0.00
24/04/2012	R203 On 03-May-12			Bond Future	7.00	106.3526	6.9970	106.3526	3,653.00
24/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	7620	7	7620	7	0.00
24/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	7828	7	7828	7	0.00
24/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	7413	7	7413	7	0.00
24/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	394	0	394	0	4,200.00
24/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	3578	3	3578	3	0.00
24/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	830	1	830	1	1,400.00
24/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	2044	2	2044	2	0.00
24/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	7	0	7	0	1,400.00
24/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	4,200.00
24/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	136	0	136	0	0.00
24/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	380	1	380	1	0.00
24/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R203 On 02-August-12			Bond Future	7.07	107.8541	7.0720	107.8541	71.00
24/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	6058	6	6058	6	0.00
24/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	6252	6	6252	6	0.00
24/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	5865	6	5865	6	0.00
24/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	71	0	71	0	0.00
24/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	53	0	53	0	0.00
24/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	61	0	61	0	0.00
24/04/2012	R203 On 01-November-12			Bond Future	7.13	105.3395	7.1290	105.3395	0.00
24/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	3477	3	3477	3	0.00
24/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3623	3	3623	3	0.00
24/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	3334	3	3334	3	0.00
24/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	992	1	992	1	0.00
24/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	878	1	878	1	0.00

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24/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	933	1	933	1	0.00
24/04/2012	R203 On 07-February-13			Bond Future	7.19	107.1133	7.1910	107.1133	0.00
24/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	1035	1	1035	1	0.00
24/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1099	1	1099	1	0.00
24/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	973	1	973	1	0.00
24/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	3947	4	3947	4	0.00
24/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	3666	4	3666	4	0.00
24/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	3805	4	3805	4	0.00
24/04/2012	R204 On 03-May-12			Bond Future	7.31	106.2686	7.3070	106.2686	3,658.00
24/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	7299	7	7299	7	0.00
24/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	7540	7	7540	7	0.00
24/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	43	0	43	0	550.00
24/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	2325	2	2325	2	0.00
24/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	7057	7	7057	7	0.00
24/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	1683	2	1683	2	0.00
24/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	13	0	13	0	550.00
24/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R204 On 02-August-12			Bond Future	7.39	103.7382	7.3880	103.7382	99.00
24/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	5696	5	5696	5	0.00
24/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	5481	5	5481	5	0.00
24/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	5911	6	5911	6	0.00
24/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	183	0	183	0	0.00
24/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	230	0	230	0	0.00
24/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	207	0	207	0	0.00
24/04/2012	R204 On 01-November-12			Bond Future	7.45	105.3238	7.4500	105.3238	0.00
24/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3992	4	3992	4	0.00
24/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3829	4	3829	4	0.00
24/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	4157	4	4157	4	0.00
24/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1253	1	1253	1	0.00
24/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	1402	2	1402	2	0.00
24/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	1326	1	1326	1	0.00

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24/04/2012	R204 On 07-February-13			Bond Future	7.52	103.0636	7.5150	103.0636	0.00
24/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	4079	4	4079	4	0.00
24/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3931	4	3931	4	0.00
24/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	4230	4	4230	4	0.00
24/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	1736	2	1736	2	0.00
24/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	1897	2	1897	2	0.00
24/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	1815	2	1815	2	0.00
24/04/2012	R206 On 03-May-12			Bond Future	5.60	105.2852	5.6010	105.2852	1,000.00
24/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	3021	3	3021	3	0.00
24/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	3098	3	3098	3	0.00
24/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2943	3	2943	3	0.00
24/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 02-August-12			Bond Future	5.59	103.0083	5.5850	103.0083	18.00
24/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2277	2	2277	2	0.00
24/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2344	2	2344	2	0.00
24/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	2209	2	2209	2	0.00
24/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	1	0	1	0	0.00
24/04/2012	R206 On 01-November-12			Bond Future	5.45	104.5808	5.4480	104.5808	0.00
24/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	768	1	768	1	0.00
24/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	813	1	813	1	0.00
24/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	724	1	724	1	0.00
24/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	145	0	145	0	0.00
24/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	119	0	119	0	0.00
24/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	131	0	131	0	0.00
24/04/2012	R206 On 07-February-13			Bond Future	5.18	102.5747	5.1790	102.5747	0.00
24/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	862	1	862	1	0.00
24/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	898	1	898	1	0.00
24/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	826	1	826	1	0.00
24/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	132	0	132	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	114	0	114	0	0.00
24/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	123	0	123	0	0.00
24/04/2012	R207 On 03-May-12			Bond Future	7.56	100.2905	7.5580	100.2905	21,416.00
24/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	6499	6	6499	6	0.00
24/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	6759	7	6759	7	0.00
24/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	6237	6	6237	6	0.00
24/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	272	0	272	0	2,400.00
24/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	828	1	828	1	800.00
24/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	2492	2	2492	2	0.00
24/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	4111	4	4111	4	0.00
24/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	1	0	1	0	2,400.00
24/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	17	0	17	0	800.00
24/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	306	0	306	0	0.00
24/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	889	1	889	1	0.00
24/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R207 On 02-August-12			Bond Future	7.64	98.0708	7.6400	98.0708	210.00
24/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	6141	6	6141	6	0.00
24/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5912	6	5912	6	0.00
24/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	6369	6	6369	6	0.00
24/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	219	0	219	0	0.00
24/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	273	0	273	0	0.00
24/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	246	0	246	0	0.00
24/04/2012	R207 On 01-November-12			Bond Future	7.70	99.5660	7.7030	99.5660	0.00
24/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	4383	4	4383	4	0.00
24/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	4208	4	4208	4	0.00
24/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4561	4	4561	4	0.00
24/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	1424	1	1424	1	0.00
24/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	1588	2	1588	2	0.00
24/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	1504	2	1504	2	0.00
24/04/2012	R207 On 07-February-13			Bond Future	7.77	97.6003	7.7720	97.6003	0.00
24/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4546	4	4546	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	4386	4	4386	4	0.00
24/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4708	5	4708	5	0.00
24/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2016	2	2016	2	0.00
24/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	2197	2	2197	2	0.00
24/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	2105	2	2105	2	0.00
24/04/2012	R208 On 03-May-12			Bond Future	7.66	94.6463	7.6620	94.6463	10,014.00
24/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	7772	8	7772	8	0.00
24/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	8047	8	8047	8	0.00
24/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	7497	7	7497	7	0.00
24/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	213	0	213	0	3,000.00
24/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	707	1	707	1	1,000.00
24/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	2378	2	2378	2	0.00
24/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	4104	4	4104	4	0.00
24/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	2	0	2	0	3,000.00
24/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	36	0	36	0	1,000.00
24/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	474	1	474	1	0.00
24/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	1213	1	1213	1	0.00
24/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R208 On 02-August-12			Bond Future	7.74	95.9869	7.7380	95.9869	336.00
24/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	6166	6	6166	6	0.00
24/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	6405	6	6405	6	0.00
24/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5926	6	5926	6	0.00
24/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	389	0	389	0	0.00
24/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	316	0	316	0	0.00
24/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	352	0	352	0	0.00
24/04/2012	R208 On 01-November-12			Bond Future	7.80	94.0550	7.8000	94.0550	0.00
24/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4452	4	4452	4	0.00
24/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4636	4	4636	4	0.00
24/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	4270	4	4270	4	0.00
24/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	1973	2	1973	2	0.00
24/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	1775	2	1775	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	1872	2	1872	2	0.00
24/04/2012	R208 On 07-February-13			Bond Future	7.87	95.6371	7.8660	95.6371	0.00
24/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3832	4	3832	4	0.00
24/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3989	4	3989	4	0.00
24/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3682	4	3682	4	0.00
24/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	3207	3	3207	3	0.00
24/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	2952	3	2952	3	0.00
24/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	3075	3	3075	3	0.00
24/04/2012	R209 On 03-May-12			Bond Future	8.72	76.0849	8.7160	76.0849	3,060.00
24/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2395	2	2395	2	0.00
24/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	2079	2	2079	2	0.00
24/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2724	3	2724	3	0.00
24/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	125	0	125	0	0.00
24/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	243	0	243	0	0.00
24/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	176	0	176	0	0.00
24/04/2012	R209 On 02-August-12			Bond Future	8.79	77.1504	8.7870	77.1504	0.00
24/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5107	5	5107	5	0.00
24/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4860	5	4860	5	0.00
24/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5359	5	5359	5	0.00
24/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	1478	1	1478	1	0.00
24/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	1710	2	1710	2	0.00
24/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	1590	2	1590	2	0.00
24/04/2012	R209 On 01-November-12			Bond Future	8.85	75.1890	8.8490	75.1890	0.00
24/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5087	5	5087	5	0.00
24/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4882	5	4882	5	0.00
24/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5295	5	5295	5	0.00
24/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	3753	4	3753	4	0.00
24/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4101	4	4101	4	0.00
24/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	3924	4	3924	4	0.00
24/04/2012	R209 On 07-February-13			Bond Future	8.91	76.4569	8.9140	76.4569	0.00
24/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5707	6	5707	6	0.00
24/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5510	6	5510	6	0.00
24/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5907	6	5907	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	4871	5	4871	5	0.00
24/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	5234	5	5234	5	0.00
24/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5049	5	5049	5	0.00
24/04/2012	R210 On 03-May-12			Bond Future	142.56	141.7535	142.5552	141.7535	925.00
24/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	3555	3	3555	3	0.00
24/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	3505	3	3505	3	0.00
24/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	3605	3	3605	3	0.00
24/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 02-August-12			Bond Future	144.56	143.7531	144.5634	143.7531	80.00
24/04/2012	R210 On 02-August-12	143.00	Call	Bond Future	1563	1	1563	1	0.00
24/04/2012	R210 On 02-August-12	143.05	Call	Bond Future	1513	1	1513	1	0.00
24/04/2012	R210 On 02-August-12	142.95	Call	Bond Future	1613	1	1613	1	0.00
24/04/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 03-May-12			Bond Future	119.59	119.2428	119.5940	119.2428	480.00
24/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1394	1	1394	1	0.00
24/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1444	1	1444	1	0.00
24/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1344	1	1344	1	0.00
24/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 02-August-12			Bond Future	119.88	119.5279	119.8818	119.5279	0.00
24/04/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R211 On 02-August-12	120.05	Put	Bond Future	168	1	168	1	0.00
24/04/2012	R211 On 02-August-12	119.95	Put	Bond Future	68	0	68	0	0.00
24/04/2012	R211 On 02-August-12	120.00	Put	Bond Future	118	0	118	0	0.00
24/04/2012	R212 On 03-May-12			Bond Future	118.74	118.2876	118.7376	118.2876	2,902.00
24/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	3438	3	3438	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	3388	3	3388	3	0.00
24/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	3488	3	3488	3	0.00
24/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 02-August-12			Bond Future	118.88	118.4230	118.8771	118.4230	30.00
24/04/2012	R212 On 02-August-12	118.00	Call	Bond Future	877	0	877	0	0.00
24/04/2012	R212 On 02-August-12	118.05	Call	Bond Future	827	0	827	0	0.00
24/04/2012	R212 On 02-August-12	117.95	Call	Bond Future	927	0	927	0	0.00
24/04/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R213 On 03-May-12			Bond Future	8.55	86.8903	8.5460	86.8903	4,435.00
24/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	5549	5	5549	5	0.00
24/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	5920	6	5920	6	0.00
24/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	5177	5	5177	5	0.00
24/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	9	0	9	0	0.00
24/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	3	0	3	0	0.00
24/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	5	0	5	0	0.00
24/04/2012	R213 On 02-August-12			Bond Future	8.62	88.1177	8.6180	88.1177	13.00
24/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	6140	6	6140	6	0.00
24/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	6421	6	6421	6	0.00
24/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5864	6	5864	6	0.00
24/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	1307	1	1307	1	0.00
24/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	1118	1	1118	1	0.00
24/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	1209	1	1209	1	0.00
24/04/2012	R213 On 01-November-12			Bond Future	8.68	85.9256	8.6820	85.9256	0.00
24/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5877	6	5877	6	0.00
24/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	6107	6	6107	6	0.00
24/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5651	6	5651	6	0.00
24/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	3534	4	3534	4	0.00
24/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	3221	3	3221	3	0.00
24/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	3374	3	3374	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2012	R213 On 07-February-13			Bond Future	8.75	87.3702	8.7510	87.3702	0.00
24/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6426	6	6426	6	0.00
24/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6644	7	6644	7	0.00
24/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	6211	6	6211	6	0.00
24/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	4654	5	4654	5	0.00
24/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	4321	4	4321	4	0.00
24/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	4485	5	4485	5	0.00
24/04/2012	R214 On 03-May-12			Bond Future	8.76	77.5211	8.7560	77.5211	1,530.00
24/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	367	0	367	0	0.00
24/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	283	0	283	0	0.00
24/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	449	0	449	0	0.00
24/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 02-August-12			Bond Future	8.82	78.6115	8.8240	78.6115	0.00
24/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
24/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	281	0	281	0	0.00
24/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	116	0	116	0	0.00
24/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	198	0	198	0	0.00