



Derivatives Weekly Statistics Report

From: 28/05/2012 To: 31/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	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
28/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	AL7T On 02-August-12			Index Future	436.48	436.7340	436.4840	436.7340	13.00
28/05/2012	AL7T On 01-November-12			Index Future	442.92	443.1900	442.9230	443.1900	0.00
28/05/2012	ALBI On 02-August-12			Index Future	394.80	394.8330	394.8040	394.8330	1,004.00
28/05/2012	ALBI On 01-November-12			Index Future	400.63	400.6700	400.6280	400.6700	0.00
28/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	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
28/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	CAAZ On 18-June-12			Can-Do Future	0.33	0.3327	0.3258	0.3327	5,670.00
28/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
28/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0030	0.0017	0.0030	8,000.00
28/05/2012	CABC On 18-June-12			Can-Do Future	0.03	0.0343	0.0263	0.0343	0.00
28/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0001	0.0000	0.0001	16,000.00
28/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	DAAH On 28-June-12			Any day expiry	8.38	8.4175	8.3777	8.4175	2,360.00
28/05/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	138	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	135	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	244	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	980	1	1	1	0.00
28/05/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	141	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	253	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	116	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	2	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	267	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	260	0	0	0	0.00
28/05/2012	DAUS On 31-May-12			Any day expiry	8.34	8.3809	8.3425	8.3809	0.00
28/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	593	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	583	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	603	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	121	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.72	Call	Any day expiry	623	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	8.51	Call	Any day expiry	15	0	0	0	4,110.00
28/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	943	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	1	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	29	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.72	Put	Any day expiry	1	0	0	0	4,110.00
28/05/2012	DAUS On 31-May-12	8.51	Put	Any day expiry	183	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	1	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	1	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	1	0	0	0	0.00
28/05/2012	DAUS On 29-June-12			Any day expiry	8.38	8.4188	8.3790	8.4188	0.00
28/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	640	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	631	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	650	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	981	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	248	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	669	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	139	0	0	0	5,480.00
28/05/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	10	0	0	0	5,480.00
28/05/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	270	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	2	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	119	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	11	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	12	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	11	0	0	0	0.00
28/05/2012	DAUS On 31-July-12			Any day expiry	8.42	8.4583	8.4184	8.4583	0.00
28/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	657	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	648	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	665	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	342	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	726	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	230	0	0	0	4,800.00
28/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1027	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	9	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	174	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	28	0	0	0	4,800.00
28/05/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	322	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	37	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	40	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	39	0	0	0	0.00
28/05/2012	DAUS On 31-August-12			Any day expiry	8.46	8.4951	8.4557	8.4951	0.00
28/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	680	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	673	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	688	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1077	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	419	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	786	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	305	0	0	0	6,170.00
28/05/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	50	0	0	0	6,170.00
28/05/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	359	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	21	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	213	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	72	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	77	0	0	0	0.00

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28/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	74	0	0	0	0.00
28/05/2012	DAUS On 28-September-12			Any day expiry	8.49	8.5277	8.4883	8.5277	0.00
28/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	697	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	690	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	705	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	479	1	0	1	0.00
28/05/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	836	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	365	0	0	0	7,540.00
28/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1120	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	32	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	241	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	68	0	0	0	7,540.00
28/05/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	387	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	107	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	112	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	109	0	0	0	0.00
28/05/2012	DAUS On 31-October-12			Any day expiry	8.53	8.5662	8.5268	8.5662	0.00
28/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	759	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	752	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	766	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1171	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	431	0	0	0	8,220.00
28/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	545	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	894	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	87	0	0	0	8,220.00
28/05/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	414	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	44	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	268	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	129	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	135	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	132	0	0	0	0.00
28/05/2012	DAUS On 30-November-12			Any day expiry	8.56	8.6012	8.5617	8.6012	0.00
28/05/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	490	1	0	1	0.00

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28/05/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	486	1	0	1	8,440.00
28/05/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	944	1	1	1	0.00
28/05/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	494	1	0	1	0.00
28/05/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	422	0	0	0	0.00
28/05/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	102	0	0	0	8,440.00
28/05/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	434	0	0	0	0.00
28/05/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	428	0	0	0	0.00
28/05/2012	DAUS On 27-December-12			Any day expiry	8.59	8.6321	8.5919	8.6321	0.00
28/05/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	537	1	1	1	0.00
28/05/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	533	1	1	1	7,530.00
28/05/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	541	1	1	1	0.00
28/05/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	986	1	1	1	0.00
28/05/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	114	0	0	0	7,530.00
28/05/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	439	0	0	0	0.00
28/05/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	451	0	0	0	0.00
28/05/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	445	0	0	0	0.00
28/05/2012	ES33 On 02-August-12			Bond Future	9.57	84.2336	84.3561	84.2336	4,220.00
28/05/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 02-August-12	9.49	Put	Bond Future	578	1	1	1	0.00
28/05/2012	ES33 On 02-August-12	9.51	Put	Bond Future	423	1	0	1	0.00
28/05/2012	ES33 On 02-August-12	9.50	Put	Bond Future	501	1	1	1	0.00
28/05/2012	ES33 On 01-November-12			Bond Future	9.66	81.6969	81.8174	81.6969	0.00
28/05/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1305	1	1	1	0.00
28/05/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1151	1	1	1	0.00
28/05/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1228	1	1	1	0.00
28/05/2012	GOVI On 02-August-12			GOVI	395.91	395.9490	395.9060	395.9490	236.00
28/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	59060	6	6	6	0.00

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28/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	58960	6	6	6	0.00
28/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	59160	6	6	6	0.00
28/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 01-November-12			GOVI	401.75	401.8020	401.7470	401.8020	0.00
28/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	2430	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	2630	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	2530	0	0	0	0.00
28/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2012	IGOV On 02-August-12			Index Future	174.08	173.9780	174.0770	173.9780	563.00
28/05/2012	IGOV On 01-November-12			Index Future	176.65	176.5500	176.6450	176.5500	0.00
28/05/2012	ILBI On 02-August-12			Index Future	471.64	471.5630	471.6390	471.5630	169.00
28/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	2,890.00
28/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.4500	94.4400	94.4500	0.00
28/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	0.00
28/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.51	94.4800	94.4900	94.4800	44,760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	0.00
28/05/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	0.00
28/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	840.00
28/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.55	94.4400	94.4500	94.4400	790.00
28/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.67	94.3100	94.3300	94.3100	500.00
28/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.85	94.1300	94.1500	94.1300	1,700.00
28/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.03	93.9500	93.9700	93.9500	1,500.00
28/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.21	93.7600	93.7900	93.7600	0.00
28/05/2012	R157 On 02-August-12			Bond Future	6.41	125.0479	125.0012	125.0479	15,070.00
28/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4839	5	5	5	0.00
28/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4986	5	5	5	0.00
28/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4691	5	5	5	0.00
28/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	214	0	0	0	3,750.00
28/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	442	0	0	0	1,250.00
28/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	785	1	1	1	0.00
28/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1756	2	2	2	0.00
28/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	74	0	0	0	3,750.00
28/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	335	0	0	0	1,250.00
28/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	613	1	1	1	0.00
28/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1011	1	1	1	0.00
28/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	1	0	0	0	0.00
28/05/2012	R157 On 01-November-12			Bond Future	6.45	120.0924	120.0380	120.0924	0.00
28/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1882	2	2	2	0.00
28/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1775	2	2	2	0.00
28/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1992	2	2	2	0.00
28/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	296	0	0	0	0.00
28/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	361	0	0	0	0.00
28/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	327	0	0	0	0.00
28/05/2012	R157 On 07-February-13			Bond Future	6.50	122.0469	121.9925	122.0469	0.00
28/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1466	2	1	2	0.00
28/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1546	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
28/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1389	1	1	1	0.00
28/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	876	1	1	1	0.00
28/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	776	1	1	1	0.00
28/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	824	1	1	1	0.00
28/05/2012	R186 On 02-August-12			Bond Future	8.38	119.0090	118.8695	119.0090	34,789.00
28/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4409	5	4	5	0.00
28/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4737	5	5	5	0.00
28/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4090	4	4	4	0.00
28/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1745	2	2	2	8,750.00
28/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3842	4	4	4	0.00
28/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	438	0	0	0	43.00
28/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4473	5	4	5	0.00
28/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	926	1	1	1	1,099.00
28/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6127	6	6	6	0.00
28/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	355	0	0	0	2,700.00
28/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	1953	2	2	2	0.00
28/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	307	0	0	0	276.00
28/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6385	6	6	6	0.00
28/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2681	3	3	3	900.00
28/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	547	1	1	1	199.00
28/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	6902	7	7	7	0.00
28/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1000	1	1	1	43.00
28/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4513	4	5	4	0.00
28/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1264	1	1	1	276.00
28/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7256	7	7	7	0.00
28/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1153	1	1	1	0.00
28/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2943	3	3	3	0.00
28/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	909	1	1	1	0.00
28/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1025	1	1	1	2,700.00
28/05/2012	R186 On 01-November-12			Bond Future	8.45	120.7705	120.6245	120.7705	0.00
28/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5526	6	6	6	0.00
28/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	5797	6	6	6	0.00
28/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	5261	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
28/05/2012	R186 On	01-November-12	8.82	Call	Bond Future	5907	6	6	6	0.00
28/05/2012	R186 On	01-November-12	7.82	Call	Bond Future	1728	2	2	2	1,858.00
28/05/2012	R186 On	01-November-12	8.82	Put	Bond Future	2639	3	3	3	1,858.00
28/05/2012	R186 On	01-November-12	7.82	Put	Bond Future	7716	8	8	8	0.00
28/05/2012	R186 On	01-November-12	8.70	Put	Bond Future	3050	3	3	3	0.00
28/05/2012	R186 On	01-November-12	8.80	Put	Bond Future	2704	3	3	3	0.00
28/05/2012	R186 On	01-November-12	8.75	Put	Bond Future	2873	3	3	3	0.00
28/05/2012	R186 On	07-February-13			Bond Future	8.54	117.4398	117.2969	117.4398	0.00
28/05/2012	R186 On	07-February-13	8.50	Call	Bond Future	5126	5	5	5	0.00
28/05/2012	R186 On	07-February-13	8.55	Call	Bond Future	5353	5	5	5	0.00
28/05/2012	R186 On	07-February-13	8.45	Call	Bond Future	4907	5	5	5	0.00
28/05/2012	R186 On	07-February-13	8.45	Put	Bond Future	5669	6	6	6	0.00
28/05/2012	R186 On	07-February-13	8.55	Put	Bond Future	5219	5	5	5	0.00
28/05/2012	R186 On	07-February-13	8.50	Put	Bond Future	5439	5	5	5	0.00
28/05/2012	R189 On	02-August-12			Bond Future	218.87	218.8646	218.8672	218.8646	44.00
28/05/2012	R189 On	02-August-12	218.00	Call	Bond Future	867	1	1	1	0.00
28/05/2012	R189 On	02-August-12	217.95	Call	Bond Future	917	1	1	1	0.00
28/05/2012	R189 On	02-August-12	218.05	Call	Bond Future	817	1	1	1	0.00
28/05/2012	R189 On	02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R189 On	02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R189 On	02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R197 On	02-August-12			Bond Future	256.40	256.3759	256.3972	256.3759	1,409.00
28/05/2012	R197 On	02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R197 On	02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R197 On	02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R197 On	02-August-12	256.95	Put	Bond Future	553	1	1	1	0.00
28/05/2012	R197 On	02-August-12	257.05	Put	Bond Future	653	1	1	1	0.00
28/05/2012	R197 On	02-August-12	257.00	Put	Bond Future	603	1	1	1	0.00
28/05/2012	R201 On	02-August-12			Bond Future	5.72	107.7755	107.7367	107.7755	2,704.00
28/05/2012	R201 On	02-August-12	7.50	Call	Bond Future	3958	4	4	4	0.00
28/05/2012	R201 On	02-August-12	7.55	Call	Bond Future	4067	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3849	4	4	4	0.00
28/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R201 On 01-November-12			Bond Future	5.69	109.3676	109.3265	109.3676	0.00
28/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1737	2	2	2	0.00
28/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1649	2	2	2	0.00
28/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1826	2	2	2	0.00
28/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	81	0	0	0	0.00
28/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	105	0	0	0	0.00
28/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	92	0	0	0	0.00
28/05/2012	R201 On 07-February-13			Bond Future	5.62	106.7357	106.6942	106.7357	0.00
28/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1404	1	1	1	0.00
28/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1472	2	1	2	0.00
28/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1337	1	1	1	0.00
28/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	306	0	0	0	0.00
28/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	263	0	0	0	0.00
28/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	284	0	0	0	0.00
28/05/2012	R202 On 02-August-12			Bond Future	186.83	186.8112	186.8292	186.8112	40,005.00
28/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	4121	4	4	4	0.00
28/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	4221	4	4	4	0.00
28/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	4171	4	4	4	0.00
28/05/2012	R203 On 02-August-12			Bond Future	7.00	108.5374	108.5199	108.5374	3,541.00
28/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6305	6	6	6	0.00
28/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6506	7	7	7	0.00
28/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6103	6	6	6	0.00
28/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	263	0	0	0	4,200.00
28/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	595	1	1	1	1,400.00
28/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1261	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
28/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2549	3	3	3	0.00
28/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	188	0	0	0	4,200.00
28/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	617	1	1	1	1,400.00
28/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1262	1	1	1	0.00
28/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	4	0	0	0	0.00
28/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2037	2	2	2	0.00
28/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	2	0	0	0	0.00
28/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	3	0	0	0	0.00
28/05/2012	R203 On 01-November-12			Bond Future	7.07	105.9837	105.9587	105.9837	0.00
28/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3382	3	3	3	0.00
28/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3539	4	4	4	0.00
28/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3228	3	3	3	0.00
28/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	632	1	1	1	0.00
28/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	540	1	1	1	0.00
28/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	584	1	1	1	0.00
28/05/2012	R203 On 07-February-13			Bond Future	7.14	107.7085	107.6848	107.7085	0.00
28/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	898	1	1	1	0.00
28/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	837	1	1	1	0.00
28/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	962	1	1	1	0.00
28/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3327	3	3	3	0.00
28/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3610	4	4	4	0.00
28/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3467	3	3	3	0.00
28/05/2012	R204 On 02-August-12			Bond Future	7.31	104.5250	104.5045	104.5250	4,101.00
28/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5937	6	6	6	0.00
28/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5704	6	6	6	0.00
28/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6170	6	6	6	0.00
28/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	17	0	0	0	0.00
28/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	29	0	0	0	0.00
28/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	23	0	0	0	0.00
28/05/2012	R204 On 01-November-12			Bond Future	7.37	106.0730	106.0482	106.0730	0.00
28/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3883	4	4	4	0.00
28/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3707	4	4	4	0.00
28/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4061	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	776	1	1	1	0.00
28/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	899	1	1	1	0.00
28/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	837	1	1	1	0.00
28/05/2012	R204 On 07-February-13			Bond Future	7.45	103.7642	103.7356	103.7642	0.00
28/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4003	4	4	4	0.00
28/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4161	4	4	4	0.00
28/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3848	4	4	4	0.00
28/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1492	1	1	1	0.00
28/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1344	1	1	1	0.00
28/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1416	1	1	1	0.00
28/05/2012	R206 On 02-August-12			Bond Future	5.38	103.3810	103.3559	103.3810	1,781.00
28/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2559	3	3	3	0.00
28/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2626	3	3	3	0.00
28/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2492	3	2	3	0.00
28/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R206 On 01-November-12			Bond Future	5.25	104.9092	104.8813	104.9092	0.00
28/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	907	1	1	1	0.00
28/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	959	1	1	1	0.00
28/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	855	1	1	1	0.00
28/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	40	0	0	0	0.00
28/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	29	0	0	0	0.00
28/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	35	0	0	0	0.00
28/05/2012	R206 On 07-February-13			Bond Future	4.98	102.8511	102.8212	102.8511	0.00
28/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	983	1	1	1	0.00
28/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	945	1	1	1	0.00
28/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	1021	1	1	1	0.00
28/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	55	0	0	0	0.00
28/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	69	0	0	0	0.00
28/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	62	0	0	0	0.00
28/05/2012	R207 On 02-August-12			Bond Future	7.63	98.4074	98.3245	98.4074	27,509.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5999	6	6	6	0.00
28/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5753	6	6	6	0.00
28/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6246	6	6	6	0.00
28/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	35	0	0	0	0.00
28/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	53	0	0	0	0.00
28/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	43	0	0	0	0.00
28/05/2012	R207 On 01-November-12			Bond Future	7.70	99.8607	99.7748	99.8607	0.00
28/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	3948	4	4	4	0.00
28/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3766	4	4	4	0.00
28/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4134	4	4	4	0.00
28/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	987	1	1	1	0.00
28/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1135	1	1	1	0.00
28/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1059	1	1	1	0.00
28/05/2012	R207 On 07-February-13			Bond Future	7.78	97.8439	97.7557	97.8439	0.00
28/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4162	4	4	4	0.00
28/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4327	4	4	4	0.00
28/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4000	4	4	4	0.00
28/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1852	2	2	2	0.00
28/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1676	2	2	2	0.00
28/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1762	2	2	2	0.00
28/05/2012	R208 On 02-August-12			Bond Future	7.72	96.4533	96.3335	96.4533	9,382.00
28/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5998	6	6	6	0.00
28/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6261	6	6	6	0.00
28/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5735	6	6	6	0.00
28/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	304	0	0	0	3,450.00
28/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3465	4	3	4	0.00
28/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	782	1	1	1	1,150.00
28/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1611	2	2	2	0.00
28/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1128	1	1	1	1,150.00
28/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	352	0	0	0	3,450.00
28/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2105	2	2	2	0.00
28/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	84	0	0	0	0.00
28/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3477	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
28/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	58	0	0	0	0.00
28/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	71	0	0	0	0.00
28/05/2012	R208 On 01-November-12			Bond Future	7.79	94.4865	94.3580	94.4865	0.00
28/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3965	4	4	4	0.00
28/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4158	4	4	4	0.00
28/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3776	4	4	4	0.00
28/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1414	1	1	1	0.00
28/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1233	1	1	1	0.00
28/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1321	1	1	1	0.00
28/05/2012	R208 On 07-February-13			Bond Future	7.86	96.0229	95.8979	96.0229	0.00
28/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3478	4	3	4	0.00
28/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3323	3	3	3	0.00
28/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3637	4	4	4	0.00
28/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2583	3	3	3	0.00
28/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2831	3	3	3	0.00
28/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2704	3	3	3	0.00
28/05/2012	R209 On 02-August-12			Bond Future	8.94	75.7569	75.8797	75.7569	14,495.00
28/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3387	3	3	3	0.00
28/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3639	4	4	4	0.00
28/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3142	3	3	3	0.00
28/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1207	1	1	1	0.00
28/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	973	1	1	1	0.00
28/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1085	1	1	1	0.00
28/05/2012	R209 On 01-November-12			Bond Future	9.01	73.7361	73.8573	73.7361	0.00
28/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3578	4	4	4	0.00
28/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3394	3	3	3	0.00
28/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3768	4	4	4	0.00
28/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3496	4	3	4	0.00
28/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3882	4	4	4	0.00
28/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3684	4	4	4	0.00
28/05/2012	R209 On 07-February-13			Bond Future	9.09	74.9397	75.0593	74.9397	0.00
28/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4445	4	4	4	0.00
28/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4629	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
28/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4269	4	4	4	0.00
28/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5329	5	5	5	0.00
28/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4929	5	5	5	0.00
28/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5123	5	5	5	0.00
28/05/2012	R210 On 02-August-12			Bond Future	141.44	141.4315	141.4450	141.4315	925.00
28/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	1605	2	2	2	0.00
28/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	1505	2	2	2	0.00
28/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	1555	2	2	2	0.00
28/05/2012	R211 On 02-August-12			Bond Future	119.69	119.6800	119.6859	119.6800	480.00
28/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	264	0	0	0	0.00
28/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	364	0	0	0	0.00
28/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	314	0	0	0	0.00
28/05/2012	R212 On 02-August-12			Bond Future	117.46	117.4456	117.4556	117.4456	2,962.00
28/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	494	1	0	1	0.00
28/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	594	1	1	1	0.00
28/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	544	1	1	1	0.00
28/05/2012	R213 On 02-August-12			Bond Future	8.84	86.5192	86.4401	86.5192	4,725.00
28/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4058	4	4	4	0.00
28/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4335	4	4	4	0.00
28/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3787	4	4	4	0.00
28/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	973	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
28/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	775	1	1	1	0.00
28/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	870	1	1	1	0.00
28/05/2012	R213 On 01-November-12			Bond Future	8.91	84.2543	84.1764	84.2543	0.00
28/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4047	4	4	4	0.00
28/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4253	4	4	4	0.00
28/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	3846	4	4	4	0.00
28/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3543	4	4	4	0.00
28/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3180	3	3	3	0.00
28/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3358	3	3	3	0.00
28/05/2012	R213 On 07-February-13			Bond Future	8.99	85.6310	85.5466	85.6310	0.00
28/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	4813	5	5	5	0.00
28/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5009	5	5	5	0.00
28/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4624	5	5	5	0.00
28/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4962	5	5	5	0.00
28/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4581	5	5	5	0.00
28/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4767	5	5	5	0.00
28/05/2012	R214 On 02-August-12			Bond Future	8.96	77.5619	77.6102	77.5619	1,530.00
28/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1390	1	1	1	0.00
28/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1224	1	1	1	0.00
28/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1307	1	1	1	0.00
29/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	AL7T On 02-August-12			Index Future	435.52	436.4840	435.5170	436.4840	13.00
29/05/2012	AL7T On 01-November-12			Index Future	441.94	442.9230	441.9440	442.9230	0.00
29/05/2012	ALBI On 02-August-12			Index Future	394.34	394.8040	394.3420	394.8040	1,004.00
29/05/2012	ALBI On 01-November-12			Index Future	400.16	400.6280	400.1620	400.6280	0.00
29/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	CAAZ On 18-June-12			Can-Do Future	0.30	0.3258	0.3010	0.3258	5,670.00
29/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
29/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0017	0.0016	0.0017	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	CABC On 18-June-12			Can-Do Future	0.03	0.0263	0.0299	0.0263	0.00
29/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
29/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2012	DAAH On 28-June-12			Any day expiry	8.33	8.3777	8.3300	8.3777	2,360.00
29/05/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	118	0	0	0	0.00
29/05/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	115	0	0	0	0.00
29/05/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	120	0	0	0	0.00
29/05/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	213	0	0	0	0.00
29/05/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	932	1	1	1	0.00
29/05/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	2	0	0	0	0.00
29/05/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	280	0	0	0	0.00
29/05/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	133	0	0	0	0.00
29/05/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	295	0	0	0	0.00
29/05/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	288	0	0	0	0.00
29/05/2012	DAUS On 31-May-12			Any day expiry	8.30	8.3425	8.2965	8.3425	0.00
29/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	547	1	1	1	0.00
29/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	537	1	1	1	0.00
29/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	557	1	1	1	0.00
29/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	897	1	1	1	0.00
29/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	77	0	0	0	0.00
29/05/2012	DAUS On 31-May-12	7.72	Call	Any day expiry	577	1	1	1	0.00
29/05/2012	DAUS On 31-May-12	8.51	Call	Any day expiry	6	0	0	0	4,110.00
29/05/2012	DAUS On 31-May-12	7.72	Put	Any day expiry	1	0	0	0	4,110.00
29/05/2012	DAUS On 31-May-12	8.51	Put	Any day expiry	220	0	0	0	0.00
29/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	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
29/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	31	0	0	0	0.00
29/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	1	0	0	0	0.00
29/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	1	0	0	0	0.00
29/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	1	0	0	0	0.00
29/05/2012	DAUS On 29-June-12			Any day expiry	8.33	8.3790	8.3313	8.3790	0.00
29/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	594	1	1	1	0.00
29/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	585	1	1	1	0.00
29/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	604	1	1	1	0.00
29/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	217	0	0	0	0.00
29/05/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	623	1	1	1	0.00
29/05/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	119	0	0	0	5,480.00
29/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	934	1	1	1	0.00
29/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	3	0	0	0	0.00
29/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	136	0	0	0	0.00
29/05/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	12	0	0	0	5,480.00
29/05/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	298	0	0	0	0.00
29/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	13	0	0	0	0.00
29/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	14	0	0	0	0.00
29/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	13	0	0	0	0.00
29/05/2012	DAUS On 31-July-12			Any day expiry	8.37	8.4184	8.3708	8.4184	0.00
29/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	616	1	1	1	0.00
29/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	607	1	1	1	0.00
29/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	624	1	1	1	0.00
29/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	981	1	1	1	0.00
29/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	314	0	0	0	0.00
29/05/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	684	1	1	1	0.00
29/05/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	210	0	0	0	4,800.00
29/05/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	33	0	0	0	4,800.00
29/05/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	349	0	0	0	0.00
29/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	10	0	0	0	0.00
29/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	193	0	0	0	0.00
29/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	43	0	0	0	0.00
29/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	46	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	45	0	0	0	0.00
29/05/2012	DAUS On 31-August-12			Any day expiry	8.41	8.4557	8.4079	8.4557	0.00
29/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	644	1	1	1	0.00
29/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	636	1	1	1	0.00
29/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	651	1	1	1	0.00
29/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	392	0	0	0	0.00
29/05/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	747	1	1	1	0.00
29/05/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	285	0	0	0	6,170.00
29/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1032	1	1	1	0.00
29/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	24	0	0	0	0.00
29/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	234	0	0	0	0.00
29/05/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	59	0	0	0	6,170.00
29/05/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	387	0	0	0	0.00
29/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	83	0	0	0	0.00
29/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	88	0	0	0	0.00
29/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	86	0	0	0	0.00
29/05/2012	DAUS On 28-September-12			Any day expiry	8.44	8.4883	8.4403	8.4883	0.00
29/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	662	1	1	1	0.00
29/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	655	1	1	1	0.00
29/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	670	1	1	1	0.00
29/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1076	1	1	1	0.00
29/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	453	0	0	0	0.00
29/05/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	799	1	1	1	0.00
29/05/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	344	0	0	0	7,540.00
29/05/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	79	0	0	0	7,540.00
29/05/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	414	0	0	0	0.00
29/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	36	0	0	0	0.00
29/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	263	0	0	0	0.00
29/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	120	0	0	0	0.00
29/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	125	0	0	0	0.00
29/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	122	0	0	0	0.00
29/05/2012	DAUS On 31-October-12			Any day expiry	8.48	8.5268	8.4785	8.5268	0.00
29/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	725	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
29/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	717	1	1	1	0.00
29/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	732	1	1	1	0.00
29/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1130	1	1	1	0.00
29/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	518	1	1	1	0.00
29/05/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	858	1	1	1	0.00
29/05/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	409	0	0	0	8,220.00
29/05/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	441	0	0	0	0.00
29/05/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	100	0	0	0	8,220.00
29/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	52	0	0	0	0.00
29/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	290	0	0	0	0.00
29/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	144	0	0	0	0.00
29/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	149	0	0	0	0.00
29/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	147	0	0	0	0.00
29/05/2012	DAUS On 30-November-12			Any day expiry	8.51	8.5617	8.5133	8.5617	0.00
29/05/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	469	0	0	0	0.00
29/05/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	465	0	0	0	8,440.00
29/05/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	473	0	0	0	0.00
29/05/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	908	1	1	1	0.00
29/05/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	115	0	0	0	8,440.00
29/05/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	450	0	0	0	0.00
29/05/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	462	0	0	0	0.00
29/05/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	456	0	0	0	0.00
29/05/2012	DAUS On 27-December-12			Any day expiry	8.54	8.5919	8.5434	8.5919	0.00
29/05/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	514	1	1	1	0.00
29/05/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	948	1	1	1	0.00
29/05/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	511	1	1	1	7,530.00
29/05/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	518	1	1	1	0.00
29/05/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	465	0	0	0	0.00
29/05/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	478	0	0	0	0.00
29/05/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	125	0	0	0	7,530.00
29/05/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	471	0	0	0	0.00
29/05/2012	ES33 On 02-August-12			Bond Future	9.55	84.3561	84.4405	84.3561	4,220.00
29/05/2012	ES33 On 02-August-12	9.50	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
29/05/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
29/05/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
29/05/2012	ES33 On 02-August-12	9.49	Put	Bond Future	494	1	0	1	0.00
29/05/2012	ES33 On 02-August-12	9.51	Put	Bond Future	339	0	0	0	0.00
29/05/2012	ES33 On 02-August-12	9.50	Put	Bond Future	416	1	0	1	0.00
29/05/2012	ES33 On 01-November-12			Bond Future	9.65	81.8174	81.9079	81.8174	0.00
29/05/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
29/05/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
29/05/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
29/05/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1215	1	1	1	0.00
29/05/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1060	1	1	1	0.00
29/05/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1137	1	1	1	0.00
29/05/2012	GOVI On 02-August-12			GOVI	395.42	395.9060	395.4190	395.9060	236.00
29/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	54190	6	5	6	0.00
29/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	54090	6	5	6	0.00
29/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	54290	6	5	6	0.00
29/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
29/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
29/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
29/05/2012	GOVI On 01-November-12			GOVI	401.25	401.7470	401.2540	401.7470	0.00
29/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
29/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
29/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
29/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	7360	0	1	0	0.00
29/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	7560	0	1	0	0.00
29/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	7460	0	1	0	0.00
29/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/05/2012	IGOV On 02-August-12			Index Future	174.05	174.0770	174.0530	174.0770	563.00
29/05/2012	IGOV On 01-November-12			Index Future	176.62	176.6450	176.6220	176.6450	0.00
29/05/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	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
29/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,890.00
29/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.4400	94.4400	94.4400	0.00
29/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	0.00
29/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	44,760.00
29/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.49	94.5000	94.5100	94.5000	0.00
29/05/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.49	94.5000	94.5100	94.5000	0.00
29/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.49	94.5000	94.5100	94.5000	840.00
29/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.53	94.4500	94.4700	94.4500	790.00
29/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.65	94.3300	94.3500	94.3300	500.00
29/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.83	94.1500	94.1700	94.1500	1,700.00
29/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.01	93.9700	93.9900	93.9700	1,500.00
29/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.20	93.7900	93.8000	93.7900	0.00
29/05/2012	R157 On 02-August-12			Bond Future	6.43	125.0012	124.9171	125.0012	14,970.00
29/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4755	5	5	5	0.00
29/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4902	5	5	5	0.00
29/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4607	5	5	5	0.00
29/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	189	0	0	0	3,750.00
29/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1679	2	2	2	0.00
29/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	401	0	0	0	1,250.00
29/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	729	1	1	1	0.00
29/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	363	0	0	0	1,250.00
29/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	81	0	0	0	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	656	1	1	1	0.00
29/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1070	1	1	1	0.00
29/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	1	0	0	0	0.00
29/05/2012	R157 On 01-November-12			Bond Future	6.48	120.0380	119.9550	120.0380	100.00
29/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1817	2	2	2	0.00
29/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1711	2	2	2	0.00
29/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1925	2	2	2	0.00
29/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	312	0	0	0	0.00
29/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	380	0	0	0	0.00
29/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	345	0	0	0	0.00
29/05/2012	R157 On 07-February-13			Bond Future	6.53	121.9925	121.9098	121.9925	0.00
29/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1415	1	1	1	0.00
29/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1494	2	1	2	0.00
29/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1339	1	1	1	0.00
29/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	908	1	1	1	0.00
29/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	806	1	1	1	0.00
29/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	856	1	1	1	0.00
29/05/2012	R186 On 02-August-12			Bond Future	8.39	118.8695	118.7396	118.8695	34,789.00
29/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4299	4	4	4	0.00
29/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4625	5	5	5	0.00
29/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1673	2	2	2	8,750.00
29/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3738	4	4	4	0.00
29/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	3983	4	4	4	0.00
29/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	284	0	0	0	276.00
29/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	409	0	0	0	43.00
29/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4364	4	4	4	0.00
29/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	877	1	1	1	1,099.00
29/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6007	6	6	6	0.00
29/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	330	0	0	0	2,700.00
29/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	1876	2	2	2	0.00
29/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2734	3	3	3	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	557	1	1	1	199.00
29/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	7007	7	7	7	0.00
29/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1021	1	1	1	43.00
29/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4594	5	5	5	0.00
29/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6486	6	6	6	0.00
29/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1176	1	1	1	0.00
29/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	3001	3	3	3	0.00
29/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1290	1	1	1	276.00
29/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7363	7	7	7	0.00
29/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	927	1	1	1	0.00
29/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1045	1	1	1	2,700.00
29/05/2012	R186 On 01-November-12			Bond Future	8.47	120.6245	120.4880	120.6245	100.00
29/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5430	6	5	6	0.00
29/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	5698	6	6	6	0.00
29/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	5167	5	5	5	0.00
29/05/2012	R186 On 01-November-12	8.82	Call	Bond Future	5807	6	6	6	0.00
29/05/2012	R186 On 01-November-12	7.82	Call	Bond Future	1678	2	2	2	1,858.00
29/05/2012	R186 On 01-November-12	8.82	Put	Bond Future	2675	3	3	3	1,858.00
29/05/2012	R186 On 01-November-12	7.82	Put	Bond Future	7802	8	8	8	0.00
29/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3092	3	3	3	0.00
29/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2741	3	3	3	0.00
29/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2913	3	3	3	0.00
29/05/2012	R186 On 07-February-13			Bond Future	8.55	117.2969	117.1542	117.2969	0.00
29/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	5042	5	5	5	0.00
29/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5267	5	5	5	0.00
29/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	4826	5	5	5	0.00
29/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5731	6	6	6	0.00
29/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5276	5	5	5	0.00
29/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5498	5	5	5	0.00
29/05/2012	R189 On 02-August-12			Bond Future	218.87	218.8672	218.8702	218.8672	44.00
29/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	870	1	1	1	0.00
29/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	820	1	1	1	0.00
29/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	920	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
29/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R197 On 02-August-12			Bond Future	256.42	256.3972	256.4191	256.3972	1,409.00
29/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	631	1	1	1	0.00
29/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	531	1	1	1	0.00
29/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	581	1	1	1	0.00
29/05/2012	R201 On 02-August-12			Bond Future	5.75	107.7367	107.6751	107.7367	2,704.00
29/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3897	4	4	4	0.00
29/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3788	4	4	4	0.00
29/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4005	4	4	4	0.00
29/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R201 On 01-November-12			Bond Future	5.72	109.3265	109.2650	109.3265	0.00
29/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1682	2	2	2	0.00
29/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1595	2	2	2	0.00
29/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1771	2	2	2	0.00
29/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	87	0	0	0	0.00
29/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	112	0	0	0	0.00
29/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	99	0	0	0	0.00
29/05/2012	R201 On 07-February-13			Bond Future	5.66	106.6942	106.6312	106.6942	0.00
29/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1357	1	1	1	0.00
29/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1423	1	1	1	0.00
29/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1291	1	1	1	0.00
29/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	323	0	0	0	0.00
29/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	277	0	0	0	0.00
29/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	300	0	0	0	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	R202 On	02-August-12				Bond Future	186.70	186.8292	186.7004	186.8292	40,005.00
29/05/2012	R202 On	02-August-12	191.00	Call		Bond Future	0	0	0	0	0.00
29/05/2012	R202 On	02-August-12	191.05	Call		Bond Future	0	0	0	0	0.00
29/05/2012	R202 On	02-August-12	190.95	Call		Bond Future	0	0	0	0	0.00
29/05/2012	R202 On	02-August-12	190.95	Put		Bond Future	4250	4	4	4	0.00
29/05/2012	R202 On	02-August-12	191.05	Put		Bond Future	4350	4	4	4	0.00
29/05/2012	R202 On	02-August-12	191.00	Put		Bond Future	4300	4	4	4	0.00
29/05/2012	R203 On	02-August-12				Bond Future	7.03	108.5199	108.3846	108.5199	3,541.00
29/05/2012	R203 On	02-August-12	8.50	Call		Bond Future	6170	6	6	6	0.00
29/05/2012	R203 On	02-August-12	8.55	Call		Bond Future	6371	7	6	7	0.00
29/05/2012	R203 On	02-August-12	8.45	Call		Bond Future	5968	6	6	6	0.00
29/05/2012	R203 On	02-August-12	6.60	Call		Bond Future	230	0	0	0	4,200.00
29/05/2012	R203 On	02-August-12	7.55	Call		Bond Future	2430	3	2	3	0.00
29/05/2012	R203 On	02-August-12	6.85	Call		Bond Future	538	1	1	1	1,400.00
29/05/2012	R203 On	02-August-12	7.15	Call		Bond Future	1173	1	1	1	0.00
29/05/2012	R203 On	02-August-12	7.15	Put		Bond Future	664	1	1	1	1,400.00
29/05/2012	R203 On	02-August-12	7.55	Put		Bond Future	204	0	0	0	4,200.00
29/05/2012	R203 On	02-August-12	6.85	Put		Bond Future	1340	1	1	1	0.00
29/05/2012	R203 On	02-August-12	8.45	Put		Bond Future	4	0	0	0	0.00
29/05/2012	R203 On	02-August-12	6.60	Put		Bond Future	2140	2	2	2	0.00
29/05/2012	R203 On	02-August-12	8.55	Put		Bond Future	2	0	0	0	0.00
29/05/2012	R203 On	02-August-12	8.50	Put		Bond Future	3	0	0	0	0.00
29/05/2012	R203 On	01-November-12				Bond Future	7.10	105.9587	105.8253	105.9587	0.00
29/05/2012	R203 On	01-November-12	7.75	Call		Bond Future	3277	3	3	3	0.00
29/05/2012	R203 On	01-November-12	7.80	Call		Bond Future	3432	4	3	4	0.00
29/05/2012	R203 On	01-November-12	7.70	Call		Bond Future	3125	3	3	3	0.00
29/05/2012	R203 On	01-November-12	7.70	Put		Bond Future	663	1	1	1	0.00
29/05/2012	R203 On	01-November-12	7.80	Put		Bond Future	566	1	1	1	0.00
29/05/2012	R203 On	01-November-12	7.75	Put		Bond Future	613	1	1	1	0.00
29/05/2012	R203 On	07-February-13				Bond Future	7.17	107.6848	107.5505	107.6848	0.00
29/05/2012	R203 On	07-February-13	6.50	Call		Bond Future	855	1	1	1	0.00
29/05/2012	R203 On	07-February-13	6.45	Call		Bond Future	796	1	1	1	0.00
29/05/2012	R203 On	07-February-13	6.55	Call		Bond Future	917	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
29/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3417	3	3	3	0.00
29/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3703	4	4	4	0.00
29/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3558	3	4	3	0.00
29/05/2012	R204 On 02-August-12			Bond Future	7.34	104.5045	104.3507	104.5045	4,101.00
29/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5785	6	6	6	0.00
29/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6018	6	6	6	0.00
29/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5553	6	6	6	0.00
29/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	31	0	0	0	0.00
29/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	19	0	0	0	0.00
29/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	25	0	0	0	0.00
29/05/2012	R204 On 01-November-12			Bond Future	7.41	106.0482	105.8900	106.0482	0.00
29/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3762	4	4	4	0.00
29/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3588	4	4	4	0.00
29/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3938	4	4	4	0.00
29/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	812	1	1	1	0.00
29/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	939	1	1	1	0.00
29/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	874	1	1	1	0.00
29/05/2012	R204 On 07-February-13			Bond Future	7.48	103.7356	103.5790	103.7356	0.00
29/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3894	4	4	4	0.00
29/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4050	4	4	4	0.00
29/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3741	4	4	4	0.00
29/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1541	1	2	1	0.00
29/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1390	1	1	1	0.00
29/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1464	1	1	1	0.00
29/05/2012	R206 On 02-August-12			Bond Future	5.39	103.3559	103.3392	103.3559	1,781.00
29/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2542	3	3	3	0.00
29/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2475	2	2	2	0.00
29/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2609	3	3	3	0.00
29/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
29/05/2012	R206 On 01-November-12			Bond Future	5.26	104.8813	104.8650	104.8813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	892	1	1	1	0.00
29/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	944	1	1	1	0.00
29/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	841	1	1	1	0.00
29/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	42	0	0	0	0.00
29/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	30	0	0	0	0.00
29/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	36	0	0	0	0.00
29/05/2012	R206 On 07-February-13			Bond Future	5.00	102.8212	102.8048	102.8212	0.00
29/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	968	1	1	1	0.00
29/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	930	1	1	1	0.00
29/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	1007	1	1	1	0.00
29/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	57	0	0	0	0.00
29/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	70	0	0	0	0.00
29/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	63	0	0	0	0.00
29/05/2012	R207 On 02-August-12			Bond Future	7.67	98.3245	98.0983	98.3245	27,509.00
29/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5778	6	6	6	0.00
29/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6024	6	6	6	0.00
29/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5534	6	6	6	0.00
29/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	60	0	0	0	0.00
29/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	39	0	0	0	0.00
29/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	48	0	0	0	0.00
29/05/2012	R207 On 01-November-12			Bond Future	7.74	99.7748	99.5500	99.7748	0.00
29/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	3784	4	4	4	0.00
29/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3606	4	4	4	0.00
29/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	3967	4	4	4	0.00
29/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1045	1	1	1	0.00
29/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1200	1	1	1	0.00
29/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1119	1	1	1	0.00
29/05/2012	R207 On 07-February-13			Bond Future	7.82	97.7557	97.5279	97.7557	0.00
29/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4011	4	4	4	0.00
29/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4173	4	4	4	0.00
29/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	3852	4	4	4	0.00
29/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1932	2	2	2	0.00
29/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1750	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
29/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1839	2	2	2	0.00
29/05/2012	R208 On 02-August-12			Bond Future	7.76	96.3335	96.0943	96.3335	9,382.00
29/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5768	6	6	6	0.00
29/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6029	6	6	6	0.00
29/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5506	6	6	6	0.00
29/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	258	0	0	0	3,450.00
29/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	692	1	1	1	1,150.00
29/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1469	2	1	2	0.00
29/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3263	3	3	3	0.00
29/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	389	0	0	0	3,450.00
29/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1225	1	1	1	1,150.00
29/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2254	2	2	2	0.00
29/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	94	0	0	0	0.00
29/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3671	3	4	3	0.00
29/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	65	0	0	0	0.00
29/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	80	0	0	0	0.00
29/05/2012	R208 On 01-November-12			Bond Future	7.83	94.3580	94.1190	94.3580	0.00
29/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3797	4	4	4	0.00
29/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	3986	4	4	4	0.00
29/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3612	4	4	4	0.00
29/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1489	1	1	1	0.00
29/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1300	1	1	1	0.00
29/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1392	1	1	1	0.00
29/05/2012	R208 On 07-February-13			Bond Future	7.91	95.8979	95.6484	95.8979	0.00
29/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3335	3	3	3	0.00
29/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3184	3	3	3	0.00
29/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3490	4	3	4	0.00
29/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2685	3	3	3	0.00
29/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2941	3	3	3	0.00
29/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2811	3	3	3	0.00
29/05/2012	R209 On 02-August-12			Bond Future	8.94	75.8797	75.9259	75.8797	20,995.00
29/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3404	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
29/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3158	3	3	3	0.00
29/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3658	4	4	4	0.00
29/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	946	1	1	1	0.00
29/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1177	1	1	1	0.00
29/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1056	1	1	1	0.00
29/05/2012	R209 On 01-November-12			Bond Future	9.01	73.8573	73.9029	73.8573	0.00
29/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3591	4	4	4	0.00
29/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3406	3	3	3	0.00
29/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3781	4	4	4	0.00
29/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3463	3	3	3	0.00
29/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3849	4	4	4	0.00
29/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3652	4	4	4	0.00
29/05/2012	R209 On 07-February-13			Bond Future	9.08	75.0593	75.1117	75.0593	0.00
29/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4463	4	4	4	0.00
29/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4647	5	5	5	0.00
29/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4286	4	4	4	0.00
29/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5293	5	5	5	0.00
29/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4895	5	5	5	0.00
29/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5089	5	5	5	0.00
29/05/2012	R210 On 02-August-12			Bond Future	141.46	141.4450	141.4586	141.4450	925.00
29/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	1491	2	1	2	0.00
29/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	1591	2	2	2	0.00
29/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	1541	2	2	2	0.00
29/05/2012	R211 On 02-August-12			Bond Future	119.69	119.6859	119.6920	119.6859	480.00
29/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	358	0	0	0	0.00
29/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	258	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	308	0	0	0	0.00
29/05/2012	R212 On 02-August-12			Bond Future	117.47	117.4556	117.4658	117.4556	2,962.00
29/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	484	0	0	0	0.00
29/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	584	1	1	1	0.00
29/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	534	1	1	1	0.00
29/05/2012	R213 On 02-August-12			Bond Future	8.85	86.4401	86.3294	86.4401	4,725.00
29/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	3963	4	4	4	0.00
29/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4239	4	4	4	0.00
29/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3695	4	4	4	0.00
29/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	992	1	1	1	0.00
29/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	790	1	1	1	0.00
29/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	885	1	1	1	0.00
29/05/2012	R213 On 01-November-12			Bond Future	8.93	84.1764	84.0674	84.1764	0.00
29/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	3975	4	4	4	0.00
29/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4180	4	4	4	0.00
29/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	3776	4	4	4	0.00
29/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3582	4	4	4	0.00
29/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3216	3	3	3	0.00
29/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3395	3	3	3	0.00
29/05/2012	R213 On 07-February-13			Bond Future	9.01	85.5466	85.4317	85.5466	0.00
29/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	4743	5	5	5	0.00
29/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	4938	5	5	5	0.00
29/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4556	5	5	5	0.00
29/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	5009	5	5	5	0.00
29/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4625	5	5	5	0.00
29/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4812	5	5	5	0.00
29/05/2012	R214 On 02-August-12			Bond Future	8.95	77.6102	77.6585	77.6102	1,530.00
29/05/2012	R214 On 02-August-12	8.80	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
29/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
29/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1342	1	1	1	0.00
29/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1176	1	1	1	0.00
29/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1259	1	1	1	0.00
30/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	AL7T On 02-August-12			Index Future	434.63	435.5170	434.6280	435.5170	13.00
30/05/2012	AL7T On 01-November-12			Index Future	441.02	441.9440	441.0210	441.9440	0.00
30/05/2012	ALBI On 02-August-12			Index Future	393.68	394.3420	393.6800	394.3420	1,004.00
30/05/2012	ALBI On 01-November-12			Index Future	399.47	400.1620	399.4700	400.1620	0.00
30/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	CAAZ On 18-June-12			Can-Do Future	0.44	0.3010	0.4370	0.3010	5,670.00
30/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
30/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0016	0.0007	0.0016	8,000.00
30/05/2012	CABC On 18-June-12			Can-Do Future	0.01	0.0299	0.0142	0.0299	0.00
30/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
30/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2012	DAAH On 28-June-12			Any day expiry	8.54	8.3300	8.5420	8.3300	2,360.00
30/05/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	200	0	0	0	0.00
30/05/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	195	0	0	0	0.00
30/05/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	204	0	0	0	0.00
30/05/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	348	0	0	0	0.00
30/05/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	1143	1	1	1	0.00
30/05/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	1	0	0	0	0.00
30/05/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	152	0	0	0	0.00
30/05/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	56	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
30/05/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	163	0	0	0	0.00
30/05/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	158	0	0	0	0.00
30/05/2012	DAUS On 31-May-12			Any day expiry	8.51	8.2965	8.5095	8.2965	0.00
30/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	760	1	1	1	0.00
30/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	750	1	1	1	0.00
30/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	770	1	1	1	0.00
30/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	260	0	0	0	0.00
30/05/2012	DAUS On 31-May-12	7.72	Call	Any day expiry	790	1	1	1	0.00
30/05/2012	DAUS On 31-May-12	8.51	Call	Any day expiry	36	0	0	0	4,110.00
30/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	1110	1	1	1	0.00
30/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	1	0	0	0	0.00
30/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	1	0	0	0	0.00
30/05/2012	DAUS On 31-May-12	7.72	Put	Any day expiry	1	0	0	0	4,110.00
30/05/2012	DAUS On 31-May-12	8.51	Put	Any day expiry	37	0	0	0	0.00
30/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	1	0	0	0	0.00
30/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	1	0	0	0	0.00
30/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	1	0	0	0	0.00
30/05/2012	DAUS On 29-June-12			Any day expiry	8.54	8.3313	8.5433	8.3313	0.00
30/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	798	1	1	1	0.00
30/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	788	1	1	1	0.00
30/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	807	1	1	1	0.00
30/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	1144	1	1	1	0.00
30/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	352	0	0	0	0.00
30/05/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	827	1	1	1	0.00
30/05/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	199	0	0	0	5,480.00
30/05/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	4	0	0	0	5,480.00
30/05/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	166	0	0	0	0.00
30/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	1	0	0	0	0.00
30/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	59	0	0	0	0.00
30/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	4	0	0	0	0.00
30/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	5	0	0	0	0.00
30/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	5	0	0	0	0.00
30/05/2012	DAUS On 31-July-12			Any day expiry	8.58	8.3708	8.5835	8.3708	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	802	1	1	1	0.00
30/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	793	1	1	1	0.00
30/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	811	1	1	1	0.00
30/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	442	0	0	0	0.00
30/05/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	877	1	1	1	0.00
30/05/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	301	0	0	0	4,800.00
30/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1189	1	1	1	0.00
30/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	6	0	0	0	0.00
30/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	109	0	0	0	0.00
30/05/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	14	0	0	0	4,800.00
30/05/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	228	0	0	0	0.00
30/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	18	0	0	0	0.00
30/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	20	0	0	0	0.00
30/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	19	0	0	0	0.00
30/05/2012	DAUS On 31-August-12			Any day expiry	8.62	8.4079	8.6218	8.4079	0.00
30/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	816	1	1	1	0.00
30/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	807	1	1	1	0.00
30/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	824	1	1	1	0.00
30/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1235	1	1	1	0.00
30/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	520	0	1	0	0.00
30/05/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	930	1	1	1	0.00
30/05/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	383	0	0	0	6,170.00
30/05/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	28	0	0	0	6,170.00
30/05/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	271	0	0	0	0.00
30/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	13	0	0	0	0.00
30/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	148	0	0	0	0.00
30/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	42	0	0	0	0.00
30/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	45	0	0	0	0.00
30/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	44	0	0	0	0.00
30/05/2012	DAUS On 28-September-12			Any day expiry	8.66	8.4403	8.6550	8.4403	0.00
30/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	827	1	1	1	0.00
30/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	819	1	1	1	0.00
30/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	835	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
30/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	580	0	1	0	0.00
30/05/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	979	1	1	1	0.00
30/05/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	446	0	0	0	7,540.00
30/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1276	1	1	1	0.00
30/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	21	0	0	0	0.00
30/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	175	0	0	0	0.00
30/05/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	44	0	0	0	7,540.00
30/05/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	301	0	0	0	0.00
30/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	70	0	0	0	0.00
30/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	74	0	0	0	0.00
30/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	72	0	0	0	0.00
30/05/2012	DAUS On 31-October-12			Any day expiry	8.69	8.4785	8.6939	8.4785	0.00
30/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	886	1	1	1	0.00
30/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	879	1	1	1	0.00
30/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	645	1	1	1	0.00
30/05/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	1036	1	1	1	0.00
30/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	894	1	1	1	0.00
30/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1324	1	1	1	0.00
30/05/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	514	0	1	0	8,220.00
30/05/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	330	0	0	0	0.00
30/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	30	0	0	0	0.00
30/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	201	0	0	0	0.00
30/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	90	0	0	0	0.00
30/05/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	62	0	0	0	8,220.00
30/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	95	0	0	0	0.00
30/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	92	0	0	0	0.00
30/05/2012	DAUS On 30-November-12			Any day expiry	8.73	8.5133	8.7293	8.5133	0.00
30/05/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	577	0	1	0	0.00
30/05/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	572	0	1	0	8,440.00
30/05/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	1085	1	1	1	0.00
30/05/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	581	0	1	0	0.00
30/05/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	342	0	0	0	0.00
30/05/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	76	0	0	0	8,440.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	353	0	0	0	0.00
30/05/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	348	0	0	0	0.00
30/05/2012	DAUS On 27-December-12			Any day expiry	8.76	8.5434	8.7598	8.5434	0.00
30/05/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	625	1	1	1	0.00
30/05/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	621	1	1	1	7,530.00
30/05/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	630	1	1	1	0.00
30/05/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	1128	1	1	1	0.00
30/05/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	88	0	0	0	7,530.00
30/05/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	360	0	0	0	0.00
30/05/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	371	0	0	0	0.00
30/05/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	365	0	0	0	0.00
30/05/2012	ES33 On 02-August-12			Bond Future	9.56	84.4405	84.3867	84.4405	4,220.00
30/05/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
30/05/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
30/05/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
30/05/2012	ES33 On 02-August-12	9.51	Put	Bond Future	393	0	0	0	0.00
30/05/2012	ES33 On 02-August-12	9.49	Put	Bond Future	547	0	1	0	0.00
30/05/2012	ES33 On 02-August-12	9.50	Put	Bond Future	470	0	0	0	0.00
30/05/2012	ES33 On 01-November-12			Bond Future	9.66	81.9079	81.8475	81.9079	0.00
30/05/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
30/05/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
30/05/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
30/05/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1275	1	1	1	0.00
30/05/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1121	1	1	1	0.00
30/05/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1198	1	1	1	0.00
30/05/2012	GOVI On 02-August-12			GOVI	394.77	395.4190	394.7670	395.4190	236.00
30/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	47670	5	5	5	0.00
30/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	47570	5	5	5	0.00
30/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	47770	5	5	5	0.00
30/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
30/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
30/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	GOVI On 01-November-12			GOVI	400.57	401.2540	400.5740	401.2540	0.00
30/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
30/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
30/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
30/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	14160	1	1	1	0.00
30/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	14360	1	1	1	0.00
30/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	14260	1	1	1	0.00
30/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2012	IGOV On 02-August-12			Index Future	174.07	174.0530	174.0710	174.0530	563.00
30/05/2012	IGOV On 01-November-12			Index Future	176.63	176.6220	176.6310	176.6220	0.00
30/05/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
30/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,890.00
30/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.4400	94.4400	94.4400	0.00
30/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.52	94.4700	94.4800	94.4700	0.00
30/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.49	94.5000	94.5100	94.5000	44,760.00
30/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.48	94.5100	94.5200	94.5100	0.00
30/05/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.48	94.5100	94.5200	94.5100	0.00
30/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.48	94.5100	94.5200	94.5100	840.00
30/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.50	94.4700	94.5000	94.4700	790.00
30/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.61	94.3500	94.3900	94.3500	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
30/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.78	94.1700	94.2200	94.1700	1,700.00
30/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.97	93.9900	94.0300	93.9900	1,500.00
30/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.15	93.8000	93.8500	93.8000	0.00
30/05/2012	R157 On 02-August-12			Bond Future	6.45	124.9171	124.8611	124.9171	14,970.00
30/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4699	5	5	5	0.00
30/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4846	5	5	5	0.00
30/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4551	5	5	5	0.00
30/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	172	0	0	0	3,750.00
30/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1628	2	2	2	0.00
30/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	374	0	0	0	1,250.00
30/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	691	1	1	1	0.00
30/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	381	0	0	0	1,250.00
30/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	86	0	0	0	3,750.00
30/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	685	1	1	1	0.00
30/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1109	1	1	1	0.00
30/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	1	0	0	0	0.00
30/05/2012	R157 On 01-November-12			Bond Future	6.50	119.9550	119.8893	119.9550	100.00
30/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1766	2	2	2	0.00
30/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1873	2	2	2	0.00
30/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1661	2	2	2	0.00
30/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	396	0	0	0	0.00
30/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	326	0	0	0	0.00
30/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	360	0	0	0	0.00
30/05/2012	R157 On 07-February-13			Bond Future	6.56	121.9098	121.8477	121.9098	0.00
30/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1377	1	1	1	0.00
30/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1455	1	1	1	0.00
30/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1302	1	1	1	0.00
30/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	933	1	1	1	0.00
30/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	829	1	1	1	0.00
30/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	880	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
30/05/2012	R186 On 02-August-12			Bond Future	8.42	118.7396	118.4803	118.7396	34,789.00
30/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4099	4	4	4	0.00
30/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4418	5	4	5	0.00
30/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1550	2	2	2	8,750.00
30/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3549	4	4	4	0.00
30/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	3789	4	4	4	0.00
30/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	249	0	0	0	276.00
30/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	363	0	0	0	43.00
30/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4162	4	4	4	0.00
30/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	797	1	1	1	1,099.00
30/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	5781	6	6	6	0.00
30/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	291	0	0	0	2,700.00
30/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	1745	2	2	2	0.00
30/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2862	3	3	3	900.00
30/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	591	1	1	1	199.00
30/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	7227	7	7	7	0.00
30/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1078	1	1	1	43.00
30/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4774	5	5	5	0.00
30/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6699	6	7	6	0.00
30/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1241	1	1	1	0.00
30/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	3137	3	3	3	0.00
30/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1360	1	1	1	276.00
30/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7587	7	8	7	0.00
30/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	979	1	1	1	0.00
30/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1104	1	1	1	2,700.00
30/05/2012	R186 On 01-November-12			Bond Future	8.50	120.4880	120.2246	120.4880	100.00
30/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5257	5	5	5	0.00
30/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	5521	6	6	6	0.00
30/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	4998	5	5	5	0.00
30/05/2012	R186 On 01-November-12	7.82	Call	Bond Future	1593	2	2	2	1,858.00
30/05/2012	R186 On 01-November-12	8.82	Call	Bond Future	5628	6	6	6	0.00
30/05/2012	R186 On 01-November-12	8.82	Put	Bond Future	2760	3	3	3	1,858.00
30/05/2012	R186 On 01-November-12	7.82	Put	Bond Future	7981	8	8	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
30/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3187	3	3	3	0.00
30/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2828	3	3	3	0.00
30/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3004	3	3	3	0.00
30/05/2012	R186 On 07-February-13			Bond Future	8.58	117.1542	116.8872	117.1542	0.00
30/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	4897	5	5	5	0.00
30/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5119	5	5	5	0.00
30/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	4685	5	5	5	0.00
30/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5857	6	6	6	0.00
30/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5395	5	5	5	0.00
30/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5620	5	6	5	0.00
30/05/2012	R189 On 02-August-12			Bond Future	218.99	218.8702	218.9940	218.8702	44.00
30/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	994	1	1	1	0.00
30/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	1044	1	1	1	0.00
30/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	944	1	1	1	0.00
30/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R197 On 02-August-12			Bond Future	256.62	256.4191	256.6192	256.4191	1,409.00
30/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	331	1	0	1	0.00
30/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	431	1	0	1	0.00
30/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	381	1	0	1	0.00
30/05/2012	R201 On 02-August-12			Bond Future	5.77	107.6751	107.6273	107.6751	2,704.00
30/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3849	4	4	4	0.00
30/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3740	4	4	4	0.00
30/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3957	4	4	4	0.00
30/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R201 On 02-August-12	7.50	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
30/05/2012	R201 On	01-November-12				Bond Future	5.75	109.2650	109.2097	109.2650	0.00
30/05/2012	R201 On	01-November-12	6.50	Call		Bond Future	1633	2	2	2	0.00
30/05/2012	R201 On	01-November-12	6.55	Call		Bond Future	1721	2	2	2	0.00
30/05/2012	R201 On	01-November-12	6.45	Call		Bond Future	1547	2	2	2	0.00
30/05/2012	R201 On	01-November-12	6.45	Put		Bond Future	120	0	0	0	0.00
30/05/2012	R201 On	01-November-12	6.55	Put		Bond Future	92	0	0	0	0.00
30/05/2012	R201 On	01-November-12	6.50	Put		Bond Future	105	0	0	0	0.00
30/05/2012	R201 On	07-February-13				Bond Future	5.69	106.6312	106.5790	106.6312	0.00
30/05/2012	R201 On	07-February-13	6.25	Call		Bond Future	1318	1	1	1	0.00
30/05/2012	R201 On	07-February-13	6.20	Call		Bond Future	1253	1	1	1	0.00
30/05/2012	R201 On	07-February-13	6.30	Call		Bond Future	1384	1	1	1	0.00
30/05/2012	R201 On	07-February-13	6.30	Put		Bond Future	291	0	0	0	0.00
30/05/2012	R201 On	07-February-13	6.20	Put		Bond Future	337	0	0	0	0.00
30/05/2012	R201 On	07-February-13	6.25	Put		Bond Future	313	0	0	0	0.00
30/05/2012	R202 On	02-August-12				Bond Future	187.00	186.7004	186.9998	186.7004	40,005.00
30/05/2012	R202 On	02-August-12	191.00	Call		Bond Future	0	0	0	0	0.00
30/05/2012	R202 On	02-August-12	191.05	Call		Bond Future	0	0	0	0	0.00
30/05/2012	R202 On	02-August-12	190.95	Call		Bond Future	0	0	0	0	0.00
30/05/2012	R202 On	02-August-12	190.95	Put		Bond Future	3950	4	4	4	0.00
30/05/2012	R202 On	02-August-12	191.05	Put		Bond Future	4050	4	4	4	0.00
30/05/2012	R202 On	02-August-12	191.00	Put		Bond Future	4000	4	4	4	0.00
30/05/2012	R203 On	02-August-12				Bond Future	7.06	108.3846	108.2843	108.3846	3,541.00
30/05/2012	R203 On	02-August-12	8.50	Call		Bond Future	6070	6	6	6	0.00
30/05/2012	R203 On	02-August-12	8.55	Call		Bond Future	6271	6	6	6	0.00
30/05/2012	R203 On	02-August-12	8.45	Call		Bond Future	5868	6	6	6	0.00
30/05/2012	R203 On	02-August-12	6.60	Call		Bond Future	207	0	0	0	4,200.00
30/05/2012	R203 On	02-August-12	7.55	Call		Bond Future	2343	2	2	2	0.00
30/05/2012	R203 On	02-August-12	6.85	Call		Bond Future	496	1	0	1	1,400.00
30/05/2012	R203 On	02-August-12	7.15	Call		Bond Future	1107	1	1	1	0.00
30/05/2012	R203 On	02-August-12	7.15	Put		Bond Future	698	1	1	1	1,400.00
30/05/2012	R203 On	02-August-12	7.55	Put		Bond Future	218	0	0	0	4,200.00
30/05/2012	R203 On	02-August-12	6.85	Put		Bond Future	1398	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
30/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	4	0	0	0	0.00
30/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2217	2	2	2	0.00
30/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	2	0	0	0	0.00
30/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	4	0	0	0	0.00
30/05/2012	R203 On 01-November-12			Bond Future	7.13	105.8253	105.7171	105.8253	0.00
30/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3192	3	3	3	0.00
30/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3041	3	3	3	0.00
30/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3345	3	3	3	0.00
30/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	587	1	1	1	0.00
30/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	687	1	1	1	0.00
30/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	636	1	1	1	0.00
30/05/2012	R203 On 07-February-13			Bond Future	7.20	107.5505	107.4400	107.5505	0.00
30/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	820	1	1	1	0.00
30/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	880	1	1	1	0.00
30/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	762	1	1	1	0.00
30/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3779	4	4	4	0.00
30/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3490	3	3	3	0.00
30/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3634	4	4	4	0.00
30/05/2012	R204 On 02-August-12			Bond Future	7.36	104.3507	104.2022	104.3507	4,101.00
30/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5639	6	6	6	0.00
30/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5872	6	6	6	0.00
30/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5407	6	5	6	0.00
30/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	34	0	0	0	0.00
30/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	22	0	0	0	0.00
30/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	27	0	0	0	0.00
30/05/2012	R204 On 01-November-12			Bond Future	7.44	105.8900	105.7370	105.8900	0.00
30/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3646	4	4	4	0.00
30/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3820	4	4	4	0.00
30/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3475	4	3	4	0.00
30/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	979	1	1	1	0.00
30/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	847	1	1	1	0.00
30/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	911	1	1	1	0.00
30/05/2012	R204 On 07-February-13			Bond Future	7.51	103.5790	103.4273	103.5790	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3790	4	4	4	0.00
30/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3639	4	4	4	0.00
30/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	3944	4	4	4	0.00
30/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1435	1	1	1	0.00
30/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1591	2	2	2	0.00
30/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1511	1	2	1	0.00
30/05/2012	R206 On 02-August-12			Bond Future	5.38	103.3392	103.3531	103.3392	1,781.00
30/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2556	3	3	3	0.00
30/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2489	2	2	2	0.00
30/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2623	3	3	3	0.00
30/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
30/05/2012	R206 On 01-November-12			Bond Future	5.25	104.8650	104.8743	104.8650	0.00
30/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	900	1	1	1	0.00
30/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	848	1	1	1	0.00
30/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	952	1	1	1	0.00
30/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	29	0	0	0	0.00
30/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	40	0	0	0	0.00
30/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	35	0	0	0	0.00
30/05/2012	R206 On 07-February-13			Bond Future	4.98	102.8048	102.8175	102.8048	0.00
30/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	979	1	1	1	0.00
30/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	1017	1	1	1	0.00
30/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	941	1	1	1	0.00
30/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	68	0	0	0	0.00
30/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	55	0	0	0	0.00
30/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	61	0	0	0	0.00
30/05/2012	R207 On 02-August-12			Bond Future	7.70	98.0983	97.9498	98.0983	27,509.00
30/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5633	6	6	6	0.00
30/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	5879	6	6	6	0.00
30/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5389	6	5	6	0.00
30/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	64	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
30/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	43	0	0	0	0.00
30/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	52	0	0	0	0.00
30/05/2012	R207 On 01-November-12			Bond Future	7.77	99.5500	99.3897	99.5500	0.00
30/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	3667	4	4	4	0.00
30/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	3847	4	4	4	0.00
30/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3491	4	3	4	0.00
30/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1245	1	1	1	0.00
30/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1085	1	1	1	0.00
30/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1163	1	1	1	0.00
30/05/2012	R207 On 07-February-13			Bond Future	7.86	97.5279	97.3678	97.5279	0.00
30/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	3905	4	4	4	0.00
30/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	3747	4	4	4	0.00
30/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4065	4	4	4	0.00
30/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1802	2	2	2	0.00
30/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1987	2	2	2	0.00
30/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1893	2	2	2	0.00
30/05/2012	R208 On 02-August-12			Bond Future	7.79	96.0943	95.9274	96.0943	9,382.00
30/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5606	6	6	6	0.00
30/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	5867	6	6	6	0.00
30/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5346	6	5	6	0.00
30/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	228	0	0	0	3,450.00
30/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	630	1	1	1	1,150.00
30/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1371	1	1	1	0.00
30/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3123	3	3	3	0.00
30/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	416	0	0	0	3,450.00
30/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1294	1	1	1	1,150.00
30/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2359	2	2	2	0.00
30/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	101	0	0	0	0.00
30/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3808	4	4	4	0.00
30/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	70	0	0	0	0.00
30/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	85	0	0	0	0.00
30/05/2012	R208 On 01-November-12			Bond Future	7.86	94.1190	93.9388	94.1190	0.00
30/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3671	4	4	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
30/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3488	4	3	4	0.00
30/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	3857	4	4	4	0.00
30/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1351	1	1	1	0.00
30/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1546	1	2	1	0.00
30/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1446	1	1	1	0.00
30/05/2012	R208 On 07-February-13			Bond Future	7.94	95.6484	95.4732	95.6484	0.00
30/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3235	3	3	3	0.00
30/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3387	3	3	3	0.00
30/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3086	3	3	3	0.00
30/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3018	3	3	3	0.00
30/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2757	3	3	3	0.00
30/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2886	3	3	3	0.00
30/05/2012	R209 On 02-August-12			Bond Future	8.94	75.9259	75.8720	75.9259	21,995.00
30/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3353	3	3	3	0.00
30/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3108	3	3	3	0.00
30/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3606	4	4	4	0.00
30/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	948	1	1	1	0.00
30/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1181	1	1	1	0.00
30/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1059	1	1	1	0.00
30/05/2012	R209 On 01-November-12			Bond Future	9.02	73.9029	73.8422	73.9029	0.00
30/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3547	4	4	4	0.00
30/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3737	4	4	4	0.00
30/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3363	3	3	3	0.00
30/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3866	4	4	4	0.00
30/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3480	3	3	3	0.00
30/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3669	4	4	4	0.00
30/05/2012	R209 On 07-February-13			Bond Future	9.09	75.1117	75.0443	75.1117	0.00
30/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4419	4	4	4	0.00
30/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4243	4	4	4	0.00
30/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4602	5	5	5	0.00
30/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4917	5	5	5	0.00
30/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5318	5	5	5	0.00
30/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5112	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
30/05/2012	R210 On 02-August-12			Bond Future	141.57	141.4586	141.5739	141.4586	925.00
30/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	1476	2	1	2	0.00
30/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	1376	1	1	1	0.00
30/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	1426	2	1	2	0.00
30/05/2012	R211 On 02-August-12			Bond Future	119.88	119.6920	119.8802	119.6920	480.00
30/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	70	0	0	0	0.00
30/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	170	0	0	0	0.00
30/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	120	0	0	0	0.00
30/05/2012	R212 On 02-August-12			Bond Future	117.56	117.4658	117.5590	117.4658	2,962.00
30/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	391	0	0	0	0.00
30/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	491	1	0	1	0.00
30/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	441	1	0	1	0.00
30/05/2012	R213 On 02-August-12			Bond Future	8.87	86.3294	86.1482	86.3294	4,725.00
30/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	3818	4	4	4	0.00
30/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4090	4	4	4	0.00
30/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3553	4	4	4	0.00
30/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1031	1	1	1	0.00
30/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	822	1	1	1	0.00
30/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	922	1	1	1	0.00
30/05/2012	R213 On 01-November-12			Bond Future	8.95	84.0674	83.8810	84.0674	0.00
30/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	3862	4	4	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
30/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4063	4	4	4	0.00
30/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	3666	4	4	4	0.00
30/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3658	4	4	4	0.00
30/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3286	3	3	3	0.00
30/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3468	3	3	3	0.00
30/05/2012	R213 On 07-February-13			Bond Future	9.03	85.4317	85.2484	85.4317	0.00
30/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	4638	5	5	5	0.00
30/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	4830	5	5	5	0.00
30/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4453	5	4	5	0.00
30/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	5090	5	5	5	0.00
30/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4701	5	5	5	0.00
30/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4890	5	5	5	0.00
30/05/2012	R214 On 02-August-12			Bond Future	8.97	77.6585	77.5539	77.6585	1,530.00
30/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
30/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1446	1	1	1	0.00
30/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1280	1	1	1	0.00
30/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1363	1	1	1	0.00
31/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	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
31/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	AL7T On 02-August-12			Index Future	434.38	434.6280	434.3830	434.6280	13.00
31/05/2012	AL7T On 01-November-12			Index Future	440.76	441.0210	440.7560	441.0210	0.00
31/05/2012	ALBI On 02-August-12			Index Future	393.52	393.6800	393.5220	393.6800	1,004.00
31/05/2012	ALBI On 01-November-12			Index Future	399.30	399.4700	399.2950	399.4700	0.00
31/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	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
31/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	CAAZ On 18-June-12			Can-Do Future	0.45	0.4370	0.4522	0.4370	5,670.00
31/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
31/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0007	0.0008	0.0007	8,000.00
31/05/2012	CABC On 18-June-12			Can-Do Future	0.02	0.0142	0.0165	0.0142	0.00
31/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
31/05/2012	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
31/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2012	DAAH On 28-June-12			Any day expiry	8.59	8.5420	8.5949	8.5420	2,360.00
31/05/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	236	0	0	0	0.00
31/05/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	231	0	0	0	0.00
31/05/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	242	0	0	0	0.00
31/05/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	395	0	0	0	0.00
31/05/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	1196	1	1	1	0.00
31/05/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	1	0	0	0	0.00
31/05/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	137	0	0	0	0.00
31/05/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	50	0	0	0	0.00
31/05/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	146	0	0	0	0.00
31/05/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	141	0	0	0	0.00
31/05/2012	DAUS On 31-May-12			Any day expiry	8.55	8.5095	8.5461	8.5095	0.00
31/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	796	1	1	1	0.00
31/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	786	1	1	1	0.00
31/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	806	1	1	1	0.00
31/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	296	0	0	0	0.00
31/05/2012	DAUS On 31-May-12	7.72	Call	Any day expiry	826	1	1	1	0.00
31/05/2012	DAUS On 31-May-12	8.51	Call	Any day expiry	36	0	0	0	0.00
31/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	1146	1	1	1	0.00
31/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	0	0	0	0	0.00
31/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	0	0	0	0	0.00
31/05/2012	DAUS On 31-May-12	7.72	Put	Any day expiry	0	0	0	0	0.00
31/05/2012	DAUS On 31-May-12	8.51	Put	Any day expiry	0	0	0	0	0.00
31/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	0	0	0	0	0.00
31/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	0	0	0	0	0.00
31/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	0	0	0	0	0.00
31/05/2012	DAUS On 29-June-12			Any day expiry	8.60	8.5433	8.5961	8.5433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	850	1	1	1	0.00
31/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	840	1	1	1	0.00
31/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	860	1	1	1	0.00
31/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	1197	1	1	1	0.00
31/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	398	0	0	0	0.00
31/05/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	879	1	1	1	0.00
31/05/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	236	0	0	0	5,480.00
31/05/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	3	0	0	0	5,480.00
31/05/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	150	0	0	0	0.00
31/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	1	0	0	0	0.00
31/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	52	0	0	0	0.00
31/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	4	0	0	0	0.00
31/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	4	0	0	0	0.00
31/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	4	0	0	0	0.00
31/05/2012	DAUS On 31-July-12			Any day expiry	8.64	8.5835	8.6364	8.5835	0.00
31/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	854	1	1	1	0.00
31/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	845	1	1	1	0.00
31/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	864	1	1	1	0.00
31/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	489	0	0	0	0.00
31/05/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	931	1	1	1	0.00
31/05/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	340	0	0	0	4,800.00
31/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1243	1	1	1	0.00
31/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	7	0	0	0	0.00
31/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	103	0	0	0	0.00
31/05/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	15	0	0	0	4,800.00
31/05/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	214	0	0	0	0.00
31/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	18	0	0	0	0.00
31/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	19	0	0	0	0.00
31/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	18	0	0	0	0.00
31/05/2012	DAUS On 31-August-12			Any day expiry	8.68	8.6218	8.6750	8.6218	0.00
31/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	875	1	1	1	0.00
31/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	867	1	1	1	0.00
31/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	884	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
31/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1291	1	1	1	0.00
31/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	576	1	1	1	0.00
31/05/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	991	1	1	1	0.00
31/05/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	434	0	0	0	6,170.00
31/05/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	36	0	0	0	6,170.00
31/05/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	269	0	0	0	0.00
31/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	16	0	0	0	0.00
31/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	151	0	0	0	0.00
31/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	49	0	0	0	0.00
31/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	52	0	0	0	0.00
31/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	50	0	0	0	0.00
31/05/2012	DAUS On 28-September-12			Any day expiry	8.71	8.6550	8.7079	8.6550	0.00
31/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	888	1	1	1	0.00
31/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	880	1	1	1	0.00
31/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	895	1	1	1	0.00
31/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	637	1	1	1	0.00
31/05/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	1040	1	1	1	0.00
31/05/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	498	0	0	0	7,540.00
31/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1332	1	1	1	0.00
31/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	24	0	0	0	0.00
31/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	179	0	0	0	0.00
31/05/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	52	0	0	0	7,540.00
31/05/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	300	0	0	0	0.00
31/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	77	0	0	0	0.00
31/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	82	0	0	0	0.00
31/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	80	0	0	0	0.00
31/05/2012	DAUS On 31-October-12			Any day expiry	8.75	8.6939	8.7462	8.6939	0.00
31/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	948	1	1	1	0.00
31/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	940	1	1	1	0.00
31/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	956	1	1	1	0.00
31/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1382	1	1	1	0.00
31/05/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	567	1	1	1	8,220.00
31/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	705	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
31/05/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	1098	1	1	1	0.00
31/05/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	72	0	0	0	8,220.00
31/05/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	331	0	0	0	0.00
31/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	36	0	0	0	0.00
31/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	209	0	0	0	0.00
31/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	100	0	0	0	0.00
31/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	104	0	0	0	0.00
31/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	102	0	0	0	0.00
31/05/2012	DAUS On 30-November-12			Any day expiry	8.78	8.7293	8.7811	8.7293	0.00
31/05/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	630	1	1	1	0.00
31/05/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	626	1	1	1	8,440.00
31/05/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	1149	1	1	1	0.00
31/05/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	635	1	1	1	0.00
31/05/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	344	0	0	0	0.00
31/05/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	88	0	0	0	8,440.00
31/05/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	355	0	0	0	0.00
31/05/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	349	0	0	0	0.00
31/05/2012	DAUS On 27-December-12			Any day expiry	8.81	8.7598	8.8113	8.7598	0.00
31/05/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	679	1	1	1	0.00
31/05/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	674	1	1	1	7,530.00
31/05/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	683	1	1	1	0.00
31/05/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	1190	1	1	1	0.00
31/05/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	99	0	0	0	7,530.00
31/05/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	362	0	0	0	0.00
31/05/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	373	0	0	0	0.00
31/05/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	368	0	0	0	0.00
31/05/2012	ES33 On 02-August-12			Bond Future	9.57	84.3867	84.3178	84.3867	4,220.00
31/05/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
31/05/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
31/05/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
31/05/2012	ES33 On 02-August-12	9.49	Put	Bond Future	616	1	1	1	0.00
31/05/2012	ES33 On 02-August-12	9.51	Put	Bond Future	462	0	0	0	0.00
31/05/2012	ES33 On 02-August-12	9.50	Put	Bond Future	539	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
31/05/2012	ES33 On 01-November-12			Bond Future	9.67	81.8475	81.7797	81.8475	0.00
31/05/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
31/05/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
31/05/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
31/05/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1343	1	1	1	0.00
31/05/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1188	1	1	1	0.00
31/05/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1266	1	1	1	0.00
31/05/2012	GOVI On 02-August-12			GOVI	394.63	394.7670	394.6260	394.7670	236.00
31/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	46260	5	5	5	0.00
31/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	46160	5	5	5	0.00
31/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	46360	5	5	5	0.00
31/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
31/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
31/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
31/05/2012	GOVI On 01-November-12			GOVI	400.42	400.5740	400.4160	400.5740	0.00
31/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
31/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
31/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
31/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	15740	1	2	1	0.00
31/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	15940	1	2	1	0.00
31/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	15840	1	2	1	0.00
31/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2012	IGOV On 02-August-12			Index Future	174.01	174.0710	174.0140	174.0710	563.00
31/05/2012	IGOV On 01-November-12			Index Future	176.57	176.6310	176.5670	176.6310	0.00
31/05/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
31/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/05/2012	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
31/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,890.00
31/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.53	94.4400	94.4700	94.4400	0.00
31/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.48	94.4800	94.5200	94.4800	0.00
31/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.42	94.5100	94.5800	94.5100	44,760.00
31/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.40	94.5200	94.6000	94.5200	0.00
31/05/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.40	94.5200	94.6000	94.5200	0.00
31/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.40	94.5200	94.6000	94.5200	840.00
31/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.43	94.5000	94.5700	94.5000	790.00
31/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.52	94.3900	94.4800	94.3900	500.00
31/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.68	94.2200	94.3200	94.2200	1,700.00
31/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.87	94.0300	94.1300	94.0300	1,500.00
31/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.05	93.8500	93.9500	93.8500	0.00
31/05/2012	R157 On 02-August-12			Bond Future	6.44	124.8611	124.8954	124.8611	15,070.00
31/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4733	5	5	5	0.00
31/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4880	5	5	5	0.00
31/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4585	5	5	5	0.00
31/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	177	0	0	0	3,750.00
31/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1656	2	2	2	0.00
31/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	384	0	0	0	1,250.00
31/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	708	1	1	1	0.00
31/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	363	0	0	0	1,250.00
31/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	80	0	0	0	3,750.00
31/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	661	1	1	1	0.00
31/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1080	1	1	1	0.00
31/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R157 On 02-August-12	8.00	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
31/05/2012	R157 On 01-November-12			Bond Future	6.49	119.8893	119.9207	119.8893	100.00
31/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1787	2	2	2	0.00
31/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1895	2	2	2	0.00
31/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1682	2	2	2	0.00
31/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	385	0	0	0	0.00
31/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	317	0	0	0	0.00
31/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	349	0	0	0	0.00
31/05/2012	R157 On 07-February-13			Bond Future	6.55	121.8477	121.8710	121.8477	0.00
31/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1388	1	1	1	0.00
31/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1466	1	1	1	0.00
31/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1313	1	1	1	0.00
31/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	921	1	1	1	0.00
31/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	817	1	1	1	0.00
31/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	868	1	1	1	0.00
31/05/2012	R186 On 02-August-12			Bond Future	8.43	118.4803	118.3510	118.4803	34,789.00
31/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	3992	4	4	4	0.00
31/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4309	4	4	4	0.00
31/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1482	2	1	2	8,750.00
31/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3448	4	3	4	0.00
31/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	3685	4	4	4	0.00
31/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	230	0	0	0	276.00
31/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	337	0	0	0	43.00
31/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4055	4	4	4	0.00
31/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	752	1	1	1	1,099.00
31/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	5663	6	6	6	0.00
31/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	269	0	0	0	2,700.00
31/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	1672	2	2	2	0.00
31/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2918	3	3	3	900.00
31/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	602	1	1	1	199.00
31/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	7334	7	7	7	0.00
31/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1101	1	1	1	43.00
31/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4858	5	5	5	0.00
31/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6802	7	7	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
31/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1266	1	1	1	0.00
31/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	3198	3	3	3	0.00
31/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1388	1	1	1	276.00
31/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7697	8	8	8	0.00
31/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1000	1	1	1	0.00
31/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1127	1	1	1	2,700.00
31/05/2012	R186 On 01-November-12			Bond Future	8.51	120.2246	120.0886	120.2246	100.00
31/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5162	5	5	5	0.00
31/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	5424	6	5	6	0.00
31/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	4906	5	5	5	0.00
31/05/2012	R186 On 01-November-12	7.82	Call	Bond Future	1546	2	2	2	1,858.00
31/05/2012	R186 On 01-November-12	8.82	Call	Bond Future	5530	6	6	6	0.00
31/05/2012	R186 On 01-November-12	8.82	Put	Bond Future	2798	3	3	3	1,858.00
31/05/2012	R186 On 01-November-12	7.82	Put	Bond Future	8070	8	8	8	0.00
31/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3231	3	3	3	0.00
31/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2867	3	3	3	0.00
31/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3044	3	3	3	0.00
31/05/2012	R186 On 07-February-13			Bond Future	8.60	116.8872	116.7364	116.8872	0.00
31/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	4812	5	5	5	0.00
31/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5031	5	5	5	0.00
31/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	4601	5	5	5	0.00
31/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5924	6	6	6	0.00
31/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5458	5	5	5	0.00
31/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5686	6	6	6	0.00
31/05/2012	R189 On 02-August-12			Bond Future	219.12	218.9940	219.1233	218.9940	44.00
31/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	1123	1	1	1	0.00
31/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	1173	1	1	1	0.00
31/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	1073	1	1	1	0.00
31/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R197 On 02-August-12			Bond Future	256.69	256.6192	256.6854	256.6192	1,409.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	265	0	0	0	0.00
31/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	365	0	0	0	0.00
31/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	315	0	0	0	0.00
31/05/2012	R201 On 02-August-12			Bond Future	5.74	107.6273	107.6888	107.6273	2,704.00
31/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3910	4	4	4	0.00
31/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3801	4	4	4	0.00
31/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4019	4	4	4	0.00
31/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R201 On 01-November-12			Bond Future	5.72	109.2097	109.2691	109.2097	0.00
31/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1684	2	2	2	0.00
31/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1773	2	2	2	0.00
31/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1596	2	2	2	0.00
31/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	109	0	0	0	0.00
31/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	85	0	0	0	0.00
31/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	97	0	0	0	0.00
31/05/2012	R201 On 07-February-13			Bond Future	5.66	106.5790	106.6312	106.5790	0.00
31/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1355	1	1	1	0.00
31/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1289	1	1	1	0.00
31/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1421	1	1	1	0.00
31/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	275	0	0	0	0.00
31/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	321	0	0	0	0.00
31/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	298	0	0	0	0.00
31/05/2012	R202 On 02-August-12			Bond Future	187.05	186.9998	187.0503	186.9998	40,005.00
31/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	3900	4	4	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
31/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	4000	4	4	4	0.00
31/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	3950	4	4	4	0.00
31/05/2012	R203 On 02-August-12			Bond Future	7.07	108.2843	108.2408	108.2843	3,541.00
31/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6026	6	6	6	0.00
31/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6227	6	6	6	0.00
31/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5824	6	6	6	0.00
31/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	195	0	0	0	4,200.00
31/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2302	2	2	2	0.00
31/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	475	0	0	0	1,400.00
31/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1076	1	1	1	0.00
31/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	711	1	1	1	1,400.00
31/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	220	0	0	0	4,200.00
31/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1421	1	1	1	0.00
31/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	4	0	0	0	0.00
31/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2249	2	2	2	0.00
31/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	2	0	0	0	0.00
31/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	3	0	0	0	0.00
31/05/2012	R203 On 01-November-12			Bond Future	7.14	105.7171	105.6714	105.7171	0.00
31/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3153	3	3	3	0.00
31/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3004	3	3	3	0.00
31/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3306	3	3	3	0.00
31/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	594	1	1	1	0.00
31/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	696	1	1	1	0.00
31/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	643	1	1	1	0.00
31/05/2012	R203 On 07-February-13			Bond Future	7.22	107.4400	107.3887	107.4400	0.00
31/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	802	1	1	1	0.00
31/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	861	1	1	1	0.00
31/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	745	1	1	1	0.00
31/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3814	4	4	4	0.00
31/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3522	3	4	3	0.00
31/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3667	4	4	4	0.00
31/05/2012	R204 On 02-August-12			Bond Future	7.37	104.2022	104.1818	104.2022	4,101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5618	6	6	6	0.00
31/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5850	6	6	6	0.00
31/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5385	5	5	5	0.00
31/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	32	0	0	0	0.00
31/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	20	0	0	0	0.00
31/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	26	0	0	0	0.00
31/05/2012	R204 On 01-November-12			Bond Future	7.44	105.7370	105.7123	105.7370	0.00
31/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3623	4	4	4	0.00
31/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3797	4	4	4	0.00
31/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3452	3	3	3	0.00
31/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	980	1	1	1	0.00
31/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	848	1	1	1	0.00
31/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	912	1	1	1	0.00
31/05/2012	R204 On 07-February-13			Bond Future	7.52	103.4273	103.3942	103.4273	0.00
31/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3764	4	4	4	0.00
31/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3613	4	4	4	0.00
31/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	3917	4	4	4	0.00
31/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1442	1	1	1	0.00
31/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1598	2	2	2	0.00
31/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1519	2	2	2	0.00
31/05/2012	R206 On 02-August-12			Bond Future	5.37	103.3531	103.3684	103.3531	1,240.00
31/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2571	3	3	3	0.00
31/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2504	2	3	2	0.00
31/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2639	3	3	3	0.00
31/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
31/05/2012	R206 On 01-November-12			Bond Future	5.24	104.8743	104.8859	104.8743	0.00
31/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	910	1	1	1	0.00
31/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	858	1	1	1	0.00
31/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	962	1	1	1	0.00
31/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	28	0	0	0	0.00
31/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	38	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
31/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	33	0	0	0	0.00
31/05/2012	R206 On 07-February-13			Bond Future	4.98	102.8175	102.8230	102.8175	0.00
31/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	983	1	1	1	0.00
31/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	1022	1	1	1	0.00
31/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	945	1	1	1	0.00
31/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	67	0	0	0	0.00
31/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	54	0	0	0	0.00
31/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	60	0	0	0	0.00
31/05/2012	R207 On 02-August-12			Bond Future	7.71	97.9498	97.8948	97.9498	27,509.00
31/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5578	6	6	6	0.00
31/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	5824	6	6	6	0.00
31/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5334	5	5	5	0.00
31/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	64	0	0	0	0.00
31/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	43	0	0	0	0.00
31/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	52	0	0	0	0.00
31/05/2012	R207 On 01-November-12			Bond Future	7.78	99.3897	99.3310	99.3897	0.00
31/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	3621	4	4	4	0.00
31/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	3800	4	4	4	0.00
31/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3446	3	3	3	0.00
31/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1259	1	1	1	0.00
31/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1096	1	1	1	0.00
31/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1175	1	1	1	0.00
31/05/2012	R207 On 07-February-13			Bond Future	7.87	97.3678	97.3059	97.3678	0.00
31/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	3861	4	4	4	0.00
31/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	3704	4	4	4	0.00
31/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4020	4	4	4	0.00
31/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1819	2	2	2	0.00
31/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	2006	2	2	2	0.00
31/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1911	2	2	2	0.00
31/05/2012	R208 On 02-August-12			Bond Future	7.80	95.9274	95.8678	95.9274	9,382.00
31/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5547	6	6	6	0.00
31/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	5807	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
31/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5287	5	5	5	0.00
31/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	214	0	0	0	3,450.00
31/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	603	1	1	1	1,150.00
31/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1330	1	1	1	0.00
31/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3068	3	3	3	0.00
31/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	420	0	0	0	3,450.00
31/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1312	1	1	1	1,150.00
31/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2392	2	2	2	0.00
31/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	102	0	0	0	0.00
31/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3853	4	4	4	0.00
31/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	70	0	0	0	0.00
31/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	85	0	0	0	0.00
31/05/2012	R208 On 01-November-12			Bond Future	7.87	93.9388	93.8807	93.9388	0.00
31/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3625	4	4	4	0.00
31/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3444	3	3	3	0.00
31/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	3811	4	4	4	0.00
31/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1363	1	1	1	0.00
31/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1560	2	2	2	0.00
31/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1458	1	1	1	0.00
31/05/2012	R208 On 07-February-13			Bond Future	7.95	95.4732	95.4055	95.4732	0.00
31/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3193	3	3	3	0.00
31/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3344	3	3	3	0.00
31/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3045	3	3	3	0.00
31/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3045	3	3	3	0.00
31/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2782	3	3	3	0.00
31/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2911	3	3	3	0.00
31/05/2012	R209 On 02-August-12			Bond Future	8.95	75.8720	75.7952	75.8720	24,045.00
31/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3286	3	3	3	0.00
31/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3043	3	3	3	0.00
31/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3538	4	4	4	0.00
31/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	957	1	1	1	0.00
31/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1193	1	1	1	0.00
31/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1069	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
31/05/2012	R209 On 01-November-12			Bond Future	9.03	73.8422	73.7664	73.8422	0.00
31/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3497	4	3	4	0.00
31/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3685	4	4	4	0.00
31/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3314	3	3	3	0.00
31/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3893	4	4	4	0.00
31/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3504	3	4	3	0.00
31/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3694	4	4	4	0.00
31/05/2012	R209 On 07-February-13			Bond Future	9.10	75.0443	74.9621	75.0443	0.00
31/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4368	4	4	4	0.00
31/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4193	4	4	4	0.00
31/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4550	5	5	5	0.00
31/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4947	5	5	5	0.00
31/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5350	5	5	5	0.00
31/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5144	5	5	5	0.00
31/05/2012	R210 On 02-August-12			Bond Future	141.61	141.5739	141.6121	141.5739	925.00
31/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	1438	1	1	1	0.00
31/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	1338	1	1	1	0.00
31/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	1388	1	1	1	0.00
31/05/2012	R211 On 02-August-12			Bond Future	119.64	119.8802	119.6417	119.8802	480.00
31/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	308	0	0	0	0.00
31/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	408	0	0	0	0.00
31/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	358	0	0	0	0.00
31/05/2012	R212 On 02-August-12			Bond Future	117.39	117.5590	117.3893	117.5590	2,962.00
31/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R212 On 02-August-12	118.05	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
31/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	561	0	1	0	0.00
31/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	661	0	1	0	0.00
31/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	611	0	1	0	0.00
31/05/2012	R213 On 02-August-12			Bond Future	8.87	86.1482	86.1954	86.1482	4,725.00
31/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	3838	4	4	4	0.00
31/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4112	4	4	4	0.00
31/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3572	4	4	4	0.00
31/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1003	1	1	1	0.00
31/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	797	1	1	1	0.00
31/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	894	1	1	1	0.00
31/05/2012	R213 On 01-November-12			Bond Future	8.94	83.8810	83.9198	83.8810	0.00
31/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	3871	4	4	4	0.00
31/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4073	4	4	4	0.00
31/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	3675	4	4	4	0.00
31/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3628	4	4	4	0.00
31/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3257	3	3	3	0.00
31/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3438	3	3	3	0.00
31/05/2012	R213 On 07-February-13			Bond Future	9.03	85.2484	85.2865	85.2484	0.00
31/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	4648	5	5	5	0.00
31/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	4841	5	5	5	0.00
31/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4463	4	4	4	0.00
31/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	5062	5	5	5	0.00
31/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4673	5	5	5	0.00
31/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4862	5	5	5	0.00
31/05/2012	R214 On 02-August-12			Bond Future	8.98	77.5539	77.4816	77.5539	1,530.00
31/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
31/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1518	1	2	1	0.00
31/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1353	1	1	1	0.00
31/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1435	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
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