



Derivatives Weekly Statistics Report

From: 05/03/2012 To: 09/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	AL7T On 03-May-12			Index Future	422.55	422.6540	422.5510	422.6540	16.00
05/03/2012	AL7T On 02-August-12			Index Future	428.79	428.9100	428.7910	428.9100	0.00
05/03/2012	ALBI On 03-May-12			Index Future	384.90	385.0350	384.9000	385.0350	906.00
05/03/2012	ALBI On 02-August-12			Index Future	390.58	390.7340	390.5840	390.7340	118.00
05/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0280	0.0246	0.0280	0.00
05/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2278	0.2171	0.2278	100,000.00
05/03/2012	CAAW On 20-April-12			Any day expiry	7.61	7.5793	7.6074	7.5793	0.00
05/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	46	0	0	0	0.00
05/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	41	0	0	0	0.00
05/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	52	0	0	0	0.00
05/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	495	1	0	1	0.00
05/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	584	1	1	1	0.00
05/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	539	1	1	1	0.00
05/03/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0251	0.0250	0.0251	12,500.00
05/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0370	0.0388	0.0370	12,500.00
05/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0556	0.0588	0.0556	5,670.00
05/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2012	DAAA On 29-March-12			Any day expiry	7.58	7.5554	7.5833	7.5554	0.00
05/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	34	0	0	0	0.00
05/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	28	0	0	0	0.00
05/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	42	0	0	0	0.00
05/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	309	0	0	0	0.00
05/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	395	0	0	0	0.00
05/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	351	0	0	0	0.00
05/03/2012	GOVI On 03-May-12			GOVI	385.88	386.0120	385.8830	386.0120	215.00
05/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	38830	4	4	4	0.00
05/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	38730	4	4	4	0.00
05/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	38930	4	4	4	0.00
05/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 02-August-12			GOVI	391.58	391.7240	391.5820	391.7240	0.00
05/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	15820	2	2	2	0.00
05/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	15720	2	2	2	0.00
05/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	15920	2	2	2	0.00
05/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
05/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
05/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2012	IGOV On 03-May-12			Index Future	171.25	171.2150	171.2450	171.2150	515.00
05/03/2012	IGOV On 02-August-12			Index Future	173.77	173.7490	173.7740	173.7490	0.00
05/03/2012	ILBI On 03-May-12			Index Future	462.85	462.8480	462.8480	462.8480	0.00
05/03/2012	ILBI On 02-August-12			Index Future	471.26	471.2610	471.2610	471.2610	152.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
05/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
05/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	0.00
05/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3200	94.3200	94.3200	2,890.00
05/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.71	94.2800	94.2900	94.2800	0.00
05/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.75	94.2400	94.2500	94.2400	0.00
05/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.82	94.1700	94.1800	94.1700	44,760.00
05/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	6.00	94.0000	94.0000	94.0000	940.00
05/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.19	93.8300	93.8100	93.8300	790.00
05/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.38	93.6400	93.6200	93.6400	1,250.00
05/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.57	93.4500	93.4300	93.4500	1,700.00
05/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.77	93.2600	93.2300	93.2600	2,000.00
05/03/2012	R157 On 03-May-12			Bond Future	6.74	122.0081	121.9416	122.0081	10,935.00
05/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4879	5	5	5	0.00
05/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5036	5	5	5	0.00
05/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4722	5	5	5	0.00
05/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	641	1	1	1	0.00
05/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	112	0	0	0	1,500.00
05/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	300	0	0	0	0.00
05/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1107	1	1	1	1,500.00
05/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	614	1	1	1	1,500.00

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05/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
05/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1760	2	2	2	0.00
05/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
05/03/2012	R157 On 02-August-12			Bond Future	6.81	123.8160	123.7423	123.8160	0.00
05/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3752	4	4	4	0.00
05/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3883	4	4	4	0.00
05/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3623	4	4	4	0.00
05/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	191	0	0	0	0.00
05/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	156	0	0	0	0.00
05/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	173	0	0	0	0.00
05/03/2012	R157 On 01-November-12			Bond Future	6.87	118.9258	118.8495	118.9258	0.00
05/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1606	2	2	2	0.00
05/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1528	2	2	2	0.00
05/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1687	2	2	2	0.00
05/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1180	1	1	1	0.00
05/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1302	1	1	1	0.00
05/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1240	1	1	1	0.00
05/03/2012	R157 On 07-February-13			Bond Future	6.91	121.0249	120.9507	121.0249	0.00
05/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1304	1	1	1	0.00
05/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1368	1	1	1	0.00
05/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1245	1	1	1	0.00
05/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1773	2	2	2	0.00
05/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1640	2	2	2	0.00
05/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1704	2	2	2	0.00
05/03/2012	R186 On 03-May-12			Bond Future	8.35	122.0620	121.9677	122.0620	27,598.00
05/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6447	7	6	7	0.00
05/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6818	7	7	7	0.00
05/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6080	6	6	6	0.00
05/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	770	1	1	1	2,250.00
05/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5365	5	5	5	0.00
05/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1697	2	2	2	750.00
05/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3138	3	3	3	0.00

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05/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1700	2	2	2	750.00
05/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	752	1	1	1	2,250.00
05/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3084	3	3	3	0.00
05/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	583	1	1	1	0.00
05/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5081	5	5	5	0.00
05/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	446	0	0	0	0.00
05/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	511	1	1	1	0.00
05/03/2012	R186 On 02-August-12			Bond Future	8.42	118.5728	118.4803	118.5728	10.00
05/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6236	6	6	6	0.00
05/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6512	7	7	7	0.00
05/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5966	6	6	6	0.00
05/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3815	4	4	4	8,750.00
05/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5753	6	6	6	0.00
05/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2091	2	2	2	43.00
05/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6291	6	6	6	0.00
05/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1818	2	2	2	276.00
05/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8427	8	8	8	0.00
05/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3207	3	3	3	43.00
05/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3564	4	4	4	276.00
05/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9156	9	9	9	0.00
05/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3418	3	3	3	0.00
05/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5402	5	5	5	0.00
05/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3073	3	3	3	0.00
05/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3241	3	3	3	0.00
05/03/2012	R186 On 01-November-12			Bond Future	8.49	120.4152	120.3153	120.4152	0.00
05/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7003	7	7	7	0.00
05/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7258	7	7	7	0.00
05/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6751	7	7	7	0.00
05/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4849	5	5	5	0.00
05/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4474	4	4	4	0.00
05/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4659	5	5	5	0.00
05/03/2012	R186 On 07-February-13			Bond Future	8.55	117.2344	117.1452	117.2344	0.00
05/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6507	7	7	7	0.00

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05/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6293	6	6	6	0.00
05/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6733	7	7	7	0.00
05/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6751	7	7	7	0.00
05/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7207	7	7	7	0.00
05/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6972	7	7	7	0.00
05/03/2012	R189 On 03-May-12			Bond Future	215.30	215.3229	215.2986	215.3229	0.00
05/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	299	0	0	0	0.00
05/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	249	0	0	0	0.00
05/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	349	0	0	0	0.00
05/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R197 On 03-May-12			Bond Future	253.35	253.3621	253.3503	253.3621	1,005.00
05/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2350	2	2	2	0.00
05/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2300	2	2	2	0.00
05/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2400	2	2	2	0.00
05/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R201 On 03-May-12			Bond Future	6.10	109.6843	109.6321	109.6843	968.00
05/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3993	4	4	4	0.00
05/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4112	4	4	4	0.00
05/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3875	4	4	4	0.00
05/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R201 On 02-August-12			Bond Future	6.12	106.9013	106.8426	106.9013	0.00
05/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3108	3	3	3	0.00
05/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3211	3	3	3	0.00
05/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3006	3	3	3	0.00
05/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	51	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	38	0	0	0	0.00
05/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	44	0	0	0	0.00
05/03/2012	R201 On 01-November-12			Bond Future	6.10	108.5589	108.5000	108.5589	0.00
05/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1368	1	1	1	0.00
05/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1302	1	1	1	0.00
05/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1436	1	1	1	0.00
05/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	517	1	1	1	0.00
05/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	584	1	1	1	0.00
05/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	550	1	1	1	0.00
05/03/2012	R201 On 07-February-13			Bond Future	6.01	106.0572	105.9983	106.0572	0.00
05/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1119	1	1	1	0.00
05/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1173	1	1	1	0.00
05/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1065	1	1	1	0.00
05/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	730	1	1	1	0.00
05/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	660	1	1	1	0.00
05/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	695	1	1	1	0.00
05/03/2012	R202 On 03-May-12			Bond Future	190.10	190.1075	190.0997	190.1075	36,952.00
05/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	100	0	0	0	0.00
05/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	150	0	0	0	0.00
05/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	50	0	0	0	0.00
05/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R203 On 03-May-12			Bond Future	7.33	105.2897	105.2002	105.2897	3,536.00
05/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6115	6	6	6	0.00
05/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6321	6	6	6	0.00
05/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5909	6	6	6	0.00
05/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	375	0	0	0	4,200.00
05/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	592	1	1	1	1,400.00
05/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1246	1	1	1	0.00
05/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2342	2	2	2	0.00
05/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	275	0	0	0	4,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	720	1	1	1	1,400.00
05/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1410	1	1	1	0.00
05/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	0	0	0.00
05/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1873	2	2	2	0.00
05/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	0	0	0.00
05/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	6	0	0	0	0.00
05/03/2012	R203 On 02-August-12			Bond Future	7.41	106.8457	106.7558	106.8457	0.00
05/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4992	5	5	5	0.00
05/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4827	5	5	5	0.00
05/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5159	5	5	5	0.00
05/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	419	0	0	0	0.00
05/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	492	0	0	0	0.00
05/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	454	0	0	0	0.00
05/03/2012	R203 On 01-November-12			Bond Future	7.48	104.3434	104.2452	104.3434	0.00
05/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2885	3	3	3	0.00
05/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3006	3	3	3	0.00
05/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2766	3	3	3	0.00
05/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1884	2	2	2	0.00
05/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1720	2	2	2	0.00
05/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1801	2	2	2	0.00
05/03/2012	R203 On 07-February-13			Bond Future	7.55	106.1837	106.0867	106.1837	0.00
05/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	1002	1	1	1	0.00
05/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1057	1	1	1	0.00
05/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	953	1	1	1	0.00
05/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5324	5	5	5	0.00
05/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5020	5	5	5	0.00
05/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5169	5	5	5	0.00
05/03/2012	R204 On 03-May-12			Bond Future	7.63	105.0030	104.8992	105.0030	3,146.00
05/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5627	6	6	6	0.00
05/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5860	6	6	6	0.00
05/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5394	6	5	6	0.00
05/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	170	0	0	0	550.00
05/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1501	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
05/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	902	1	1	1	550.00
05/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	50	0	0	0	0.00
05/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3523	3	4	3	0.00
05/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	33	0	0	0	0.00
05/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	41	0	0	0	0.00
05/03/2012	R204 On 02-August-12			Bond Future	7.72	102.5266	102.4165	102.5266	0.00
05/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4718	5	5	5	0.00
05/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4901	5	5	5	0.00
05/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4538	5	5	5	0.00
05/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	951	1	1	1	0.00
05/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	837	1	1	1	0.00
05/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	892	1	1	1	0.00
05/03/2012	R204 On 01-November-12			Bond Future	7.79	104.1159	104.0048	104.1159	0.00
05/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3364	3	3	3	0.00
05/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3228	3	3	3	0.00
05/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3502	4	4	4	0.00
05/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2261	2	2	2	0.00
05/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2464	2	2	2	0.00
05/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2361	2	2	2	0.00
05/03/2012	R204 On 07-February-13			Bond Future	7.86	101.9121	101.8052	101.9121	0.00
05/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3615	4	4	4	0.00
05/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3488	4	3	4	0.00
05/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3744	4	4	4	0.00
05/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2858	3	3	3	0.00
05/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3062	3	3	3	0.00
05/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2958	3	3	3	0.00
05/03/2012	R206 On 03-May-12			Bond Future	5.98	104.7795	104.7441	104.7795	300.00
05/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2411	2	2	2	0.00
05/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2333	2	2	2	0.00
05/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2489	3	2	3	0.00
05/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R206 On 02-August-12			Bond Future	5.98	102.5656	102.5270	102.5656	0.00
05/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1754	2	2	2	0.00
05/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1690	2	2	2	0.00
05/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1818	2	2	2	0.00
05/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	21	0	0	0	0.00
05/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	27	0	0	0	0.00
05/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	24	0	0	0	0.00
05/03/2012	R206 On 01-November-12			Bond Future	5.91	104.1572	104.1158	104.1572	0.00
05/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	518	1	1	1	0.00
05/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	551	1	1	1	0.00
05/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	486	1	0	1	0.00
05/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	437	0	0	0	0.00
05/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	387	0	0	0	0.00
05/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	411	0	0	0	0.00
05/03/2012	R206 On 07-February-13			Bond Future	5.68	102.2248	102.1843	102.2248	0.00
05/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	573	1	1	1	0.00
05/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	602	1	1	1	0.00
05/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	545	1	1	1	0.00
05/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	305	0	0	0	0.00
05/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	273	0	0	0	0.00
05/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	289	0	0	0	0.00
05/03/2012	R207 On 03-May-12			Bond Future	7.86	98.8733	98.7619	98.8733	24,823.00
05/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4901	5	5	5	0.00
05/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5142	5	5	5	0.00
05/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4661	5	5	5	0.00
05/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	438	0	0	0	2,400.00
05/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2851	3	3	3	0.00
05/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	776	1	1	1	800.00
05/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1721	2	2	2	0.00
05/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	968	1	1	1	800.00
05/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	462	0	0	0	2,400.00
05/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1976	2	2	2	0.00
05/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	146	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2777	3	3	3	0.00
05/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	104	0	0	0	0.00
05/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	124	0	0	0	0.00
05/03/2012	R207 On 02-August-12			Bond Future	7.95	96.6955	96.5820	96.6955	0.00
05/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5213	5	5	5	0.00
05/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5408	6	5	6	0.00
05/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5021	5	5	5	0.00
05/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1064	1	1	1	0.00
05/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	940	1	1	1	0.00
05/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1000	1	1	1	0.00
05/03/2012	R207 On 01-November-12			Bond Future	8.02	98.1983	98.0775	98.1983	0.00
05/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3803	4	4	4	0.00
05/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3656	4	4	4	0.00
05/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3953	4	4	4	0.00
05/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2503	2	3	2	0.00
05/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2723	3	3	3	0.00
05/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2611	3	3	3	0.00
05/03/2012	R207 On 07-February-13			Bond Future	8.09	96.2867	96.1698	96.2867	0.00
05/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4101	4	4	4	0.00
05/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3963	4	4	4	0.00
05/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4243	4	4	4	0.00
05/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3178	3	3	3	0.00
05/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3401	3	3	3	0.00
05/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3287	3	3	3	0.00
05/03/2012	R208 On 03-May-12			Bond Future	7.94	93.2057	93.1818	93.2057	9,125.00
05/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6144	6	6	6	0.00
05/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6405	6	6	6	0.00
05/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5882	6	6	6	0.00
05/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	430	0	0	0	3,000.00
05/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2931	3	3	3	0.00
05/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	775	1	1	1	1,000.00
05/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1743	2	2	2	0.00
05/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1105	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	532	1	1	1	3,000.00
05/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2246	2	2	2	0.00
05/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	88	0	0	0	0.00
05/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3133	3	3	3	0.00
05/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	61	0	0	0	0.00
05/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	75	0	0	0	0.00
05/03/2012	R208 On 02-August-12			Bond Future	8.02	94.5875	94.5583	94.5875	0.00
05/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5366	5	5	5	0.00
05/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5164	5	5	5	0.00
05/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5570	6	6	6	0.00
05/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1142	1	1	1	0.00
05/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1288	1	1	1	0.00
05/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1214	1	1	1	0.00
05/03/2012	R208 On 01-November-12			Bond Future	8.09	92.6610	92.6267	92.6610	0.00
05/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3940	4	4	4	0.00
05/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4098	4	4	4	0.00
05/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3785	4	4	4	0.00
05/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3155	3	3	3	0.00
05/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2904	3	3	3	0.00
05/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3027	3	3	3	0.00
05/03/2012	R208 On 07-February-13			Bond Future	8.15	94.2914	94.2636	94.2914	0.00
05/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3605	4	4	4	0.00
05/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3743	4	4	4	0.00
05/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3476	4	3	4	0.00
05/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4618	5	5	5	0.00
05/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4323	4	4	4	0.00
05/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4465	4	4	4	0.00
05/03/2012	R209 On 03-May-12			Bond Future	8.82	75.3222	75.2119	75.3222	2,033.00
05/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2841	3	3	3	0.00
05/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3079	3	3	3	0.00
05/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2612	3	3	3	0.00
05/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1593	2	2	2	0.00
05/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1297	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
05/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1439	1	1	1	0.00
05/03/2012	R209 On 02-August-12			Bond Future	8.89	76.4368	76.3202	76.4368	0.00
05/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5618	6	6	6	0.00
05/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5843	6	6	6	0.00
05/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5397	6	5	6	0.00
05/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3022	3	3	3	0.00
05/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2737	3	3	3	0.00
05/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2876	3	3	3	0.00
05/03/2012	R209 On 01-November-12			Bond Future	8.95	74.4761	74.3609	74.4761	0.00
05/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5301	5	5	5	0.00
05/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5114	5	5	5	0.00
05/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5497	6	5	6	0.00
05/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4721	5	5	5	0.00
05/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5099	5	5	5	0.00
05/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4904	5	5	5	0.00
05/03/2012	R209 On 07-February-13			Bond Future	9.01	75.7909	75.6694	75.7909	0.00
05/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6001	6	6	6	0.00
05/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5820	6	6	6	0.00
05/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6191	6	6	6	0.00
05/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5881	6	6	6	0.00
05/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6270	6	6	6	0.00
05/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6069	6	6	6	0.00
05/03/2012	R210 On 03-May-12			Bond Future	140.58	140.5886	140.5830	140.5886	840.00
05/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1583	2	2	2	0.00
05/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1533	2	2	2	0.00
05/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1633	2	2	2	0.00
05/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R211 On 03-May-12			Bond Future	118.46	118.4712	118.4617	118.4712	480.00
05/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	262	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	312	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	212	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R212 On 03-May-12			Bond Future	116.01	116.0161	116.0107	116.0161	2,842.00
05/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	711	1	1	1	0.00
05/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	661	1	1	1	0.00
05/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	761	1	1	1	0.00
05/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R213 On 03-May-12			Bond Future	8.72	85.5746	85.5343	85.5746	1,126.00
05/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4771	5	5	5	0.00
05/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4479	5	4	5	0.00
05/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5069	5	5	5	0.00
05/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	582	1	1	1	0.00
05/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	741	1	1	1	0.00
05/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	658	1	1	1	0.00
05/03/2012	R213 On 02-August-12			Bond Future	8.79	86.8369	86.8051	86.8369	0.00
05/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6173	6	6	6	0.00
05/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6413	6	6	6	0.00
05/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5935	6	6	6	0.00
05/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2756	3	3	3	0.00
05/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2488	3	2	3	0.00
05/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2620	3	3	3	0.00
05/03/2012	R213 On 01-November-12			Bond Future	8.86	84.6459	84.6067	84.6459	0.00
05/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5799	6	6	6	0.00
05/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6008	6	6	6	0.00
05/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5594	6	6	6	0.00
05/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4861	5	5	5	0.00
05/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4505	5	5	5	0.00
05/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4679	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
05/03/2012	R213 On 07-February-13			Bond Future	8.92	86.1402	86.1014	86.1402	0.00
05/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6397	6	6	6	0.00
05/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6597	7	7	7	0.00
05/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6205	6	6	6	0.00
05/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5989	6	6	6	0.00
05/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5614	6	6	6	0.00
05/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5796	6	6	6	0.00
06/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	AL7T On 03-May-12			Index Future	422.79	422.5510	422.7930	422.5510	16.00
06/03/2012	AL7T On 02-August-12			Index Future	429.03	428.7910	429.0330	428.7910	0.00
06/03/2012	ALBI On 03-May-12			Index Future	384.70	384.9000	384.6950	384.9000	898.00
06/03/2012	ALBI On 02-August-12			Index Future	390.37	390.5840	390.3720	390.5840	118.00
06/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	CAAN On 30-March-12			Can-Do Future	0.03	0.0246	0.0293	0.0246	0.00
06/03/2012	CAAO On 30-March-12			Can-Do Future	0.19	0.2171	0.1882	0.2171	100,000.00
06/03/2012	CAAW On 20-April-12			Any day expiry	7.69	7.6074	7.6900	7.6074	0.00
06/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	59	0	0	0	0.00
06/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	52	0	0	0	0.00
06/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	67	0	0	0	0.00
06/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	427	0	0	0	0.00
06/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	512	1	1	1	0.00
06/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	469	1	0	1	0.00
06/03/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0250	0.0312	0.0250	12,500.00
06/03/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0388	0.0453	0.0388	12,500.00
06/03/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0588	0.0718	0.0588	5,670.00
06/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	DAAA On 29-March-12			Any day expiry	7.67	7.5833	7.6655	7.5833	0.00
06/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	49	0	0	0	0.00
06/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	40	0	0	0	0.00
06/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	59	0	0	0	0.00
06/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	244	0	0	0	0.00
06/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	325	0	0	0	0.00
06/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	284	0	0	0	0.00
06/03/2012	GOVI On 03-May-12			GOVI	385.67	385.8830	385.6660	385.8830	215.00
06/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	36660	4	4	4	0.00
06/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	36560	4	4	4	0.00
06/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	36760	4	4	4	0.00
06/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 02-August-12			GOVI	391.36	391.5820	391.3580	391.5820	0.00
06/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	13580	2	1	2	0.00
06/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	13480	2	1	2	0.00
06/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	13680	2	1	2	0.00
06/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
06/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
06/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2012	IGOV On 03-May-12			Index Future	171.26	171.2450	171.2560	171.2450	515.00
06/03/2012	IGOV On 02-August-12			Index Future	173.78	173.7740	173.7840	173.7740	0.00
06/03/2012	ILBI On 03-May-12			Index Future	464.13	462.8480	464.1280	462.8480	0.00
06/03/2012	ILBI On 02-August-12			Index Future	472.54	471.2610	472.5440	471.2610	152.00
06/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
06/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
06/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	0.00
06/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3200	94.3400	94.3200	2,890.00
06/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.70	94.2900	94.3000	94.2900	0.00
06/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.74	94.2500	94.2600	94.2500	0.00
06/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.80	94.1800	94.2000	94.1800	44,760.00
06/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.99	94.0000	94.0100	94.0000	940.00
06/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.18	93.8100	93.8200	93.8100	790.00
06/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.37	93.6200	93.6300	93.6200	1,250.00
06/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.56	93.4300	93.4400	93.4300	1,700.00
06/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	2,000.00
06/03/2012	R157 On 03-May-12			Bond Future	6.77	121.9416	121.8387	121.9416	10,935.00
06/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4776	5	5	5	0.00
06/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	4933	5	5	5	0.00
06/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4619	5	5	5	0.00
06/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	585	1	1	1	0.00
06/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	95	0	0	0	1,500.00
06/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	265	0	0	0	0.00
06/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1175	1	1	1	1,500.00
06/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	661	1	1	1	1,500.00
06/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
06/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1846	2	2	2	0.00
06/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
06/03/2012	R157 On 02-August-12			Bond Future	6.85	123.7423	123.6378	123.7423	0.00
06/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3658	4	4	4	0.00
06/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3788	4	4	4	0.00
06/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3529	4	4	4	0.00
06/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	202	0	0	0	0.00
06/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	165	0	0	0	0.00
06/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	183	0	0	0	0.00
06/03/2012	R157 On 01-November-12			Bond Future	6.91	118.8495	118.7423	118.8495	0.00
06/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1545	2	2	2	0.00
06/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1469	2	1	2	0.00
06/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1624	2	2	2	0.00
06/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1224	1	1	1	0.00
06/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1351	1	1	1	0.00
06/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1286	1	1	1	0.00
06/03/2012	R157 On 07-February-13			Bond Future	6.95	120.9507	120.8382	120.9507	0.00
06/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1250	1	1	1	0.00
06/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1313	1	1	1	0.00
06/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1193	1	1	1	0.00
06/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1834	2	2	2	0.00
06/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1697	2	2	2	0.00
06/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1762	2	2	2	0.00
06/03/2012	R186 On 03-May-12			Bond Future	8.37	121.9677	121.7326	121.9677	27,598.00
06/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6236	6	6	6	0.00
06/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6605	7	7	7	0.00
06/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	5873	6	6	6	0.00
06/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	702	1	1	1	2,250.00
06/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5166	5	5	5	0.00
06/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1582	2	2	2	750.00
06/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2977	3	3	3	0.00
06/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1774	2	2	2	750.00
06/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	788	1	1	1	2,250.00
06/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3204	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
06/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	611	1	1	1	0.00
06/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5248	5	5	5	0.00
06/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	468	0	0	0	0.00
06/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	535	1	1	1	0.00
06/03/2012	R186 On 02-August-12			Bond Future	8.45	118.4803	118.2403	118.4803	360.00
06/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6073	6	6	6	0.00
06/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6346	7	6	7	0.00
06/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5806	6	6	6	0.00
06/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3690	4	4	4	8,750.00
06/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5596	6	6	6	0.00
06/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2005	2	2	2	43.00
06/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6127	6	6	6	0.00
06/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1740	2	2	2	276.00
06/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8581	8	9	8	0.00
06/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3283	3	3	3	43.00
06/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3647	4	4	4	276.00
06/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9318	9	9	9	0.00
06/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3498	3	3	3	0.00
06/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5517	5	6	5	0.00
06/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3147	3	3	3	0.00
06/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3318	3	3	3	0.00
06/03/2012	R186 On 01-November-12			Bond Future	8.51	120.3153	120.0796	120.3153	0.00
06/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6853	7	7	7	0.00
06/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7105	7	7	7	0.00
06/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6604	7	7	7	0.00
06/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4938	5	5	5	0.00
06/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4557	4	5	4	0.00
06/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4745	5	5	5	0.00
06/03/2012	R186 On 07-February-13			Bond Future	8.58	117.1452	116.8961	117.1452	0.00
06/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6368	7	6	7	0.00
06/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6158	6	6	6	0.00
06/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6592	7	7	7	0.00
06/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6859	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
06/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7321	7	7	7	0.00
06/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7082	7	7	7	0.00
06/03/2012	R189 On 03-May-12			Bond Future	215.27	215.2986	215.2744	215.2986	0.00
06/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	274	0	0	0	0.00
06/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	224	0	0	0	0.00
06/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	324	0	0	0	0.00
06/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R197 On 03-May-12			Bond Future	253.34	253.3503	253.3390	253.3503	1,005.00
06/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2339	2	2	2	0.00
06/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2289	2	2	2	0.00
06/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2389	2	2	2	0.00
06/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 03-May-12			Bond Future	6.14	109.6321	109.5527	109.6321	968.00
06/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3914	4	4	4	0.00
06/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4032	4	4	4	0.00
06/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3796	4	4	4	0.00
06/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 02-August-12			Bond Future	6.15	106.8426	106.7614	106.8426	0.00
06/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3031	3	3	3	0.00
06/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3133	3	3	3	0.00
06/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2929	3	3	3	0.00
06/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	55	0	0	0	0.00
06/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	42	0	0	0	0.00
06/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	48	0	0	0	0.00
06/03/2012	R201 On 01-November-12			Bond Future	6.14	108.5000	108.4167	108.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1313	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1249	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1379	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	543	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	614	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	578	1	1	1	0.00
06/03/2012	R201 On 07-February-13			Bond Future	6.06	105.9983	105.9126	105.9983	0.00
06/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1068	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1122	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1016	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	767	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	695	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	730	1	1	1	0.00
06/03/2012	R202 On 03-May-12			Bond Future	190.09	190.0997	190.0919	190.0997	36,952.00
06/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	92	0	0	0	0.00
06/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	142	0	0	0	0.00
06/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	42	0	0	0	0.00
06/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R203 On 03-May-12			Bond Future	7.35	105.2002	105.1332	105.2002	3,536.00
06/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	351	0	0	0	4,200.00
06/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	560	1	1	1	1,400.00
06/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1199	1	1	1	0.00
06/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2282	2	2	2	0.00
06/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6048	6	6	6	0.00
06/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6254	6	6	6	0.00
06/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5842	6	6	6	0.00
06/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	282	0	0	0	4,200.00
06/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	740	1	1	1	1,400.00
06/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1445	1	1	1	0.00
06/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1916	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
06/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	0	0	0.00
06/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	0	0	0.00
06/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	6	0	0	0	0.00
06/03/2012	R203 On 02-August-12			Bond Future	7.43	106.7558	106.6874	106.7558	0.00
06/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4931	5	5	5	0.00
06/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4766	5	5	5	0.00
06/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5097	5	5	5	0.00
06/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	425	0	0	0	0.00
06/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	499	0	0	0	0.00
06/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	462	0	0	0	0.00
06/03/2012	R203 On 01-November-12			Bond Future	7.50	104.2452	104.1758	104.2452	0.00
06/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2840	3	3	3	0.00
06/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2960	3	3	3	0.00
06/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2722	3	3	3	0.00
06/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1909	2	2	2	0.00
06/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1744	2	2	2	0.00
06/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1825	2	2	2	0.00
06/03/2012	R203 On 07-February-13			Bond Future	7.57	106.0867	106.0168	106.0867	0.00
06/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	981	1	1	1	0.00
06/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1035	1	1	1	0.00
06/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	932	1	1	1	0.00
06/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5373	5	5	5	0.00
06/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5068	5	5	5	0.00
06/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5218	5	5	5	0.00
06/03/2012	R204 On 03-May-12			Bond Future	7.64	104.8992	104.8785	104.8992	3,146.00
06/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5605	6	6	6	0.00
06/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5838	6	6	6	0.00
06/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5372	5	5	5	0.00
06/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	163	0	0	0	550.00
06/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1479	2	1	2	0.00
06/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	901	1	1	1	550.00
06/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	49	0	0	0	0.00
06/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3537	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
06/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	32	0	0	0	0.00
06/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	40	0	0	0	0.00
06/03/2012	R204 On 02-August-12			Bond Future	7.72	102.4165	102.3965	102.4165	0.00
06/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4697	5	5	5	0.00
06/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4879	5	5	5	0.00
06/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4517	5	5	5	0.00
06/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	950	1	1	1	0.00
06/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	835	1	1	1	0.00
06/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	891	1	1	1	0.00
06/03/2012	R204 On 01-November-12			Bond Future	7.80	104.0048	103.9806	104.0048	0.00
06/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3345	3	3	3	0.00
06/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3209	3	3	3	0.00
06/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3482	4	3	4	0.00
06/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2265	2	2	2	0.00
06/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2469	2	2	2	0.00
06/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2366	2	2	2	0.00
06/03/2012	R204 On 07-February-13			Bond Future	7.86	101.8052	101.7774	101.8052	0.00
06/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3595	4	4	4	0.00
06/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3468	3	3	3	0.00
06/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3724	4	4	4	0.00
06/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2865	3	3	3	0.00
06/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3070	3	3	3	0.00
06/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2966	3	3	3	0.00
06/03/2012	R206 On 03-May-12			Bond Future	6.00	104.7441	104.7087	104.7441	300.00
06/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2376	2	2	2	0.00
06/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2298	2	2	2	0.00
06/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2454	2	2	2	0.00
06/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R206 On 02-August-12			Bond Future	6.01	102.5270	102.4898	102.5270	0.00
06/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1718	2	2	2	0.00
06/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1655	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
06/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1782	2	2	2	0.00
06/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	22	0	0	0	0.00
06/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	30	0	0	0	0.00
06/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	25	0	0	0	0.00
06/03/2012	R206 On 01-November-12			Bond Future	5.94	104.1158	104.0778	104.1158	0.00
06/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	496	1	0	1	0.00
06/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	529	1	1	1	0.00
06/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	466	0	0	0	0.00
06/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	455	0	0	0	0.00
06/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	403	0	0	0	0.00
06/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	427	0	0	0	0.00
06/03/2012	R206 On 07-February-13			Bond Future	5.73	102.1843	102.1439	102.1843	0.00
06/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	548	1	1	1	0.00
06/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	576	1	1	1	0.00
06/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	521	1	1	1	0.00
06/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	322	0	0	0	0.00
06/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	287	0	0	0	0.00
06/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	304	0	0	0	0.00
06/03/2012	R207 On 03-May-12			Bond Future	7.86	98.7619	98.7953	98.7619	24,823.00
06/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4928	5	5	5	0.00
06/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5169	5	5	5	0.00
06/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4687	5	5	5	0.00
06/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	437	0	0	0	2,400.00
06/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2868	3	3	3	0.00
06/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	778	1	1	1	800.00
06/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1730	2	2	2	0.00
06/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	943	1	1	1	800.00
06/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	446	0	0	0	2,400.00
06/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1945	2	2	2	0.00
06/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	138	0	0	0	0.00
06/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2742	3	3	3	0.00
06/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	98	0	0	0	0.00
06/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	118	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R207 On 02-August-12			Bond Future	7.94	96.5820	96.6144	96.5820	0.00
06/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5231	5	5	5	0.00
06/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5426	5	5	5	0.00
06/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5038	5	5	5	0.00
06/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1048	1	1	1	0.00
06/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	925	1	1	1	0.00
06/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	985	1	1	1	0.00
06/03/2012	R207 On 01-November-12			Bond Future	8.01	98.0775	98.1143	98.0775	0.00
06/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3818	4	4	4	0.00
06/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3670	4	4	4	0.00
06/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3968	4	4	4	0.00
06/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2481	3	2	3	0.00
06/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2700	3	3	3	0.00
06/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2589	3	3	3	0.00
06/03/2012	R207 On 07-February-13			Bond Future	8.08	96.1698	96.2003	96.1698	0.00
06/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4113	4	4	4	0.00
06/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3974	4	4	4	0.00
06/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4254	4	4	4	0.00
06/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3159	3	3	3	0.00
06/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3382	3	3	3	0.00
06/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3269	3	3	3	0.00
06/03/2012	R208 On 03-May-12			Bond Future	7.93	93.1818	93.2777	93.1818	9,125.00
06/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6232	6	6	6	0.00
06/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6495	6	6	6	0.00
06/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5969	6	6	6	0.00
06/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	443	0	0	0	3,000.00
06/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2995	3	3	3	0.00
06/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	797	1	1	1	1,000.00
06/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1788	2	2	2	0.00
06/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1054	1	1	1	1,000.00
06/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	500	1	1	1	3,000.00
06/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2172	2	2	2	0.00
06/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	79	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3050	3	3	3	0.00
06/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	56	0	0	0	0.00
06/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	67	0	0	0	0.00
06/03/2012	R208 On 02-August-12			Bond Future	8.00	94.5583	94.6577	94.5583	0.00
06/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5431	5	5	5	0.00
06/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5228	5	5	5	0.00
06/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5637	6	6	6	0.00
06/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1110	1	1	1	0.00
06/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1253	1	1	1	0.00
06/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1179	1	1	1	0.00
06/03/2012	R208 On 01-November-12			Bond Future	8.07	92.6267	92.7295	92.6267	0.00
06/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3991	4	4	4	0.00
06/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4150	4	4	4	0.00
06/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3834	4	4	4	0.00
06/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3101	3	3	3	0.00
06/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2854	3	3	3	0.00
06/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2976	3	3	3	0.00
06/03/2012	R208 On 07-February-13			Bond Future	8.14	94.2636	94.3636	94.2636	0.00
06/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3649	4	4	4	0.00
06/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3788	4	4	4	0.00
06/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3518	3	4	3	0.00
06/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4560	5	5	5	0.00
06/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4268	4	4	4	0.00
06/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4409	4	4	4	0.00
06/03/2012	R209 On 03-May-12			Bond Future	8.83	75.2119	75.0941	75.2119	2,033.00
06/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2751	3	3	3	0.00
06/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2986	3	3	3	0.00
06/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2525	3	3	3	0.00
06/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1624	2	2	2	0.00
06/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1322	1	1	1	0.00
06/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1467	1	1	1	0.00
06/03/2012	R209 On 02-August-12			Bond Future	8.90	76.3202	76.2039	76.3202	0.00
06/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5532	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
06/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5755	6	6	6	0.00
06/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5312	5	5	5	0.00
06/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3053	3	3	3	0.00
06/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2765	3	3	3	0.00
06/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2906	3	3	3	0.00
06/03/2012	R209 On 01-November-12			Bond Future	8.96	74.3609	74.2383	74.3609	0.00
06/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5224	5	5	5	0.00
06/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5038	5	5	5	0.00
06/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5418	5	5	5	0.00
06/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4765	5	5	5	0.00
06/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5145	5	5	5	0.00
06/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4949	5	5	5	0.00
06/03/2012	R209 On 07-February-13			Bond Future	9.03	75.6694	75.5482	75.6694	0.00
06/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5927	6	6	6	0.00
06/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5748	6	6	6	0.00
06/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6116	6	6	6	0.00
06/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5927	6	6	6	0.00
06/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6319	6	6	6	0.00
06/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6116	6	6	6	0.00
06/03/2012	R210 On 03-May-12			Bond Future	140.39	140.5830	140.3922	140.5830	840.00
06/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1392	2	1	2	0.00
06/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1342	2	1	2	0.00
06/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1442	2	1	2	0.00
06/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R211 On 03-May-12			Bond Future	118.45	118.4617	118.4523	118.4617	480.00
06/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	252	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	302	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	202	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R212 On 03-May-12			Bond Future	116.31	116.0107	116.3071	116.0107	2,842.00
06/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1007	1	1	1	0.00
06/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	957	1	1	1	0.00
06/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1057	1	1	1	0.00
06/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R213 On 03-May-12			Bond Future	8.73	85.5343	85.4617	85.5343	1,126.00
06/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4701	5	5	5	0.00
06/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4409	4	4	4	0.00
06/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4997	5	5	5	0.00
06/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	583	1	1	1	0.00
06/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	744	1	1	1	0.00
06/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	660	1	1	1	0.00
06/03/2012	R213 On 02-August-12			Bond Future	8.80	86.8051	86.7255	86.8051	0.00
06/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6108	6	6	6	0.00
06/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6347	6	6	6	0.00
06/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5871	6	6	6	0.00
06/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2772	3	3	3	0.00
06/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2502	2	3	2	0.00
06/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2634	3	3	3	0.00
06/03/2012	R213 On 01-November-12			Bond Future	8.87	84.6067	84.5282	84.6067	0.00
06/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5744	6	6	6	0.00
06/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5952	6	6	6	0.00
06/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5540	6	6	6	0.00
06/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4885	5	5	5	0.00
06/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4527	5	5	5	0.00
06/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4703	5	5	5	0.00
06/03/2012	R213 On 07-February-13			Bond Future	8.93	86.1014	86.0163	86.1014	0.00
06/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6341	6	6	6	0.00
06/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6540	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
06/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6150	6	6	6	0.00
06/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6019	6	6	6	0.00
06/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5643	6	6	6	0.00
06/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5825	6	6	6	0.00
07/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	CAAN On 30-March-12			Can-Do Future	0.03	0.0293	0.0279	0.0293	0.00
07/03/2012	CAAO On 30-March-12			Can-Do Future	0.18	0.1882	0.1825	0.1882	100,000.00
07/03/2012	CAAW On 20-April-12			Any day expiry	7.70	7.6900	7.7040	7.6900	0.00
07/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	59	0	0	0	0.00
07/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	67	0	0	0	0.00
07/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	53	0	0	0	0.00
07/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	499	1	0	1	0.00
07/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	413	0	0	0	0.00
07/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	455	0	0	0	0.00
07/03/2012	CAAX On 30-March-12			Can-Do Future	0.03	0.0312	0.0312	0.0312	12,500.00
07/03/2012	CAAY On 30-April-12			Can-Do Future	0.05	0.0453	0.0465	0.0453	12,500.00
07/03/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0718	0.0735	0.0718	5,670.00
07/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2012	DAAA On 29-March-12			Any day expiry	7.68	7.6655	7.6794	7.6655	0.00
07/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	49	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	40	0	0	0	0.00
07/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	59	0	0	0	0.00
07/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	230	0	0	0	0.00
07/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	311	0	0	0	0.00
07/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	270	0	0	0	0.00
07/03/2012	GOVI On 03-May-12			GOVI	385.92	385.6660	385.9180	385.6660	215.00
07/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	39180	4	4	4	0.00
07/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	39080	4	4	4	0.00
07/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	39280	4	4	4	0.00
07/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
07/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
07/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
07/03/2012	GOVI On 02-August-12			GOVI	391.61	391.3580	391.6070	391.3580	0.00
07/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	16070	1	2	1	0.00
07/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	16170	1	2	1	0.00
07/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	15970	1	2	1	0.00
07/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
07/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
07/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
07/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2012	IGOV On 03-May-12			Index Future	171.09	171.2560	171.0850	171.2560	515.00
07/03/2012	IGOV On 02-August-12			Index Future	173.61	173.7840	173.6070	173.7840	0.00
07/03/2012	ILBI On 03-May-12			Index Future	464.13	464.1280	464.1280	464.1280	0.00
07/03/2012	ILBI On 02-August-12			Index Future	472.54	472.5440	472.5440	472.5440	152.00
07/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/03/2012	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
07/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
07/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
07/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
07/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3400	94.3400	94.3400	2,890.00
07/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.70	94.3000	94.3000	94.3000	0.00
07/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.74	94.2600	94.2600	94.2600	0.00
07/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2000	94.2100	94.2000	44,760.00
07/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.98	94.0100	94.0200	94.0100	940.00
07/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.17	93.8200	93.8300	93.8200	790.00
07/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.6300	93.6400	93.6300	1,250.00
07/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.55	93.4400	93.4500	93.4400	1,700.00
07/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.75	93.2300	93.2500	93.2300	2,000.00
07/03/2012	R157 On 03-May-12			Bond Future	6.75	121.8387	121.9051	121.8387	11,634.00
07/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4842	5	5	5	0.00
07/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5000	5	5	5	0.00
07/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4685	5	5	5	0.00
07/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	99	0	0	0	1,500.00
07/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	277	0	0	0	0.00
07/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	608	1	1	1	0.00
07/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	618	1	1	1	1,500.00
07/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1121	1	1	1	1,500.00
07/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
07/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1784	2	2	2	0.00
07/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
07/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R157 On 02-August-12			Bond Future	6.83	123.6378	123.6992	123.6378	0.00
07/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3722	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
07/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3852	4	4	4	0.00
07/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3594	4	4	4	0.00
07/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	205	0	0	0	0.00
07/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	168	0	0	0	0.00
07/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	186	0	0	0	0.00
07/03/2012	R157 On 01-November-12			Bond Future	6.89	118.7423	118.8072	118.7423	0.00
07/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1535	2	2	2	0.00
07/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1616	2	2	2	0.00
07/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1460	1	1	1	0.00
07/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1277	1	1	1	0.00
07/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1151	1	1	1	0.00
07/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1211	1	1	1	0.00
07/03/2012	R157 On 07-February-13			Bond Future	6.93	120.8382	120.9021	120.8382	0.00
07/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1240	1	1	1	0.00
07/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1301	1	1	1	0.00
07/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1182	1	1	1	0.00
07/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1759	2	2	2	0.00
07/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1621	2	2	2	0.00
07/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1688	2	2	2	0.00
07/03/2012	R186 On 03-May-12			Bond Future	8.35	121.7326	121.9583	121.7326	28,448.00
07/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6372	6	6	6	0.00
07/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6749	7	7	7	0.00
07/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6001	6	6	6	0.00
07/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	696	1	1	1	2,250.00
07/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1599	2	2	2	750.00
07/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3024	3	3	3	0.00
07/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5277	5	5	5	0.00
07/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	673	1	1	1	2,250.00
07/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1596	2	2	2	750.00
07/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2995	3	3	3	0.00
07/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	513	1	1	1	0.00
07/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5016	5	5	5	0.00
07/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	387	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	446	1	0	1	0.00
07/03/2012	R186 On 02-August-12			Bond Future	8.42	118.2403	118.4618	118.2403	360.00
07/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6244	6	6	6	0.00
07/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6519	6	7	6	0.00
07/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5974	6	6	6	0.00
07/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3827	4	4	4	8,750.00
07/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5762	6	6	6	0.00
07/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2104	2	2	2	43.00
07/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6299	6	6	6	0.00
07/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1830	2	2	2	276.00
07/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8458	9	8	9	0.00
07/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3234	3	3	3	43.00
07/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3592	4	4	4	276.00
07/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9187	9	9	9	0.00
07/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3444	3	3	3	0.00
07/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5432	6	5	6	0.00
07/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3099	3	3	3	0.00
07/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3268	3	3	3	0.00
07/03/2012	R186 On 01-November-12			Bond Future	8.49	120.0796	120.2971	120.0796	0.00
07/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7003	7	7	7	0.00
07/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6751	7	7	7	0.00
07/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7257	7	7	7	0.00
07/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4491	5	4	5	0.00
07/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4867	5	5	5	0.00
07/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4677	5	5	5	0.00
07/03/2012	R186 On 07-February-13			Bond Future	8.56	116.8961	117.1185	116.8961	0.00
07/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6455	6	6	6	0.00
07/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6681	7	7	7	0.00
07/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6241	6	6	6	0.00
07/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7182	7	7	7	0.00
07/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6726	7	7	7	0.00
07/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6946	7	7	7	0.00
07/03/2012	R189 On 03-May-12			Bond Future	215.21	215.2744	215.2059	215.2744	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	206	0	0	0	0.00
07/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	256	0	0	0	0.00
07/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	156	0	0	0	0.00
07/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R197 On 03-May-12			Bond Future	253.31	253.3390	253.3097	253.3390	1,005.00
07/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2310	2	2	2	0.00
07/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2260	2	2	2	0.00
07/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2360	2	2	2	0.00
07/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R201 On 03-May-12			Bond Future	6.12	109.5527	109.5974	109.5527	1,658.00
07/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3959	4	4	4	0.00
07/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3840	4	4	4	0.00
07/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4077	4	4	4	0.00
07/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R201 On 02-August-12			Bond Future	6.13	106.7614	106.8065	106.7614	0.00
07/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3085	3	3	3	0.00
07/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3187	3	3	3	0.00
07/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2984	3	3	3	0.00
07/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	65	0	0	0	0.00
07/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	50	0	0	0	0.00
07/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	57	0	0	0	0.00
07/03/2012	R201 On 01-November-12			Bond Future	6.12	108.4167	108.4593	108.4167	0.00
07/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1335	1	1	1	0.00
07/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1402	1	1	1	0.00
07/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1269	1	1	1	0.00
07/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	592	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
07/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	524	1	1	1	0.00
07/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	557	1	1	1	0.00
07/03/2012	R201 On 07-February-13			Bond Future	6.04	105.9126	105.9554	105.9126	0.00
07/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1127	1	1	1	0.00
07/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1075	1	1	1	0.00
07/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1181	1	1	1	0.00
07/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	711	1	1	1	0.00
07/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	783	1	1	1	0.00
07/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	746	1	1	1	0.00
07/03/2012	R202 On 03-May-12			Bond Future	189.77	190.0919	189.7727	190.0919	36,952.00
07/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
07/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
07/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
07/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	177	0	0	0	0.00
07/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	277	0	0	0	0.00
07/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	227	0	0	0	0.00
07/03/2012	R203 On 03-May-12			Bond Future	7.33	105.1332	105.2181	105.1332	3,856.00
07/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6132	6	6	6	0.00
07/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6338	6	6	6	0.00
07/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5926	6	6	6	0.00
07/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	362	0	0	0	4,200.00
07/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2342	2	2	2	0.00
07/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	578	1	1	1	1,400.00
07/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1236	1	1	1	0.00
07/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	692	1	1	1	1,400.00
07/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	257	0	0	0	4,200.00
07/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1378	1	1	1	0.00
07/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	7	0	0	0	0.00
07/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1842	2	2	2	0.00
07/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	4	0	0	0	0.00
07/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	5	0	0	0	0.00
07/03/2012	R203 On 02-August-12			Bond Future	7.41	106.6874	106.7686	106.6874	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5004	5	5	5	0.00
07/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4835	5	5	5	0.00
07/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5171	5	5	5	0.00
07/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	418	0	0	0	0.00
07/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	487	0	0	0	0.00
07/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	453	0	0	0	0.00
07/03/2012	R203 On 01-November-12			Bond Future	7.48	104.1758	104.2616	104.1758	0.00
07/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2872	3	3	3	0.00
07/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2753	3	3	3	0.00
07/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2993	3	3	3	0.00
07/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1691	2	2	2	0.00
07/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1854	2	2	2	0.00
07/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1771	2	2	2	0.00
07/03/2012	R203 On 07-February-13			Bond Future	7.55	106.0168	106.0983	106.0168	0.00
07/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	949	1	1	1	0.00
07/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	900	1	1	1	0.00
07/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1003	1	1	1	0.00
07/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4955	5	5	5	0.00
07/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5259	5	5	5	0.00
07/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5104	5	5	5	0.00
07/03/2012	R204 On 03-May-12			Bond Future	7.62	104.8785	104.9718	104.8785	3,396.00
07/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5691	6	6	6	0.00
07/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5926	6	6	6	0.00
07/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	156	0	0	0	550.00
07/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1491	1	1	1	0.00
07/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5457	5	5	5	0.00
07/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	40	0	0	0	0.00
07/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3436	4	3	4	0.00
07/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	819	1	1	1	550.00
07/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	26	0	0	0	0.00
07/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	32	0	0	0	0.00
07/03/2012	R204 On 02-August-12			Bond Future	7.70	102.3965	102.4916	102.3965	0.00
07/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4785	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
07/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4968	5	5	5	0.00
07/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4604	5	5	5	0.00
07/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	942	1	1	1	0.00
07/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	828	1	1	1	0.00
07/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	884	1	1	1	0.00
07/03/2012	R204 On 01-November-12			Bond Future	7.78	103.9806	104.0772	103.9806	0.00
07/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3391	3	3	3	0.00
07/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3530	3	4	3	0.00
07/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3254	3	3	3	0.00
07/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2417	2	2	2	0.00
07/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2216	2	2	2	0.00
07/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2316	2	2	2	0.00
07/03/2012	R204 On 07-February-13			Bond Future	7.84	101.7774	101.8749	101.7774	0.00
07/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3609	4	4	4	0.00
07/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3738	4	4	4	0.00
07/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3481	3	3	3	0.00
07/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2985	3	3	3	0.00
07/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2782	3	3	3	0.00
07/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2883	3	3	3	0.00
07/03/2012	R206 On 03-May-12			Bond Future	5.99	104.7087	104.7296	104.7087	890.00
07/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2397	2	2	2	0.00
07/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2475	2	2	2	0.00
07/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2319	2	2	2	0.00
07/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R206 On 02-August-12			Bond Future	5.99	102.4898	102.5091	102.4898	0.00
07/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1747	2	2	2	0.00
07/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1685	2	2	2	0.00
07/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1810	2	2	2	0.00
07/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	31	0	0	0	0.00
07/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	40	0	0	0	0.00
07/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	35	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R206 On 01-November-12			Bond Future	5.92	104.0778	104.0985	104.0778	0.00
07/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	513	0	1	0	0.00
07/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	482	0	0	0	0.00
07/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	545	1	1	1	0.00
07/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	398	0	0	0	0.00
07/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	450	0	0	0	0.00
07/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	423	0	0	0	0.00
07/03/2012	R206 On 07-February-13			Bond Future	5.71	102.1439	102.1628	102.1439	0.00
07/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	582	1	1	1	0.00
07/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	554	1	1	1	0.00
07/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	610	1	1	1	0.00
07/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	302	0	0	0	0.00
07/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	336	0	0	0	0.00
07/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	319	0	0	0	0.00
07/03/2012	R207 On 03-May-12			Bond Future	7.84	98.7953	98.9012	98.7953	25,293.00
07/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5018	5	5	5	0.00
07/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5261	5	5	5	0.00
07/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4774	5	5	5	0.00
07/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	444	0	0	0	2,400.00
07/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	794	1	1	1	800.00
07/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1770	2	2	2	0.00
07/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2932	3	3	3	0.00
07/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	404	0	0	0	2,400.00
07/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	878	1	1	1	800.00
07/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1855	2	2	2	0.00
07/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	119	0	0	0	0.00
07/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2643	3	3	3	0.00
07/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	84	0	0	0	0.00
07/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	102	0	0	0	0.00
07/03/2012	R207 On 02-August-12			Bond Future	7.92	96.6144	96.7171	96.6144	0.00
07/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5319	5	5	5	0.00
07/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5515	5	6	5	0.00
07/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5125	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
07/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1032	1	1	1	0.00
07/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	912	1	1	1	0.00
07/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	971	1	1	1	0.00
07/03/2012	R207 On 01-November-12			Bond Future	7.99	98.1143	98.2193	98.1143	0.00
07/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3851	4	4	4	0.00
07/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4003	4	4	4	0.00
07/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3701	4	4	4	0.00
07/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2626	3	3	3	0.00
07/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2411	2	2	2	0.00
07/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2517	3	3	3	0.00
07/03/2012	R207 On 07-February-13			Bond Future	8.06	96.2003	96.3071	96.2003	0.00
07/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4127	4	4	4	0.00
07/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4269	4	4	4	0.00
07/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3987	4	4	4	0.00
07/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3288	3	3	3	0.00
07/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3067	3	3	3	0.00
07/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3176	3	3	3	0.00
07/03/2012	R208 On 03-May-12			Bond Future	7.91	93.2777	93.3918	93.2777	9,515.00
07/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6336	6	6	6	0.00
07/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6600	6	7	6	0.00
07/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6071	6	6	6	0.00
07/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	447	0	0	0	3,000.00
07/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	810	1	1	1	1,000.00
07/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1827	2	2	2	0.00
07/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3060	3	3	3	0.00
07/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	451	1	0	1	3,000.00
07/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	979	1	1	1	1,000.00
07/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2071	2	2	2	0.00
07/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	67	0	0	0	0.00
07/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2940	3	3	3	0.00
07/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	46	0	0	0	0.00
07/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	57	0	0	0	0.00
07/03/2012	R208 On 02-August-12			Bond Future	7.98	94.6577	94.7691	94.6577	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5525	5	6	5	0.00
07/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5321	5	5	5	0.00
07/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5732	6	6	6	0.00
07/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1094	1	1	1	0.00
07/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1234	1	1	1	0.00
07/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1162	1	1	1	0.00
07/03/2012	R208 On 01-November-12			Bond Future	8.05	92.7295	92.8381	92.7295	0.00
07/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4039	4	4	4	0.00
07/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3881	4	4	4	0.00
07/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4200	4	4	4	0.00
07/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2795	3	3	3	0.00
07/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3039	3	3	3	0.00
07/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2915	3	3	3	0.00
07/03/2012	R208 On 07-February-13			Bond Future	8.12	94.3636	94.4749	94.3636	0.00
07/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3632	4	4	4	0.00
07/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3500	4	4	4	0.00
07/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3767	4	4	4	0.00
07/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4136	4	4	4	0.00
07/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4431	5	4	5	0.00
07/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4281	4	4	4	0.00
07/03/2012	R209 On 03-May-12			Bond Future	8.82	75.0941	75.2355	75.0941	2,113.00
07/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2796	3	3	3	0.00
07/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2565	3	3	3	0.00
07/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3035	3	3	3	0.00
07/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1230	1	1	1	0.00
07/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1523	2	2	2	0.00
07/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1371	1	1	1	0.00
07/03/2012	R209 On 02-August-12			Bond Future	8.88	76.2039	76.3435	76.2039	0.00
07/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5594	6	6	6	0.00
07/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5819	6	6	6	0.00
07/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5372	5	5	5	0.00
07/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2973	3	3	3	0.00
07/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2690	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
07/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2828	3	3	3	0.00
07/03/2012	R209 On 01-November-12			Bond Future	8.95	74.2383	74.3839	74.2383	0.00
07/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5335	5	5	5	0.00
07/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5531	5	6	5	0.00
07/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5148	5	5	5	0.00
07/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5110	5	5	5	0.00
07/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4732	5	5	5	0.00
07/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4915	5	5	5	0.00
07/03/2012	R209 On 07-February-13			Bond Future	9.01	75.5482	75.6921	75.5482	0.00
07/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6010	6	6	6	0.00
07/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6200	6	6	6	0.00
07/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5829	6	6	6	0.00
07/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6256	6	6	6	0.00
07/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5867	6	6	6	0.00
07/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6056	6	6	6	0.00
07/03/2012	R210 On 03-May-12			Bond Future	140.38	140.3922	140.3780	140.3922	840.00
07/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1378	1	1	1	0.00
07/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1428	1	1	1	0.00
07/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1328	1	1	1	0.00
07/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R211 On 03-May-12			Bond Future	118.43	118.4523	118.4262	118.4523	480.00
07/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	226	0	0	0	0.00
07/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	176	0	0	0	0.00
07/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	276	0	0	0	0.00
07/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R212 On 03-May-12			Bond Future	116.09	116.3071	116.0921	116.3071	2,842.00
07/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	792	1	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
07/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	842	1	1	1	0.00
07/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	742	1	1	1	0.00
07/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
07/03/2012	R213 On 03-May-12			Bond Future	8.71	85.4617	85.6070	85.4617	1,266.00
07/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4781	5	5	5	0.00
07/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5083	5	5	5	0.00
07/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4485	4	4	4	0.00
07/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	675	1	1	1	0.00
07/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	524	1	1	1	0.00
07/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	595	1	1	1	0.00
07/03/2012	R213 On 02-August-12			Bond Future	8.78	86.7255	86.8688	86.7255	0.00
07/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6221	6	6	6	0.00
07/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6462	6	6	6	0.00
07/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5983	6	6	6	0.00
07/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2740	3	3	3	0.00
07/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2473	3	2	3	0.00
07/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2604	3	3	3	0.00
07/03/2012	R213 On 01-November-12			Bond Future	8.85	84.5282	84.6774	84.5282	0.00
07/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5775	6	6	6	0.00
07/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5984	6	6	6	0.00
07/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5574	6	6	6	0.00
07/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4770	5	5	5	0.00
07/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4410	5	4	5	0.00
07/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4585	5	5	5	0.00
07/03/2012	R213 On 07-February-13			Bond Future	8.91	86.0163	86.1634	86.0163	0.00
07/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6396	6	6	6	0.00
07/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6597	7	7	7	0.00
07/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6205	6	6	6	0.00
07/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5927	6	6	6	0.00
07/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5552	6	6	6	0.00
07/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5733	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
08/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	AL7T On 03-May-12			Index Future	424.17	423.0880	424.1660	423.0880	16.00
08/03/2012	AL7T On 02-August-12			Index Future	430.40	429.3250	430.4040	429.3250	0.00
08/03/2012	ALBI On 03-May-12			Index Future	385.84	384.9600	385.8420	384.9600	898.00
08/03/2012	ALBI On 02-August-12			Index Future	391.52	390.6350	391.5160	390.6350	118.00
08/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0279	0.0172	0.0279	0.00
08/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.1825	0.2225	0.1825	100,000.00
08/03/2012	CAAW On 20-April-12			Any day expiry	7.58	7.7040	7.5845	7.7040	0.00
08/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	40	0	0	0	0.00
08/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	46	0	0	0	0.00
08/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	36	0	0	0	0.00
08/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	602	0	1	0	0.00
08/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	512	0	1	0	0.00
08/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	556	0	1	0	0.00
08/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0312	0.0197	0.0312	12,500.00
08/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0465	0.0373	0.0465	12,500.00
08/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0735	0.0560	0.0735	5,670.00
08/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2012	DAAA On 29-March-12			Any day expiry	7.56	7.6794	7.5602	7.6794	0.00
08/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	27	0	0	0	0.00
08/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	22	0	0	0	0.00
08/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	34	0	0	0	0.00
08/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	324	0	0	0	0.00
08/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	412	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
08/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	367	0	0	0	0.00
08/03/2012	GOVI On 03-May-12			GOVI	386.77	385.9180	386.7720	385.9180	215.00
08/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	47720	4	5	4	0.00
08/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	47620	4	5	4	0.00
08/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	47820	4	5	4	0.00
08/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 02-August-12			GOVI	392.46	391.6070	392.4600	391.6070	0.00
08/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	24600	2	2	2	0.00
08/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	24500	2	2	2	0.00
08/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	24700	2	2	2	0.00
08/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
08/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
08/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2012	IGOV On 03-May-12			Index Future	171.40	171.0850	171.3990	171.0850	515.00
08/03/2012	IGOV On 02-August-12			Index Future	173.92	173.6070	173.9200	173.6070	0.00
08/03/2012	ILBI On 03-May-12			Index Future	464.13	464.1280	464.1280	464.1280	0.00
08/03/2012	ILBI On 02-August-12			Index Future	472.54	472.5440	472.5440	472.5440	152.00
08/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	JBAF On	20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
08/03/2012	JBAF On	18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
08/03/2012	JBAF On	16-May-12			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	0.00
08/03/2012	JBAF On	20-June-12			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	2,890.00
08/03/2012	JBAF On	18-July-12			Jibar Tradeable Future	5.67	94.3000	94.3300	94.3000	0.00
08/03/2012	JBAF On	15-August-12			Jibar Tradeable Future	5.70	94.2600	94.3000	94.2600	0.00
08/03/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.75	94.2100	94.2500	94.2100	44,760.00
08/03/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.91	94.0200	94.0900	94.0200	940.00
08/03/2012	JBAF On	20-March-13			Jibar Tradeable Future	6.07	93.8300	93.9300	93.8300	790.00
08/03/2012	JBAF On	19-June-13			Jibar Tradeable Future	6.26	93.6400	93.7400	93.6400	1,250.00
08/03/2012	JBAF On	18-September-13			Jibar Tradeable Future	6.45	93.4500	93.5500	93.4500	1,700.00
08/03/2012	JBAF On	18-December-13			Jibar Tradeable Future	6.66	93.2500	93.3400	93.2500	2,000.00
08/03/2012	R157 On	03-May-12			Bond Future	6.71	121.9051	122.0646	121.9051	11,634.00
08/03/2012	R157 On	03-May-12	8.25	Call	Bond Future	5002	5	5	5	0.00
08/03/2012	R157 On	03-May-12	8.30	Call	Bond Future	5159	5	5	5	0.00
08/03/2012	R157 On	03-May-12	8.20	Call	Bond Future	4844	5	5	5	0.00
08/03/2012	R157 On	03-May-12	6.75	Call	Bond Future	686	1	1	1	0.00
08/03/2012	R157 On	03-May-12	6.25	Call	Bond Future	119	0	0	0	1,500.00
08/03/2012	R157 On	03-May-12	6.50	Call	Bond Future	321	0	0	0	0.00
08/03/2012	R157 On	03-May-12	6.50	Put	Bond Future	1005	1	1	1	1,500.00
08/03/2012	R157 On	03-May-12	6.75	Put	Bond Future	536	1	1	1	1,500.00
08/03/2012	R157 On	03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R157 On	03-May-12	6.25	Put	Bond Future	1644	2	2	2	0.00
08/03/2012	R157 On	03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R157 On	03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
08/03/2012	R157 On	02-August-12			Bond Future	6.77	123.6992	123.8591	123.6992	0.00
08/03/2012	R157 On	02-August-12	8.00	Call	Bond Future	3862	4	4	4	0.00
08/03/2012	R157 On	02-August-12	7.95	Call	Bond Future	3732	4	4	4	0.00
08/03/2012	R157 On	02-August-12	8.05	Call	Bond Future	3993	4	4	4	0.00
08/03/2012	R157 On	02-August-12	8.05	Put	Bond Future	149	0	0	0	0.00
08/03/2012	R157 On	02-August-12	7.95	Put	Bond Future	184	0	0	0	0.00
08/03/2012	R157 On	02-August-12	8.00	Put	Bond Future	166	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
08/03/2012	R157 On	01-November-12			Bond Future	6.83	118.8072	118.9683	118.8072	0.00
08/03/2012	R157 On	01-November-12	7.00	Call	Bond Future	1622	2	2	2	0.00
08/03/2012	R157 On	01-November-12	6.95	Call	Bond Future	1544	1	2	1	0.00
08/03/2012	R157 On	01-November-12	7.05	Call	Bond Future	1705	2	2	2	0.00
08/03/2012	R157 On	01-November-12	7.05	Put	Bond Future	1079	1	1	1	0.00
08/03/2012	R157 On	01-November-12	6.95	Put	Bond Future	1200	1	1	1	0.00
08/03/2012	R157 On	01-November-12	7.00	Put	Bond Future	1137	1	1	1	0.00
08/03/2012	R157 On	07-February-13			Bond Future	6.86	120.9021	121.0607	120.9021	0.00
08/03/2012	R157 On	07-February-13	6.75	Call	Bond Future	1312	1	1	1	0.00
08/03/2012	R157 On	07-February-13	6.80	Call	Bond Future	1375	1	1	1	0.00
08/03/2012	R157 On	07-February-13	6.70	Call	Bond Future	1251	1	1	1	0.00
08/03/2012	R157 On	07-February-13	6.70	Put	Bond Future	1669	2	2	2	0.00
08/03/2012	R157 On	07-February-13	6.80	Put	Bond Future	1536	2	2	2	0.00
08/03/2012	R157 On	07-February-13	6.75	Put	Bond Future	1602	2	2	2	0.00
08/03/2012	R186 On	03-May-12			Bond Future	8.31	121.9583	122.2981	121.9583	28,448.00
08/03/2012	R186 On	03-May-12	9.00	Call	Bond Future	6654	6	7	6	0.00
08/03/2012	R186 On	03-May-12	9.05	Call	Bond Future	7037	7	7	7	0.00
08/03/2012	R186 On	03-May-12	8.95	Call	Bond Future	6276	6	6	6	0.00
08/03/2012	R186 On	03-May-12	7.90	Call	Bond Future	760	1	1	1	2,250.00
08/03/2012	R186 On	03-May-12	8.85	Call	Bond Future	5537	5	6	5	0.00
08/03/2012	R186 On	03-May-12	8.20	Call	Bond Future	1723	2	2	2	750.00
08/03/2012	R186 On	03-May-12	8.50	Call	Bond Future	3217	3	3	3	0.00
08/03/2012	R186 On	03-May-12	8.50	Put	Bond Future	1449	2	1	2	750.00
08/03/2012	R186 On	03-May-12	8.85	Put	Bond Future	593	1	1	1	2,250.00
08/03/2012	R186 On	03-May-12	8.20	Put	Bond Future	2779	3	3	3	0.00
08/03/2012	R186 On	03-May-12	8.95	Put	Bond Future	448	1	0	1	0.00
08/03/2012	R186 On	03-May-12	7.90	Put	Bond Future	4740	5	5	5	0.00
08/03/2012	R186 On	03-May-12	9.05	Put	Bond Future	335	0	0	0	0.00
08/03/2012	R186 On	03-May-12	9.00	Put	Bond Future	388	0	0	0	0.00
08/03/2012	R186 On	02-August-12			Bond Future	8.38	118.4618	118.8138	118.4618	360.00
08/03/2012	R186 On	02-August-12	8.75	Call	Bond Future	6450	6	6	6	0.00
08/03/2012	R186 On	02-August-12	8.80	Call	Bond Future	6730	7	7	7	0.00
08/03/2012	R186 On	02-August-12	8.25	Call	Bond Future	3977	4	4	4	8,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5957	6	6	6	0.00
08/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6174	6	6	6	0.00
08/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1917	2	2	2	276.00
08/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2201	2	2	2	43.00
08/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6505	6	7	6	0.00
08/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3088	3	3	3	43.00
08/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8203	8	8	8	0.00
08/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3293	3	3	3	0.00
08/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5230	5	5	5	0.00
08/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3435	4	3	4	276.00
08/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	8922	9	9	9	0.00
08/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	2958	3	3	3	0.00
08/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3122	3	3	3	0.00
08/03/2012	R186 On 01-November-12			Bond Future	8.45	120.2971	120.6519	120.2971	0.00
08/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7201	7	7	7	0.00
08/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7460	7	7	7	0.00
08/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6945	7	7	7	0.00
08/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4706	5	5	5	0.00
08/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4340	4	4	4	0.00
08/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4520	5	5	5	0.00
08/03/2012	R186 On 07-February-13			Bond Future	8.52	117.1185	117.4756	117.1185	0.00
08/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6631	6	7	6	0.00
08/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6861	7	7	7	0.00
08/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6413	6	6	6	0.00
08/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	6997	7	7	7	0.00
08/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6548	7	7	7	0.00
08/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6765	7	7	7	0.00
08/03/2012	R189 On 03-May-12			Bond Future	215.38	215.2059	215.3837	215.2059	0.00
08/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	384	0	0	0	0.00
08/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	334	0	0	0	0.00
08/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	434	0	0	0	0.00
08/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R197 On 03-May-12			Bond Future	254.22	253.3097	254.2207	253.3097	1,005.00
08/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3221	2	3	2	0.00
08/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3171	2	3	2	0.00
08/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3271	2	3	2	0.00
08/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R201 On 03-May-12			Bond Future	6.08	109.5974	109.6918	109.5974	1,658.00
08/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4053	4	4	4	0.00
08/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4171	4	4	4	0.00
08/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3935	4	4	4	0.00
08/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R201 On 02-August-12			Bond Future	6.09	106.8065	106.8968	106.8065	0.00
08/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3169	3	3	3	0.00
08/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3067	3	3	3	0.00
08/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3272	3	3	3	0.00
08/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	45	0	0	0	0.00
08/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	58	0	0	0	0.00
08/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	51	0	0	0	0.00
08/03/2012	R201 On 01-November-12			Bond Future	6.07	108.4593	108.5528	108.4593	0.00
08/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1394	1	1	1	0.00
08/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1326	1	1	1	0.00
08/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1463	1	1	1	0.00
08/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	491	1	0	1	0.00
08/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	555	1	1	1	0.00
08/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	523	1	1	1	0.00
08/03/2012	R201 On 07-February-13			Bond Future	5.99	105.9554	106.0447	105.9554	0.00
08/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1178	1	1	1	0.00
08/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1124	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
08/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1233	1	1	1	0.00
08/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	674	1	1	1	0.00
08/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	743	1	1	1	0.00
08/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	708	1	1	1	0.00
08/03/2012	R202 On 03-May-12			Bond Future	189.77	189.7727	189.7658	189.7727	36,952.00
08/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
08/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
08/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
08/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	184	0	0	0	0.00
08/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	284	0	0	0	0.00
08/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	234	0	0	0	0.00
08/03/2012	R203 On 03-May-12			Bond Future	7.29	105.2181	105.4106	105.2181	3,856.00
08/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6323	6	6	6	0.00
08/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6529	6	7	6	0.00
08/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	6117	6	6	6	0.00
08/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	409	0	0	0	4,200.00
08/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	645	1	1	1	1,400.00
08/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1346	1	1	1	0.00
08/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2494	2	2	2	0.00
08/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	217	0	0	0	4,200.00
08/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	610	1	1	1	1,400.00
08/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1252	1	1	1	0.00
08/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	5	0	0	0	0.00
08/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1696	2	2	2	0.00
08/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	2	0	0	0	0.00
08/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	3	0	0	0	0.00
08/03/2012	R203 On 02-August-12			Bond Future	7.36	106.7686	106.9614	106.7686	0.00
08/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5162	5	5	5	0.00
08/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5331	5	5	5	0.00
08/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4991	5	5	5	0.00
08/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	450	0	0	0	0.00
08/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	385	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
08/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	418	0	0	0	0.00
08/03/2012	R203 On 01-November-12			Bond Future	7.43	104.2616	104.4540	104.2616	0.00
08/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2982	3	3	3	0.00
08/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3105	3	3	3	0.00
08/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2860	3	3	3	0.00
08/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1769	2	2	2	0.00
08/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1611	2	2	2	0.00
08/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1689	2	2	2	0.00
08/03/2012	R203 On 07-February-13			Bond Future	7.50	106.0983	106.2887	106.0983	0.00
08/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	997	1	1	1	0.00
08/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	946	1	1	1	0.00
08/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1053	1	1	1	0.00
08/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4814	5	5	5	0.00
08/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5115	5	5	5	0.00
08/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	4962	5	5	5	0.00
08/03/2012	R204 On 03-May-12			Bond Future	7.58	104.9718	105.1952	104.9718	3,396.00
08/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5908	6	6	6	0.00
08/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	6144	6	6	6	0.00
08/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5671	5	6	5	0.00
08/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	179	0	0	0	550.00
08/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1619	1	2	1	0.00
08/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	724	1	1	1	550.00
08/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	31	0	0	0	0.00
08/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3236	3	3	3	0.00
08/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	21	0	0	0	0.00
08/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	26	0	0	0	0.00
08/03/2012	R204 On 02-August-12			Bond Future	7.66	102.4916	102.7123	102.4916	0.00
08/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4947	5	5	5	0.00
08/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4764	5	5	5	0.00
08/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5133	5	5	5	0.00
08/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	773	1	1	1	0.00
08/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	881	1	1	1	0.00
08/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	825	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
08/03/2012	R204 On 01-November-12			Bond Future	7.73	104.0772	104.2998	104.0772	0.00
08/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3514	3	4	3	0.00
08/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3374	3	3	3	0.00
08/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3656	4	4	4	0.00
08/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2120	2	2	2	0.00
08/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2315	2	2	2	0.00
08/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2216	2	2	2	0.00
08/03/2012	R204 On 07-February-13			Bond Future	7.80	101.8749	102.0982	101.8749	0.00
08/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3728	4	4	4	0.00
08/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3860	4	4	4	0.00
08/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3598	3	4	3	0.00
08/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2879	3	3	3	0.00
08/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2681	3	3	3	0.00
08/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2778	3	3	3	0.00
08/03/2012	R206 On 03-May-12			Bond Future	5.94	104.7296	104.8004	104.7296	890.00
08/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2468	2	2	2	0.00
08/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2390	2	2	2	0.00
08/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2546	2	3	2	0.00
08/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R206 On 02-August-12			Bond Future	5.94	102.5091	102.5794	102.5091	0.00
08/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1812	2	2	2	0.00
08/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1876	2	2	2	0.00
08/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1749	2	2	2	0.00
08/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	34	0	0	0	0.00
08/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	26	0	0	0	0.00
08/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	30	0	0	0	0.00
08/03/2012	R206 On 01-November-12			Bond Future	5.86	104.0985	104.1676	104.0985	0.00
08/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	550	1	1	1	0.00
08/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	583	1	1	1	0.00
08/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	517	0	1	0	0.00
08/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	416	0	0	0	0.00

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08/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	367	0	0	0	0.00
08/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	391	0	0	0	0.00
08/03/2012	R206 On 07-February-13			Bond Future	5.63	102.1628	102.2293	102.1628	0.00
08/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	622	1	1	1	0.00
08/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	593	1	1	1	0.00
08/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	651	1	1	1	0.00
08/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	277	0	0	0	0.00
08/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	308	0	0	0	0.00
08/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	293	0	0	0	0.00
08/03/2012	R207 On 03-May-12			Bond Future	7.80	98.9012	99.1077	98.9012	25,293.00
08/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5208	5	5	5	0.00
08/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5453	5	5	5	0.00
08/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4962	5	5	5	0.00
08/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	488	0	0	0	2,400.00
08/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	3088	3	3	3	0.00
08/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	863	1	1	1	800.00
08/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1889	2	2	2	0.00
08/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	790	1	1	1	800.00
08/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	354	0	0	0	2,400.00
08/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1717	2	2	2	0.00
08/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	101	0	0	0	0.00
08/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2481	3	2	3	0.00
08/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	70	0	0	0	0.00
08/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	85	0	0	0	0.00
08/03/2012	R207 On 02-August-12			Bond Future	7.88	96.7171	96.9284	96.7171	0.00
08/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5474	5	5	5	0.00
08/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5277	5	5	5	0.00
08/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5672	6	6	6	0.00
08/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	857	1	1	1	0.00
08/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	973	1	1	1	0.00
08/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	914	1	1	1	0.00
08/03/2012	R207 On 01-November-12			Bond Future	7.96	98.2193	98.4246	98.2193	0.00
08/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3965	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
08/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3813	4	4	4	0.00
08/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4120	4	4	4	0.00
08/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2323	2	2	2	0.00
08/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2532	3	3	3	0.00
08/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2426	3	2	3	0.00
08/03/2012	R207 On 07-February-13			Bond Future	8.02	96.3071	96.5109	96.3071	0.00
08/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4237	4	4	4	0.00
08/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4381	4	4	4	0.00
08/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4094	4	4	4	0.00
08/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3191	3	3	3	0.00
08/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	2975	3	3	3	0.00
08/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3082	3	3	3	0.00
08/03/2012	R208 On 03-May-12			Bond Future	7.86	93.3918	93.6748	93.3918	9,515.00
08/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6606	6	7	6	0.00
08/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6872	7	7	7	0.00
08/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6340	6	6	6	0.00
08/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	508	0	1	0	3,000.00
08/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3276	3	3	3	0.00
08/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	906	1	1	1	1,000.00
08/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1992	2	2	2	0.00
08/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	861	1	1	1	1,000.00
08/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	384	0	0	0	3,000.00
08/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1884	2	2	2	0.00
08/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	53	0	0	0	0.00
08/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2718	3	3	3	0.00
08/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	35	0	0	0	0.00
08/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	44	0	0	0	0.00
08/03/2012	R208 On 02-August-12			Bond Future	7.94	94.7691	95.0511	94.7691	0.00
08/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5729	6	6	6	0.00
08/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5939	6	6	6	0.00
08/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5521	5	6	5	0.00
08/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1152	1	1	1	0.00
08/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1019	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
08/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1084	1	1	1	0.00
08/03/2012	R208 On 01-November-12			Bond Future	8.00	92.8381	93.1246	92.8381	0.00
08/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4197	4	4	4	0.00
08/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4362	4	4	4	0.00
08/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	4036	4	4	4	0.00
08/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2908	3	3	3	0.00
08/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2670	3	3	3	0.00
08/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2787	3	3	3	0.00
08/03/2012	R208 On 07-February-13			Bond Future	8.06	94.4749	94.7652	94.4749	0.00
08/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3772	4	4	4	0.00
08/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3636	4	4	4	0.00
08/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3909	4	4	4	0.00
08/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	3987	4	4	4	0.00
08/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4276	4	4	4	0.00
08/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4131	4	4	4	0.00
08/03/2012	R209 On 03-May-12			Bond Future	8.78	75.2355	75.5592	75.2355	2,113.00
08/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2985	3	3	3	0.00
08/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3234	3	3	3	0.00
08/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2744	3	3	3	0.00
08/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1378	2	1	2	0.00
08/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1105	1	1	1	0.00
08/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1236	1	1	1	0.00
08/03/2012	R209 On 02-August-12			Bond Future	8.84	76.3435	76.6708	76.3435	0.00
08/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5790	6	6	6	0.00
08/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5563	5	6	5	0.00
08/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	6019	6	6	6	0.00
08/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2562	3	3	3	0.00
08/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2837	3	3	3	0.00
08/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2697	3	3	3	0.00
08/03/2012	R209 On 01-November-12			Bond Future	8.90	74.3839	74.7151	74.3839	0.00
08/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5508	5	6	5	0.00
08/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5317	5	5	5	0.00
08/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5707	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
08/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4577	5	5	5	0.00
08/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	4947	5	5	5	0.00
08/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4757	5	5	5	0.00
08/03/2012	R209 On 07-February-13			Bond Future	8.96	75.6921	76.0271	75.6921	0.00
08/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6183	6	6	6	0.00
08/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6377	6	6	6	0.00
08/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5998	6	6	6	0.00
08/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6090	6	6	6	0.00
08/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5709	6	6	6	0.00
08/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5894	6	6	6	0.00
08/03/2012	R210 On 03-May-12			Bond Future	140.56	140.3780	140.5578	140.3780	840.00
08/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1558	1	2	1	0.00
08/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1608	1	2	1	0.00
08/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1508	1	2	1	0.00
08/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R211 On 03-May-12			Bond Future	118.64	118.4262	118.6358	118.4262	480.00
08/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	436	0	0	0	0.00
08/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	386	0	0	0	0.00
08/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	486	0	0	0	0.00
08/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R212 On 03-May-12			Bond Future	116.29	116.0921	116.2883	116.0921	2,842.00
08/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	988	1	1	1	0.00
08/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1038	1	1	1	0.00
08/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	938	1	1	1	0.00
08/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
08/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2012	R213 On 03-May-12			Bond Future	8.67	85.6070	85.9393	85.6070	1,266.00
08/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	5038	5	5	5	0.00
08/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4734	4	5	4	0.00
08/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5347	5	5	5	0.00
08/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	455	1	0	1	0.00
08/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	591	1	1	1	0.00
08/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	519	1	1	1	0.00
08/03/2012	R213 On 02-August-12			Bond Future	8.74	86.8688	87.2045	86.8688	0.00
08/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6431	6	6	6	0.00
08/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6677	6	7	6	0.00
08/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	6188	6	6	6	0.00
08/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2610	3	3	3	0.00
08/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2353	2	2	2	0.00
08/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2478	3	2	3	0.00
08/03/2012	R213 On 01-November-12			Bond Future	8.80	84.6774	85.0165	84.6774	0.00
08/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5958	6	6	6	0.00
08/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6172	6	6	6	0.00
08/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5754	6	6	6	0.00
08/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4611	5	5	5	0.00
08/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4259	4	4	4	0.00
08/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4429	5	4	5	0.00
08/03/2012	R213 On 07-February-13			Bond Future	8.87	86.1634	86.5134	86.1634	0.00
08/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6582	6	7	6	0.00
08/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6787	7	7	7	0.00
08/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6387	6	6	6	0.00
08/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5759	6	6	6	0.00
08/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5392	6	5	6	0.00
08/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5569	6	6	6	0.00
09/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	AL7T On 03-May-12			Index Future	423.72	424.1660	423.7240	424.1660	16.00
09/03/2012	AL7T On 02-August-12			Index Future	429.95	430.4040	429.9480	430.4040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	ALBI On 03-May-12			Index Future	385.45	385.8420	385.4480	385.8420	898.00
09/03/2012	ALBI On 02-August-12			Index Future	391.11	391.5160	391.1110	391.5160	118.00
09/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	CAAN On 30-March-12			Can-Do Future	0.02	0.0172	0.0157	0.0172	0.00
09/03/2012	CAAO On 30-March-12			Can-Do Future	0.22	0.2225	0.2215	0.2225	100,000.00
09/03/2012	CAAW On 20-April-12			Any day expiry	7.59	7.5845	7.5856	7.5845	0.00
09/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	39	0	0	0	0.00
09/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	45	0	0	0	0.00
09/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	35	0	0	0	0.00
09/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	599	1	1	1	0.00
09/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	509	1	1	1	0.00
09/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	553	1	1	1	0.00
09/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0197	0.0183	0.0197	12,500.00
09/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0373	0.0371	0.0373	12,500.00
09/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0560	0.0553	0.0560	5,670.00
09/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2012	DAAA On 29-March-12			Any day expiry	7.56	7.5602	7.5615	7.5602	0.00
09/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	25	0	0	0	0.00
09/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	20	0	0	0	0.00
09/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	31	0	0	0	0.00
09/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	320	0	0	0	0.00
09/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	409	0	0	0	0.00
09/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	364	0	0	0	0.00
09/03/2012	GOVI On 03-May-12			GOVI	386.40	386.7720	386.3990	386.7720	215.00
09/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	43990	5	4	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
09/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	43890	5	4	5	0.00
09/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	44090	5	4	5	0.00
09/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
09/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
09/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
09/03/2012	GOVI On 02-August-12			GOVI	392.08	392.4600	392.0750	392.4600	0.00
09/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	20750	2	2	2	0.00
09/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	20850	2	2	2	0.00
09/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	20650	2	2	2	0.00
09/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
09/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
09/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
09/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2012	IGOV On 03-May-12			Index Future	171.39	171.3990	171.3910	171.3990	515.00
09/03/2012	IGOV On 02-August-12			Index Future	173.91	173.9200	173.9090	173.9200	0.00
09/03/2012	ILBI On 03-May-12			Index Future	463.77	464.1280	463.7720	464.1280	0.00
09/03/2012	ILBI On 02-August-12			Index Future	472.13	472.5440	472.1320	472.5440	152.00
09/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
09/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
09/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	2,890.00
09/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3300	94.3300	94.3300	0.00
09/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.70	94.3000	94.3000	94.3000	0.00
09/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	44,760.00
09/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.91	94.0900	94.0900	94.0900	940.00
09/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.9300	93.9300	93.9300	790.00
09/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.7400	93.7400	93.7400	1,250.00
09/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	1,700.00
09/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	2,000.00
09/03/2012	R157 On 03-May-12			Bond Future	6.72	122.0646	122.0313	122.0646	11,634.00
09/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4968	5	5	5	0.00
09/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5126	5	5	5	0.00
09/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4811	5	5	5	0.00
09/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	662	1	1	1	0.00
09/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	111	0	0	0	1,500.00
09/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	306	0	0	0	0.00
09/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1023	1	1	1	1,500.00
09/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	546	1	1	1	1,500.00
09/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
09/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1670	2	2	2	0.00
09/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
09/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R157 On 02-August-12			Bond Future	6.79	123.8591	123.8252	123.8591	0.00
09/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3830	4	4	4	0.00
09/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3700	4	4	4	0.00
09/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3961	4	4	4	0.00
09/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	151	0	0	0	0.00
09/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	185	0	0	0	0.00
09/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	168	0	0	0	0.00
09/03/2012	R157 On 01-November-12			Bond Future	6.84	118.9683	118.9371	118.9683	0.00
09/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1601	2	2	2	0.00
09/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1524	2	2	2	0.00
09/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1684	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
09/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1089	1	1	1	0.00
09/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1211	1	1	1	0.00
09/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1147	1	1	1	0.00
09/03/2012	R157 On 07-February-13			Bond Future	6.89	121.0607	121.0044	121.0607	0.00
09/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1283	1	1	1	0.00
09/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1345	1	1	1	0.00
09/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1223	1	1	1	0.00
09/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1698	2	2	2	0.00
09/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1563	2	2	2	0.00
09/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1629	2	2	2	0.00
09/03/2012	R186 On 03-May-12			Bond Future	8.34	122.2981	122.0714	122.2981	28,448.00
09/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6446	7	6	7	0.00
09/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6827	7	7	7	0.00
09/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6071	6	6	6	0.00
09/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	692	1	1	1	2,250.00
09/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5339	6	5	6	0.00
09/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1607	2	2	2	750.00
09/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3056	3	3	3	0.00
09/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1514	1	2	1	750.00
09/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	622	1	1	1	2,250.00
09/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2890	3	3	3	0.00
09/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	470	0	0	0	0.00
09/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	4899	5	5	5	0.00
09/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	352	0	0	0	0.00
09/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	406	0	0	0	0.00
09/03/2012	R186 On 02-August-12			Bond Future	8.41	118.8138	118.5728	118.8138	360.00
09/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6283	6	6	6	0.00
09/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6560	7	7	7	0.00
09/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3848	4	4	4	8,750.00
09/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5797	6	6	6	0.00
09/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6011	6	6	6	0.00
09/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1836	2	2	2	276.00
09/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2111	2	2	2	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6338	7	6	7	0.00
09/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3162	3	3	3	43.00
09/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8354	8	8	8	0.00
09/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3371	3	3	3	0.00
09/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5342	5	5	5	0.00
09/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3516	3	4	3	276.00
09/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9082	9	9	9	0.00
09/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3029	3	3	3	0.00
09/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3196	3	3	3	0.00
09/03/2012	R186 On 01-November-12			Bond Future	8.48	120.6519	120.4152	120.6519	0.00
09/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7048	7	7	7	0.00
09/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7304	7	7	7	0.00
09/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6796	7	7	7	0.00
09/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4794	5	5	5	0.00
09/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4420	4	4	4	0.00
09/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4604	5	5	5	0.00
09/03/2012	R186 On 07-February-13			Bond Future	8.55	117.4756	117.2076	117.4756	0.00
09/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6481	7	6	7	0.00
09/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6708	7	7	7	0.00
09/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6266	6	6	6	0.00
09/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7118	7	7	7	0.00
09/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6663	7	7	7	0.00
09/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6883	7	7	7	0.00
09/03/2012	R189 On 03-May-12			Bond Future	215.56	215.3837	215.5594	215.3837	0.00
09/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	559	0	1	0	0.00
09/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	509	0	1	0	0.00
09/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	609	0	1	0	0.00
09/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R197 On 03-May-12			Bond Future	254.21	254.2207	254.2087	254.2207	1,005.00
09/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3209	3	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
09/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3159	3	3	3	0.00
09/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3259	3	3	3	0.00
09/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R201 On 03-May-12			Bond Future	6.10	109.6918	109.6520	109.6918	1,658.00
09/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4013	4	4	4	0.00
09/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4132	4	4	4	0.00
09/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3895	4	4	4	0.00
09/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R201 On 02-August-12			Bond Future	6.11	106.8968	106.8562	106.8968	0.00
09/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3130	3	3	3	0.00
09/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3028	3	3	3	0.00
09/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3232	3	3	3	0.00
09/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	46	0	0	0	0.00
09/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	59	0	0	0	0.00
09/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	52	0	0	0	0.00
09/03/2012	R201 On 01-November-12			Bond Future	6.09	108.5528	108.5142	108.5528	0.00
09/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1367	1	1	1	0.00
09/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1300	1	1	1	0.00
09/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1435	1	1	1	0.00
09/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	502	0	1	0	0.00
09/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	568	1	1	1	0.00
09/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	534	1	1	1	0.00
09/03/2012	R201 On 07-February-13			Bond Future	6.02	106.0447	105.9840	106.0447	0.00
09/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1141	1	1	1	0.00
09/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1088	1	1	1	0.00
09/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1195	1	1	1	0.00
09/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	697	1	1	1	0.00
09/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	767	1	1	1	0.00
09/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	731	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
09/03/2012	R202 On 03-May-12			Bond Future	189.76	189.7658	189.7578	189.7658	36,952.00
09/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
09/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
09/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
09/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	192	0	0	0	0.00
09/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	292	0	0	0	0.00
09/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	242	0	0	0	0.00
09/03/2012	R203 On 03-May-12			Bond Future	7.29	105.4106	105.3882	105.4106	3,856.00
09/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6301	6	6	6	0.00
09/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6507	7	7	7	0.00
09/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	6094	6	6	6	0.00
09/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	395	0	0	0	4,200.00
09/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	628	1	1	1	1,400.00
09/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1324	1	1	1	0.00
09/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2470	2	2	2	0.00
09/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	215	0	0	0	4,200.00
09/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	610	1	1	1	1,400.00
09/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1258	1	1	1	0.00
09/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	5	0	0	0	0.00
09/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1705	2	2	2	0.00
09/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	3	0	0	0	0.00
09/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	4	0	0	0	0.00
09/03/2012	R203 On 02-August-12			Bond Future	7.37	106.9614	106.9400	106.9614	0.00
09/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5140	5	5	5	0.00
09/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5309	5	5	5	0.00
09/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4969	5	5	5	0.00
09/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	450	0	0	0	0.00
09/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	385	0	0	0	0.00
09/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	418	0	0	0	0.00
09/03/2012	R203 On 01-November-12			Bond Future	7.44	104.4540	104.4376	104.4540	0.00
09/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2967	3	3	3	0.00
09/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3091	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
09/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2846	3	3	3	0.00
09/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1771	2	2	2	0.00
09/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1613	2	2	2	0.00
09/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1690	2	2	2	0.00
09/03/2012	R203 On 07-February-13			Bond Future	7.51	106.2887	106.2498	106.2887	0.00
09/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	984	1	1	1	0.00
09/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	933	1	1	1	0.00
09/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1039	1	1	1	0.00
09/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4839	5	5	5	0.00
09/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5141	5	5	5	0.00
09/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	4988	5	5	5	0.00
09/03/2012	R204 On 03-May-12			Bond Future	7.59	105.1952	105.1172	105.1952	3,396.00
09/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5830	6	6	6	0.00
09/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	6066	6	6	6	0.00
09/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5594	6	6	6	0.00
09/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	164	0	0	0	550.00
09/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1561	2	2	2	0.00
09/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	744	1	1	1	550.00
09/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	32	0	0	0	0.00
09/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3299	3	3	3	0.00
09/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	21	0	0	0	0.00
09/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	26	0	0	0	0.00
09/03/2012	R204 On 02-August-12			Bond Future	7.67	102.7123	102.6319	102.7123	0.00
09/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4879	5	5	5	0.00
09/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4697	5	5	5	0.00
09/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5064	5	5	5	0.00
09/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	784	1	1	1	0.00
09/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	894	1	1	1	0.00
09/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	837	1	1	1	0.00
09/03/2012	R204 On 01-November-12			Bond Future	7.75	104.2998	104.2272	104.2998	0.00
09/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3466	4	3	4	0.00
09/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3327	3	3	3	0.00
09/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3607	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
09/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2144	2	2	2	0.00
09/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2340	2	2	2	0.00
09/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2241	2	2	2	0.00
09/03/2012	R204 On 07-February-13			Bond Future	7.82	102.0982	102.0004	102.0982	0.00
09/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3669	4	4	4	0.00
09/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3800	4	4	4	0.00
09/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3540	4	4	4	0.00
09/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2919	3	3	3	0.00
09/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2718	3	3	3	0.00
09/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2817	3	3	3	0.00
09/03/2012	R206 On 03-May-12			Bond Future	5.96	104.8004	104.7666	104.8004	890.00
09/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2434	2	2	2	0.00
09/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2356	2	2	2	0.00
09/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2512	3	3	3	0.00
09/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R206 On 02-August-12			Bond Future	5.97	102.5794	102.5422	102.5794	0.00
09/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1777	2	2	2	0.00
09/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1840	2	2	2	0.00
09/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1714	2	2	2	0.00
09/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	36	0	0	0	0.00
09/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	28	0	0	0	0.00
09/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	32	0	0	0	0.00
09/03/2012	R206 On 01-November-12			Bond Future	5.89	104.1676	104.1330	104.1676	0.00
09/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	530	1	1	1	0.00
09/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	563	1	1	1	0.00
09/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	498	1	0	1	0.00
09/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	431	0	0	0	0.00
09/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	381	0	0	0	0.00
09/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	406	0	0	0	0.00
09/03/2012	R206 On 07-February-13			Bond Future	5.69	102.2293	102.1744	102.2293	0.00
09/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	588	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
09/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	560	1	1	1	0.00
09/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	616	1	1	1	0.00
09/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	297	0	0	0	0.00
09/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	330	0	0	0	0.00
09/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	314	0	0	0	0.00
09/03/2012	R207 On 03-May-12			Bond Future	7.82	99.1077	99.0239	99.1077	25,293.00
09/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5125	5	5	5	0.00
09/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5371	5	5	5	0.00
09/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4880	5	5	5	0.00
09/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	457	0	0	0	2,400.00
09/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	3013	3	3	3	0.00
09/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	819	1	1	1	800.00
09/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1825	2	2	2	0.00
09/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	810	1	1	1	800.00
09/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	362	0	0	0	2,400.00
09/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1757	2	2	2	0.00
09/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	103	0	0	0	0.00
09/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2534	2	3	2	0.00
09/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	71	0	0	0	0.00
09/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	86	0	0	0	0.00
09/03/2012	R207 On 02-August-12			Bond Future	7.90	96.9284	96.8417	96.9284	0.00
09/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5400	5	5	5	0.00
09/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5205	5	5	5	0.00
09/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5598	6	6	6	0.00
09/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	870	1	1	1	0.00
09/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	988	1	1	1	0.00
09/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	927	1	1	1	0.00
09/03/2012	R207 On 01-November-12			Bond Future	7.97	98.4246	98.3456	98.4246	0.00
09/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3912	4	4	4	0.00
09/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3761	4	4	4	0.00
09/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4066	4	4	4	0.00
09/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2348	2	2	2	0.00
09/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2560	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
09/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2452	2	2	2	0.00
09/03/2012	R207 On 07-February-13			Bond Future	8.04	96.5109	96.4090	96.5109	0.00
09/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4174	4	4	4	0.00
09/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4317	4	4	4	0.00
09/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4032	4	4	4	0.00
09/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3231	3	3	3	0.00
09/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3013	3	3	3	0.00
09/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3121	3	3	3	0.00
09/03/2012	R208 On 03-May-12			Bond Future	7.88	93.6748	93.5542	93.6748	9,515.00
09/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6487	7	6	7	0.00
09/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6753	7	7	7	0.00
09/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6221	6	6	6	0.00
09/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	468	1	0	1	3,000.00
09/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3170	3	3	3	0.00
09/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	848	1	1	1	1,000.00
09/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1904	2	2	2	0.00
09/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	893	1	1	1	1,000.00
09/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	399	0	0	0	3,000.00
09/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1946	2	2	2	0.00
09/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	55	0	0	0	0.00
09/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2799	3	3	3	0.00
09/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	37	0	0	0	0.00
09/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	45	0	0	0	0.00
09/03/2012	R208 On 02-August-12			Bond Future	7.96	95.0511	94.9276	95.0511	0.00
09/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5628	6	6	6	0.00
09/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5837	6	6	6	0.00
09/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5421	6	5	6	0.00
09/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1176	1	1	1	0.00
09/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1040	1	1	1	0.00
09/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1107	1	1	1	0.00
09/03/2012	R208 On 01-November-12			Bond Future	8.02	93.1246	93.0042	93.1246	0.00
09/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4120	4	4	4	0.00
09/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4284	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
09/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3960	4	4	4	0.00
09/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2952	3	3	3	0.00
09/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2713	3	3	3	0.00
09/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2830	3	3	3	0.00
09/03/2012	R208 On 07-February-13			Bond Future	8.09	94.7652	94.6199	94.7652	0.00
09/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3693	4	4	4	0.00
09/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3559	4	4	4	0.00
09/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3829	4	4	4	0.00
09/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4053	4	4	4	0.00
09/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4345	4	4	4	0.00
09/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4197	4	4	4	0.00
09/03/2012	R209 On 03-May-12			Bond Future	8.80	75.5592	75.3695	75.5592	2,113.00
09/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2846	3	3	3	0.00
09/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3091	3	3	3	0.00
09/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2611	3	3	3	0.00
09/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1435	1	1	1	0.00
09/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1152	1	1	1	0.00
09/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1287	1	1	1	0.00
09/03/2012	R209 On 02-August-12			Bond Future	8.87	76.6708	76.4757	76.6708	0.00
09/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5651	6	6	6	0.00
09/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5427	6	5	6	0.00
09/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5878	6	6	6	0.00
09/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2616	3	3	3	0.00
09/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2896	3	3	3	0.00
09/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2753	3	3	3	0.00
09/03/2012	R209 On 01-November-12			Bond Future	8.93	74.7151	74.5146	74.7151	0.00
09/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5386	6	5	6	0.00
09/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5197	5	5	5	0.00
09/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5583	6	6	6	0.00
09/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4653	5	5	5	0.00
09/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5028	5	5	5	0.00
09/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4835	5	5	5	0.00
09/03/2012	R209 On 07-February-13			Bond Future	8.99	76.0271	75.8137	76.0271	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6058	6	6	6	0.00
09/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6249	6	6	6	0.00
09/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5875	6	6	6	0.00
09/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6180	6	6	6	0.00
09/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5795	6	6	6	0.00
09/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5982	6	6	6	0.00
09/03/2012	R210 On 03-May-12			Bond Future	140.55	140.5578	140.5519	140.5578	840.00
09/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1552	2	2	2	0.00
09/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1602	2	2	2	0.00
09/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1502	2	2	2	0.00
09/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R211 On 03-May-12			Bond Future	118.63	118.6358	118.6261	118.6358	480.00
09/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	426	0	0	0	0.00
09/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	376	0	0	0	0.00
09/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	476	0	0	0	0.00
09/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R212 On 03-May-12			Bond Future	116.28	116.2883	116.2827	116.2883	2,842.00
09/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	983	1	1	1	0.00
09/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1033	1	1	1	0.00
09/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	933	1	1	1	0.00
09/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
09/03/2012	R213 On 03-May-12			Bond Future	8.69	85.9393	85.8256	85.9393	1,266.00
09/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4933	5	5	5	0.00
09/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4630	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
09/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5240	5	5	5	0.00
09/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	462	0	0	0	0.00
09/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	601	1	1	1	0.00
09/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	528	1	1	1	0.00
09/03/2012	R213 On 02-August-12			Bond Future	8.75	87.2045	87.0844	87.2045	0.00
09/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6337	6	6	6	0.00
09/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6582	7	7	7	0.00
09/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	6096	6	6	6	0.00
09/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2638	3	3	3	0.00
09/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2378	2	2	2	0.00
09/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2504	2	3	2	0.00
09/03/2012	R213 On 01-November-12			Bond Future	8.82	85.0165	84.8980	85.0165	0.00
09/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5879	6	6	6	0.00
09/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6091	6	6	6	0.00
09/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5676	6	6	6	0.00
09/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4651	5	5	5	0.00
09/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4297	4	4	4	0.00
09/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4468	4	4	4	0.00
09/03/2012	R213 On 07-February-13			Bond Future	8.89	86.5134	86.3732	86.5134	0.00
09/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6495	7	6	7	0.00
09/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6698	7	7	7	0.00
09/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6301	6	6	6	0.00
09/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5813	6	6	6	0.00
09/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5444	5	5	5	0.00
09/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5622	6	6	6	0.00