



Derivatives Weekly Statistics Report

From: 02/04/2012 To: 03/04/2012

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

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	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
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

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	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	0	0	0.00
02/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	19	0	0	0	0.00
02/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	13	0	0	0	0.00
02/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	497	0	0	0	0.00
02/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	403	0	0	0	0.00
02/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	450	0	0	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

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	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
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	5	4	0.00
02/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	46350	4	5	4	0.00
02/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	46550	4	5	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	2	1	0.00
02/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	21900	1	2	1	0.00
02/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	22100	1	2	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	0.0200	0.0200	0.00
02/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00

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	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
02/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
02/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	2,890.00
02/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3300	94.3300	94.3300	0.00
02/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.68	94.3100	94.3200	94.3100	0.00
02/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.73	94.2600	94.2700	94.2600	44,760.00
02/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.1400	94.1500	94.1400	840.00
02/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.04	93.9300	93.9600	93.9300	790.00
02/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.24	93.7300	93.7600	93.7300	500.00
02/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.44	93.5300	93.5600	93.5300	1,700.00
02/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3200	93.3500	93.3200	1,500.00
02/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.86	93.1100	93.1400	93.1100	0.00
02/04/2012	R157 On 03-May-12			Bond Future	6.70	121.9948	122.0845	121.9948	12,679.00
02/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	5021	5	5	5	0.00
02/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5179	5	5	5	0.00
02/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4864	5	5	5	0.00
02/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	46	0	0	0	1,500.00
02/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	196	0	0	0	1,500.00
02/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2159	2	2	2	0.00
02/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	546	1	1	1	1,500.00
02/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	377	0	0	0	1,500.00
02/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	18	0	0	0	1,500.00
02/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	860	1	1	1	1,500.00
02/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
02/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1551	2	2	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

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02/04/2012	R157 On 02-August-12			Bond Future	6.78	123.7515	123.8406	123.7515	0.00
02/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3806	4	4	4	0.00
02/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3672	4	4	4	0.00
02/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3940	4	4	4	0.00
02/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	115	0	0	0	0.00
02/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	142	0	0	0	0.00
02/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	128	0	0	0	0.00
02/04/2012	R157 On 01-November-12			Bond Future	6.84	118.8552	118.9428	118.8552	0.00
02/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1563	2	2	2	0.00
02/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1485	1	1	1	0.00
02/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1646	2	2	2	0.00
02/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1046	1	1	1	0.00
02/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1166	1	1	1	0.00
02/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1103	1	1	1	0.00
02/04/2012	R157 On 07-February-13			Bond Future	6.90	120.8842	120.9763	120.8842	0.00
02/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1271	1	1	1	0.00
02/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1332	1	1	1	0.00
02/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1211	1	1	1	0.00
02/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1714	2	2	2	0.00
02/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1578	2	2	2	0.00
02/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1645	2	2	2	0.00
02/04/2012	R186 On 03-May-12			Bond Future	8.37	121.4888	121.7796	121.4888	29,842.00
02/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5915	6	6	6	0.00
02/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	6318	6	6	6	0.00
02/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	5516	5	6	5	0.00
02/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	278	0	0	0	2,250.00
02/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	4738	5	5	5	0.00
02/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	967	1	1	1	750.00
02/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	2344	2	2	2	0.00
02/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1094	1	1	1	750.00
02/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	313	0	0	0	2,250.00
02/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	2542	3	3	3	0.00
02/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	207	0	0	0	0.00

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02/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	4777	5	5	5	0.00
02/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	134	0	0	0	0.00
02/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	167	0	0	0	0.00
02/04/2012	R186 On 02-August-12			Bond Future	8.45	117.9459	118.2403	117.9459	630.00
02/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	5718	6	6	6	0.00
02/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	5994	6	6	6	0.00
02/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	3326	3	3	3	8,750.00
02/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	5236	5	5	5	0.00
02/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5448	5	5	5	0.00
02/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1441	1	1	1	276.00
02/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1690	2	2	2	43.00
02/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	5773	6	6	6	0.00
02/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	2929	3	3	3	43.00
02/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8266	9	8	9	0.00
02/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3140	3	3	3	0.00
02/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5153	5	5	5	0.00
02/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3287	3	3	3	276.00
02/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9019	9	9	9	0.00
02/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	2795	3	3	3	0.00
02/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	2963	3	3	3	0.00
02/04/2012	R186 On 01-November-12			Bond Future	8.52	119.7634	120.0706	119.7634	0.00
02/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	6538	6	7	6	0.00
02/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6792	7	7	7	0.00
02/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	6294	6	6	6	0.00
02/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4637	5	5	5	0.00
02/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4253	4	4	4	0.00
02/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4439	5	4	5	0.00
02/04/2012	R186 On 07-February-13			Bond Future	8.59	116.5150	116.8162	116.5150	0.00
02/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	6089	6	6	6	0.00
02/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	6303	6	6	6	0.00
02/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5877	6	6	6	0.00
02/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7120	7	7	7	0.00
02/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	6650	7	7	7	0.00

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02/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	6883	7	7	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	0	0	0.00
02/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	245	0	0	0	0.00
02/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	345	0	0	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	6	6	0.00
02/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	5605	6	6	6	0.00
02/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	5705	6	6	6	0.00
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	109.8734	109.8086	1,658.00
02/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4235	4	4	4	0.00
02/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4353	4	4	4	0.00
02/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4116	4	4	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	107.0438	106.9804	0.00
02/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3292	3	3	3	0.00
02/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3187	3	3	3	0.00
02/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3397	3	3	3	0.00
02/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	23	0	0	0	0.00
02/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	31	0	0	0	0.00
02/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	27	0	0	0	0.00
02/04/2012	R201 On 01-November-12			Bond Future	6.00	108.6341	108.6992	108.6341	0.00
02/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1449	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1379	1	1	1	0.00
02/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1520	1	2	1	0.00
02/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	402	0	0	0	0.00
02/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	462	0	0	0	0.00
02/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	431	0	0	0	0.00
02/04/2012	R201 On 07-February-13			Bond Future	5.93	106.0733	106.1395	106.0733	0.00
02/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1200	1	1	1	0.00
02/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1144	1	1	1	0.00
02/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1256	1	1	1	0.00
02/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	602	1	1	1	0.00
02/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	668	1	1	1	0.00
02/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	635	1	1	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	0	0	0.00
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	0	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	0	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	105.4869	105.3434	3,524.00
02/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6396	6	6	6	0.00
02/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6603	6	7	6	0.00
02/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	6188	6	6	6	0.00
02/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	230	0	0	0	4,200.00
02/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	441	0	0	0	1,400.00
02/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1163	1	1	1	0.00
02/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2425	2	2	2	0.00
02/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	71	0	0	0	4,200.00
02/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	350	0	0	0	1,400.00
02/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	972	1	1	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	1	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 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	107.0000	106.8585	0.00
02/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5105	5	5	5	0.00
02/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5278	5	5	5	0.00
02/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4929	5	5	5	0.00
02/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	350	0	0	0	0.00
02/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	294	0	0	0	0.00
02/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	323	0	0	0	0.00
02/04/2012	R203 On 01-November-12			Bond Future	7.42	104.3516	104.4908	104.3516	0.00
02/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2924	3	3	3	0.00
02/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3050	3	3	3	0.00
02/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2801	3	3	3	0.00
02/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1673	2	2	2	0.00
02/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1519	2	2	2	0.00
02/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1594	2	2	2	0.00
02/04/2012	R203 On 07-February-13			Bond Future	7.50	106.1332	106.2770	106.1332	0.00
02/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	985	1	1	1	0.00
02/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	935	1	1	1	0.00
02/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1037	1	1	1	0.00
02/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4810	5	5	5	0.00
02/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5115	5	5	5	0.00
02/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4962	5	5	5	0.00
02/04/2012	R204 On 03-May-12			Bond Future	7.58	104.9926	105.1796	104.9926	3,396.00
02/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5869	6	6	6	0.00
02/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	6109	6	6	6	0.00
02/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5628	5	6	5	0.00
02/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	57	0	0	0	550.00
02/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1342	1	1	1	0.00
02/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	463	1	0	1	550.00
02/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	4	0	0	0	0.00
02/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3130	3	3	3	0.00
02/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	3	0	0	0	0.00
02/04/2012	R204 On 02-August-12			Bond Future	7.67	102.4715	102.6620	102.4715	0.00
02/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4762	5	5	5	0.00
02/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4575	4	5	4	0.00
02/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4952	5	5	5	0.00
02/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	642	1	1	1	0.00
02/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	742	1	1	1	0.00
02/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	690	1	1	1	0.00
02/04/2012	R204 On 01-November-12			Bond Future	7.74	104.0579	104.2465	104.0579	0.00
02/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3330	3	3	3	0.00
02/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3194	3	3	3	0.00
02/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3473	3	3	3	0.00
02/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1990	2	2	2	0.00
02/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2188	2	2	2	0.00
02/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2085	2	2	2	0.00
02/04/2012	R204 On 07-February-13			Bond Future	7.82	101.7959	101.9911	101.7959	0.00
02/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3584	3	4	3	0.00
02/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3715	4	4	4	0.00
02/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3459	3	3	3	0.00
02/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2847	3	3	3	0.00
02/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2643	3	3	3	0.00
02/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2742	3	3	3	0.00
02/04/2012	R206 On 03-May-12			Bond Future	5.77	105.0586	105.0844	105.0586	890.00
02/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2752	3	3	3	0.00
02/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2674	3	3	3	0.00
02/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2830	3	3	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	102.8309	102.8060	0.00
02/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2043	2	2	2	0.00
02/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2108	2	2	2	0.00
02/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1977	2	2	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	R206 On 02-August-12	7.20	Put	Bond Future	10	0	0	0	0.00
02/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	7	0	0	0	0.00
02/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	9	0	0	0	0.00
02/04/2012	R206 On 01-November-12			Bond Future	5.64	104.3958	104.4201	104.3958	0.00
02/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	677	1	1	1	0.00
02/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	716	1	1	1	0.00
02/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	640	1	1	1	0.00
02/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	286	0	0	0	0.00
02/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	247	0	0	0	0.00
02/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	266	0	0	0	0.00
02/04/2012	R206 On 07-February-13			Bond Future	5.41	102.4095	102.4347	102.4095	0.00
02/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	732	1	1	1	0.00
02/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	700	1	1	1	0.00
02/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	765	1	1	1	0.00
02/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	186	0	0	0	0.00
02/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	210	0	0	0	0.00
02/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	197	0	0	0	0.00
02/04/2012	R207 On 03-May-12			Bond Future	7.79	98.9458	99.1525	98.9458	21,246.00
02/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	5181	5	5	5	0.00
02/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5438	5	5	5	0.00
02/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4924	5	5	5	0.00
02/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	243	0	0	0	2,400.00
02/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2913	3	3	3	0.00
02/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	560	1	1	1	800.00
02/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1600	2	2	2	0.00
02/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	456	1	0	1	800.00
02/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	134	0	0	0	2,400.00
02/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1370	2	1	2	0.00
02/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	18	0	0	0	0.00
02/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2191	2	2	2	0.00
02/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	10	0	0	0	0.00
02/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	13	0	0	0	0.00
02/04/2012	R207 On 02-August-12			Bond Future	7.88	96.7279	96.9339	96.7279	0.00

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	R207 On 02-August-12	8.75	Call	Bond Future	5317	5	5	5	0.00
02/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5116	5	5	5	0.00
02/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	5520	5	6	5	0.00
02/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	700	1	1	1	0.00
02/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	807	1	1	1	0.00
02/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	752	1	1	1	0.00
02/04/2012	R207 On 01-November-12			Bond Future	7.95	98.2246	98.4351	98.2246	0.00
02/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3852	4	4	4	0.00
02/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3699	4	4	4	0.00
02/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4008	4	4	4	0.00
02/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2200	2	2	2	0.00
02/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2408	3	2	3	0.00
02/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2302	2	2	2	0.00
02/04/2012	R207 On 07-February-13			Bond Future	8.03	96.2613	96.4701	96.2613	0.00
02/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4116	4	4	4	0.00
02/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4260	4	4	4	0.00
02/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3978	4	4	4	0.00
02/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3116	3	3	3	0.00
02/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2895	3	3	3	0.00
02/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3002	3	3	3	0.00
02/04/2012	R208 On 03-May-12			Bond Future	7.86	93.4880	93.7110	93.4880	9,510.00
02/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6604	6	7	6	0.00
02/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6877	7	7	7	0.00
02/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	6330	6	6	6	0.00
02/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	257	0	0	0	3,000.00
02/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3087	3	3	3	0.00
02/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	590	1	1	1	1,000.00
02/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1691	2	2	2	0.00
02/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	523	1	1	1	1,000.00
02/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	159	0	0	0	3,000.00
02/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1531	2	2	2	0.00
02/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	7	0	0	0	0.00
02/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2431	3	2	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 03-May-12	9.05	Put	Bond Future	4	0	0	0	0.00
02/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	6	0	0	0	0.00
02/04/2012	R208 On 02-August-12			Bond Future	7.93	94.8336	95.0569	94.8336	0.00
02/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5547	5	6	5	0.00
02/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5762	6	6	6	0.00
02/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5335	5	5	5	0.00
02/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	961	1	1	1	0.00
02/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	836	1	1	1	0.00
02/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	896	1	1	1	0.00
02/04/2012	R208 On 01-November-12			Bond Future	8.00	92.9010	93.1246	92.9010	0.00
02/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4011	4	4	4	0.00
02/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4178	4	4	4	0.00
02/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3853	4	4	4	0.00
02/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2725	3	3	3	0.00
02/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2486	3	2	3	0.00
02/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2601	3	3	3	0.00
02/04/2012	R208 On 07-February-13			Bond Future	8.07	94.4917	94.7149	94.4917	0.00
02/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3670	4	4	4	0.00
02/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3536	3	4	3	0.00
02/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3808	4	4	4	0.00
02/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3937	4	4	4	0.00
02/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4227	4	4	4	0.00
02/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4079	4	4	4	0.00
02/04/2012	R209 On 03-May-12			Bond Future	8.82	74.9454	75.1884	74.9454	2,998.00
02/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2231	2	2	2	0.00
02/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2487	2	2	2	0.00
02/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1990	2	2	2	0.00
02/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	995	1	1	1	0.00
02/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	729	1	1	1	0.00
02/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	853	1	1	1	0.00
02/04/2012	R209 On 02-August-12			Bond Future	8.89	76.0261	76.2736	76.0261	0.00
02/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5180	5	5	5	0.00
02/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4956	5	5	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 02-August-12	9.30	Call	Bond Future	5408	5	5	5	0.00
02/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2348	2	2	2	0.00
02/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2627	3	3	3	0.00
02/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2484	3	2	3	0.00
02/04/2012	R209 On 01-November-12			Bond Future	8.96	74.0550	74.3072	74.0550	0.00
02/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5012	5	5	5	0.00
02/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4825	5	5	5	0.00
02/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5208	5	5	5	0.00
02/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4486	5	4	5	0.00
02/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4863	5	5	5	0.00
02/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4668	5	5	5	0.00
02/04/2012	R209 On 07-February-13			Bond Future	9.02	75.3219	75.5709	75.3219	0.00
02/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5675	6	6	6	0.00
02/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5858	6	6	6	0.00
02/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5495	5	5	5	0.00
02/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6043	6	6	6	0.00
02/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5647	6	6	6	0.00
02/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5842	6	6	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	2	2	0.00
02/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2123	2	2	2	0.00
02/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2023	2	2	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	1	1	0.00
02/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1000	1	1	1	0.00
02/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1100	1	1	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

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	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	2	2	0.00
02/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2397	2	2	2	0.00
02/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2297	2	2	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	85.5181	85.2685	4,345.00
02/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	4361	4	4	4	0.00
02/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	4039	4	4	4	0.00
02/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4687	5	5	5	0.00
02/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	217	0	0	0	0.00
02/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	317	0	0	0	0.00
02/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	264	0	0	0	0.00
02/04/2012	R213 On 02-August-12			Bond Future	8.80	86.4955	86.7494	86.4955	0.00
02/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	5733	6	6	6	0.00
02/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5978	6	6	6	0.00
02/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5492	5	5	5	0.00
02/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2369	3	2	3	0.00
02/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2109	2	2	2	0.00
02/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2236	2	2	2	0.00
02/04/2012	R213 On 01-November-12			Bond Future	8.86	84.2934	84.5517	84.2934	0.00
02/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5445	5	5	5	0.00
02/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5654	6	6	6	0.00
02/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5245	5	5	5	0.00
02/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4567	5	5	5	0.00
02/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4206	4	4	4	0.00
02/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4380	5	4	5	0.00
02/04/2012	R213 On 07-February-13			Bond Future	8.94	85.7309	85.9931	85.7309	0.00
02/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6109	6	6	6	0.00
02/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6310	6	6	6	0.00
02/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5918	6	6	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 07-February-13	8.95	Put	Bond Future	5810	6	6	6	0.00
02/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5436	6	5	6	0.00
02/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5617	6	6	6	0.00
02/04/2012	R214 On 03-May-12			Bond Future	8.87	76.4248	76.6779	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	1	1	0.00
02/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	502	1	1	1	0.00
02/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	585	1	1	1	0.00
02/04/2012	R214 On 02-August-12			Bond Future	8.94	77.5218	77.7795	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	1	1	0.00
02/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1055	1	1	1	0.00
02/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1138	1	1	1	0.00
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

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	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

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	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
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	0	0	0.00
03/04/2012	CAAW On	20-April-12	8.15	Call	Any day expiry	11	0	0	0	0.00
03/04/2012	CAAW On	20-April-12	8.05	Call	Any day expiry	17	0	0	0	0.00
03/04/2012	CAAW On	20-April-12	8.05	Put	Any day expiry	374	0	0	0	0.00
03/04/2012	CAAW On	20-April-12	8.15	Put	Any day expiry	468	0	0	0	0.00
03/04/2012	CAAW On	20-April-12	8.10	Put	Any day expiry	421	0	0	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

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	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	3	5	0.00
03/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	32320	5	3	5	0.00
03/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	32520	5	3	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
03/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	7720	2	1	2	0.00
03/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	7620	2	1	2	0.00
03/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	7820	2	1	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

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	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	0.0200	0.0200	0.00
03/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
03/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
03/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	2,890.00
03/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3300	94.3400	94.3300	0.00
03/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.69	94.3200	94.3100	94.3200	0.00
03/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2700	94.2600	94.2700	44,760.00
03/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.87	94.1500	94.1300	94.1500	840.00
03/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.05	93.9600	93.9500	93.9600	790.00
03/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.25	93.7600	93.7500	93.7600	500.00
03/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.5600	93.5500	93.5600	1,700.00
03/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	1,500.00
03/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.87	93.1400	93.1300	93.1400	0.00
03/04/2012	R157 On 03-May-12			Bond Future	6.75	122.0845	121.9317	122.0845	12,679.00
03/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4868	5	5	5	0.00
03/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5026	5	5	5	0.00
03/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4711	5	5	5	0.00
03/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	32	0	0	0	1,500.00
03/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	151	0	0	0	1,500.00
03/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	457	1	0	1	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2010	2	2	2	0.00
03/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	22	0	0	0	1,500.00
03/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	440	0	0	0	1,500.00
03/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	968	1	1	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	2	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	123.6808	123.8406	0.00
03/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3660	4	4	4	0.00
03/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3528	4	4	4	0.00
03/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3793	4	4	4	0.00
03/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	127	0	0	0	0.00
03/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	158	0	0	0	0.00
03/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	142	0	0	0	0.00
03/04/2012	R157 On 01-November-12			Bond Future	6.90	118.9428	118.7789	118.9428	0.00
03/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1470	2	1	2	0.00
03/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1550	2	2	2	0.00
03/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1394	1	1	1	0.00
03/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1239	1	1	1	0.00
03/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1114	1	1	1	0.00
03/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1174	1	1	1	0.00
03/04/2012	R157 On 07-February-13			Bond Future	6.96	120.9763	120.8050	120.9763	0.00
03/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1190	1	1	1	0.00
03/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1250	1	1	1	0.00
03/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1134	1	1	1	0.00
03/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1808	2	2	2	0.00
03/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1667	2	2	2	0.00
03/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1736	2	2	2	0.00
03/04/2012	R186 On 03-May-12			Bond Future	8.44	121.7796	121.0684	121.7796	29,842.00
03/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5260	6	5	6	0.00
03/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	5652	6	6	6	0.00
03/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4873	6	5	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	R186 On 03-May-12	7.90	Call	Bond Future	181	0	0	0	2,250.00
03/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	714	1	1	1	750.00
03/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1896	2	2	2	0.00
03/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	4123	5	4	5	0.00
03/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	409	0	0	0	2,250.00
03/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1357	1	1	1	750.00
03/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3000	3	3	3	0.00
03/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	275	0	0	0	0.00
03/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	5391	5	5	5	0.00
03/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	180	0	0	0	0.00
03/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	223	0	0	0	0.00
03/04/2012	R186 On 02-August-12			Bond Future	8.53	118.2403	117.5154	118.2403	630.00
03/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	5261	6	5	6	0.00
03/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	5526	6	6	6	0.00
03/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2994	3	3	3	8,750.00
03/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4800	5	5	5	0.00
03/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5002	5	5	5	0.00
03/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1256	1	1	1	276.00
03/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1483	2	1	2	43.00
03/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	5313	6	5	6	0.00
03/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	3194	3	3	3	43.00
03/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8784	8	9	8	0.00
03/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3419	3	3	3	0.00
03/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5546	5	6	5	0.00
03/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3576	3	4	3	276.00
03/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9559	9	10	9	0.00
03/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	3052	3	3	3	0.00
03/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	3231	3	3	3	0.00
03/04/2012	R186 On 01-November-12			Bond Future	8.60	120.0706	119.3228	120.0706	0.00
03/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	6096	7	6	7	0.00
03/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5863	6	6	6	0.00
03/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6342	7	6	7	0.00
03/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4551	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4953	5	5	5	0.00
03/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4744	4	5	4	0.00
03/04/2012	R186 On 07-February-13			Bond Future	8.67	116.8162	116.0653	116.8162	0.00
03/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5704	6	6	6	0.00
03/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5501	6	6	6	0.00
03/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5910	6	6	6	0.00
03/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7008	7	7	7	0.00
03/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7495	7	7	7	0.00
03/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7249	7	7	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	0	0	0.00
03/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	277	0	0	0	0.00
03/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	377	0	0	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	6	6	0.00
03/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	5962	6	6	6	0.00
03/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	6062	6	6	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	109.7514	109.8734	1,658.00
03/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4113	4	4	4	0.00
03/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3994	4	4	4	0.00
03/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4231	4	4	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
03/04/2012	R201 On 02-August-12			Bond Future	6.08	107.0438	106.9171	107.0438	0.00

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	7.50	Call	Bond Future	3169	3	3	3	0.00
03/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3065	3	3	3	0.00
03/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3274	3	3	3	0.00
03/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	27	0	0	0	0.00
03/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	35	0	0	0	0.00
03/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	30	0	0	0	0.00
03/04/2012	R201 On 01-November-12			Bond Future	6.06	108.6992	108.5670	108.6992	0.00
03/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1357	1	1	1	0.00
03/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1427	2	1	2	0.00
03/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1289	1	1	1	0.00
03/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	504	0	1	0	0.00
03/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	441	0	0	0	0.00
03/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	472	0	0	0	0.00
03/04/2012	R201 On 07-February-13			Bond Future	6.01	106.1395	106.0036	106.1395	0.00
03/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1118	1	1	1	0.00
03/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1172	1	1	1	0.00
03/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1065	1	1	1	0.00
03/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	725	1	1	1	0.00
03/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	654	1	1	1	0.00
03/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	689	1	1	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	1	0	0.00
03/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1363	0	1	0	0.00
03/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1263	0	1	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	105.2584	105.4869	3,524.00
03/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6167	6	6	6	0.00
03/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6375	7	6	7	0.00
03/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5960	6	6	6	0.00
03/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	173	0	0	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	2	2	0.00
03/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	350	0	0	0	1,400.00
03/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1001	1	1	1	0.00
03/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	417	0	0	0	1,400.00
03/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	88	0	0	0	4,200.00
03/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1110	1	1	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	2	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	106.7686	107.0000	0.00
03/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4902	5	5	5	0.00
03/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5073	5	5	5	0.00
03/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4729	5	5	5	0.00
03/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	381	0	0	0	0.00
03/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	320	0	0	0	0.00
03/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	351	0	0	0	0.00
03/04/2012	R203 On 01-November-12			Bond Future	7.48	104.4908	104.2534	104.4908	0.00
03/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2777	3	3	3	0.00
03/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2658	3	3	3	0.00
03/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2900	3	3	3	0.00
03/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1606	2	2	2	0.00
03/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1768	2	2	2	0.00
03/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1685	2	2	2	0.00
03/04/2012	R203 On 07-February-13			Bond Future	7.56	106.2770	106.0324	106.2770	0.00
03/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	917	1	1	1	0.00
03/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	967	1	1	1	0.00
03/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	870	1	1	1	0.00
03/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5295	5	5	5	0.00
03/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4985	5	5	5	0.00
03/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5138	5	5	5	0.00
03/04/2012	R204 On 03-May-12			Bond Future	7.63	105.1796	104.9459	105.1796	3,396.00
03/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5636	6	6	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	6	6	0.00
03/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	40	0	0	0	550.00
03/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1178	1	1	1	0.00
03/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5395	6	5	6	0.00
03/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	4	0	0	0	0.00
03/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3346	3	3	3	0.00
03/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	532	0	1	0	550.00
03/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	2	0	0	0	0.00
03/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	3	0	0	0	0.00
03/04/2012	R204 On 02-August-12			Bond Future	7.72	102.6620	102.4215	102.6620	0.00
03/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4568	5	5	5	0.00
03/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4384	5	4	5	0.00
03/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4755	5	5	5	0.00
03/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	685	1	1	1	0.00
03/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	792	1	1	1	0.00
03/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	737	1	1	1	0.00
03/04/2012	R204 On 01-November-12			Bond Future	7.79	104.2465	103.9999	104.2465	0.00
03/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3181	3	3	3	0.00
03/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3321	3	3	3	0.00
03/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3048	3	3	3	0.00
03/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2289	2	2	2	0.00
03/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2085	2	2	2	0.00
03/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2183	2	2	2	0.00
03/04/2012	R204 On 07-February-13			Bond Future	7.87	101.9911	101.7356	101.9911	0.00
03/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3438	4	3	4	0.00
03/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3316	3	3	3	0.00
03/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3566	4	4	4	0.00
03/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2749	3	3	3	0.00
03/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2960	3	3	3	0.00
03/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2851	3	3	3	0.00
03/04/2012	R206 On 03-May-12			Bond Future	5.82	105.0844	105.0020	105.0844	890.00
03/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2669	3	3	3	0.00
03/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2747	3	3	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	3	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	102.7451	102.8309	0.00
03/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1959	2	2	2	0.00
03/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2024	2	2	2	0.00
03/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1893	2	2	2	0.00
03/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	12	0	0	0	0.00
03/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	9	0	0	0	0.00
03/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	11	0	0	0	0.00
03/04/2012	R206 On 01-November-12			Bond Future	5.72	104.4201	104.3300	104.4201	0.00
03/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	619	1	1	1	0.00
03/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	583	1	1	1	0.00
03/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	656	1	1	1	0.00
03/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	277	0	0	0	0.00
03/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	319	0	0	0	0.00
03/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	298	0	0	0	0.00
03/04/2012	R206 On 07-February-13			Bond Future	5.51	102.4347	102.3409	102.4347	0.00
03/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	667	1	1	1	0.00
03/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	698	1	1	1	0.00
03/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	636	1	1	1	0.00
03/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	240	0	0	0	0.00
03/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	212	0	0	0	0.00
03/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	226	0	0	0	0.00
03/04/2012	R207 On 03-May-12			Bond Future	7.85	99.1525	98.8399	99.1525	21,246.00
03/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4872	5	5	5	0.00
03/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5128	5	5	5	0.00
03/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4616	5	5	5	0.00
03/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	179	0	0	0	2,400.00
03/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	441	1	0	1	800.00
03/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1376	2	1	2	0.00
03/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2632	3	3	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	0	0	2,400.00
03/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	545	0	1	0	800.00
03/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1563	1	2	1	0.00
03/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	23	0	0	0	0.00
03/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2440	2	2	2	0.00
03/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	12	0	0	0	0.00
03/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	17	0	0	0	0.00
03/04/2012	R207 On 02-August-12			Bond Future	7.94	96.9339	96.6198	96.9339	0.00
03/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5064	5	5	5	0.00
03/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4867	5	5	5	0.00
03/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	5263	6	5	6	0.00
03/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	757	1	1	1	0.00
03/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	872	1	1	1	0.00
03/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	813	1	1	1	0.00
03/04/2012	R207 On 01-November-12			Bond Future	8.02	98.4351	98.1090	98.4351	0.00
03/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3653	4	4	4	0.00
03/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3805	4	4	4	0.00
03/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3504	4	4	4	0.00
03/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2539	2	3	2	0.00
03/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2323	2	2	2	0.00
03/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2429	2	2	2	0.00
03/04/2012	R207 On 07-February-13			Bond Future	8.10	96.4701	96.1393	96.4701	0.00
03/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3924	4	4	4	0.00
03/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3790	4	4	4	0.00
03/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4065	4	4	4	0.00
03/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	3031	3	3	3	0.00
03/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3259	3	3	3	0.00
03/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3141	3	3	3	0.00
03/04/2012	R208 On 03-May-12			Bond Future	7.91	93.7110	93.3677	93.7110	9,510.00
03/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6262	7	6	7	0.00
03/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6534	7	7	7	0.00
03/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5989	6	6	6	0.00
03/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	188	0	0	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	0	1	1,000.00
03/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1449	2	1	2	0.00
03/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2781	3	3	3	0.00
03/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	196	0	0	0	3,000.00
03/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	625	1	1	1	1,000.00
03/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1747	2	2	2	0.00
03/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	9	0	0	0	0.00
03/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2705	2	3	2	0.00
03/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	4	0	0	0	0.00
03/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	7	0	0	0	0.00
03/04/2012	R208 On 02-August-12			Bond Future	7.99	95.0569	94.7105	95.0569	0.00
03/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5273	6	5	6	0.00
03/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5484	6	5	6	0.00
03/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5065	5	5	5	0.00
03/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	1037	1	1	1	0.00
03/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	904	1	1	1	0.00
03/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	969	1	1	1	0.00
03/04/2012	R208 On 01-November-12			Bond Future	8.06	93.1246	92.7752	93.1246	0.00
03/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3802	4	4	4	0.00
03/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3648	4	4	4	0.00
03/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3963	4	4	4	0.00
03/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2621	2	3	2	0.00
03/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2869	3	3	3	0.00
03/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2741	3	3	3	0.00
03/04/2012	R208 On 07-February-13			Bond Future	8.14	94.7149	94.3581	94.7149	0.00
03/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3487	4	3	4	0.00
03/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3620	4	4	4	0.00
03/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3357	4	3	4	0.00
03/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4404	4	4	4	0.00
03/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4105	4	4	4	0.00
03/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4253	4	4	4	0.00
03/04/2012	R209 On 03-May-12			Bond Future	8.90	75.1884	74.5561	75.1884	2,998.00
03/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1813	2	2	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	2	2	0.00
03/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2045	2	2	2	0.00
03/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	919	1	1	1	0.00
03/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1235	1	1	1	0.00
03/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1067	1	1	1	0.00
03/04/2012	R209 On 02-August-12			Bond Future	8.98	76.2736	75.6190	76.2736	0.00
03/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4757	5	5	5	0.00
03/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4542	5	5	5	0.00
03/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4975	5	5	5	0.00
03/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2570	2	3	2	0.00
03/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2868	3	3	3	0.00
03/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2716	2	3	2	0.00
03/04/2012	R209 On 01-November-12			Bond Future	9.04	74.3072	73.6453	74.3072	0.00
03/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4648	5	5	5	0.00
03/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4836	5	5	5	0.00
03/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4469	5	4	5	0.00
03/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5169	5	5	5	0.00
03/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4776	4	5	4	0.00
03/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4966	5	5	5	0.00
03/04/2012	R209 On 07-February-13			Bond Future	9.11	75.5709	74.9024	75.5709	0.00
03/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5316	6	5	6	0.00
03/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5142	5	5	5	0.00
03/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5492	6	5	6	0.00
03/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5949	6	6	6	0.00
03/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6358	6	6	6	0.00
03/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6151	6	6	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	3	2	0.00
03/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2838	2	3	2	0.00
03/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2938	2	3	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	1	1	0.00
03/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1137	1	1	1	0.00
03/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1037	1	1	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	3	2	0.00
03/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2557	2	3	2	0.00
03/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2657	2	3	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	84.9481	85.5181	4,345.00
03/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3860	4	4	4	0.00
03/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4176	5	4	5	0.00
03/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3552	4	4	4	0.00
03/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	400	0	0	0	0.00
03/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	276	0	0	0	0.00
03/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	333	0	0	0	0.00
03/04/2012	R213 On 02-August-12			Bond Future	8.87	86.7494	86.1639	86.7494	0.00
03/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	5336	6	5	6	0.00
03/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5572	6	6	6	0.00
03/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5103	5	5	5	0.00
03/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2565	2	3	2	0.00
03/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2288	2	2	2	0.00
03/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2424	2	2	2	0.00
03/04/2012	R213 On 01-November-12			Bond Future	8.94	84.5517	83.9508	84.5517	0.00
03/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5100	5	5	5	0.00
03/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5302	6	5	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	R213 On 01-November-12	8.95	Call	Bond Future	4908	5	5	5	0.00
03/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4830	5	5	5	0.00
03/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4455	4	4	4	0.00
03/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4636	4	5	4	0.00
03/04/2012	R213 On 07-February-13			Bond Future	9.02	85.9931	85.3858	85.9931	0.00
03/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5772	6	6	6	0.00
03/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5967	6	6	6	0.00
03/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5588	6	6	6	0.00
03/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6087	6	6	6	0.00
03/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5700	5	6	5	0.00
03/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5887	6	6	6	0.00
03/04/2012	R214 On 03-May-12			Bond Future	8.95	76.6779	76.0115	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	1	1	0.00
03/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1169	1	1	1	0.00
03/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1252	1	1	1	0.00
03/04/2012	R214 On 02-August-12			Bond Future	9.02	77.7795	77.1060	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	2	1	0.00
03/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1728	1	2	1	0.00
03/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1811	1	2	1	0.00