



Derivatives Monthly Statistics Report

For April 2012

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

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

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

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

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

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

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02/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R201 On 03-May-12			Bond Future	6.01	109.8086	6.0060	109.8086	1,658.00
02/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4235	4	4235	4	0.00
02/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4353	4	4353	4	0.00
02/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	4116	4	4116	4	0.00
02/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R201 On 02-August-12			Bond Future	6.03	106.9804	6.0280	106.9804	0.00
02/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3292	3	3292	3	0.00
02/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3187	3	3187	3	0.00
02/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3397	3	3397	3	0.00
02/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	23	0	23	0	0.00
02/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	31	0	31	0	0.00
02/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	27	0	27	0	0.00
02/04/2012	R201 On 01-November-12			Bond Future	6.00	108.6341	5.9970	108.6341	0.00
02/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1449	1	1449	1	0.00
02/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1379	1	1379	1	0.00
02/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1520	1	1520	1	0.00
02/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	402	0	402	0	0.00
02/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	462	0	462	0	0.00
02/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	431	0	431	0	0.00
02/04/2012	R201 On 07-February-13			Bond Future	5.93	106.0733	5.9330	106.0733	0.00
02/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1200	1	1200	1	0.00
02/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1144	1	1144	1	0.00
02/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1256	1	1256	1	0.00
02/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	602	1	602	1	0.00
02/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	668	1	668	1	0.00
02/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	635	1	635	1	0.00
02/04/2012	R202 On 03-May-12			Bond Future	190.01	189.9933	190.0129	189.9933	36,952.00
02/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	13	0	13	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	63	0	63	0	0.00
02/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	37	0	37	0	0.00
02/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R203 On 03-May-12			Bond Future	7.27	105.3434	7.2680	105.3434	3,524.00
02/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6396	6	6396	6	0.00
02/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6603	6	6603	6	0.00
02/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	6188	6	6188	6	0.00
02/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	230	0	230	0	4,200.00
02/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	441	0	441	0	1,400.00
02/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1163	1	1163	1	0.00
02/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2425	2	2425	2	0.00
02/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	71	0	71	0	4,200.00
02/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	350	0	350	0	1,400.00
02/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	972	1	972	1	0.00
02/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1441	2	1441	2	0.00
02/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R203 On 02-August-12			Bond Future	7.35	106.8585	7.3530	106.8585	0.00
02/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	5105	5	5105	5	0.00
02/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5278	5	5278	5	0.00
02/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4929	5	4929	5	0.00
02/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	350	0	350	0	0.00
02/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	294	0	294	0	0.00
02/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	323	0	323	0	0.00
02/04/2012	R203 On 01-November-12			Bond Future	7.42	104.3516	7.4230	104.3516	0.00
02/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2924	3	2924	3	0.00
02/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	3050	3	3050	3	0.00
02/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2801	3	2801	3	0.00
02/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1673	2	1673	2	0.00
02/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1519	2	1519	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1594	2	1594	2	0.00
02/04/2012	R203 On 07-February-13			Bond Future	7.50	106.1332	7.4990	106.1332	0.00
02/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	985	1	985	1	0.00
02/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	935	1	935	1	0.00
02/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	1037	1	1037	1	0.00
02/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4810	5	4810	5	0.00
02/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5115	5	5115	5	0.00
02/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	4962	5	4962	5	0.00
02/04/2012	R204 On 03-May-12			Bond Future	7.58	104.9926	7.5800	104.9926	3,396.00
02/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5869	6	5869	6	0.00
02/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	6109	6	6109	6	0.00
02/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5628	5	5628	5	0.00
02/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	57	0	57	0	550.00
02/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1342	1	1342	1	0.00
02/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	463	1	463	1	550.00
02/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	4	0	4	0	0.00
02/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3130	3	3130	3	0.00
02/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	1	0	1	0	0.00
02/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	3	0	3	0	0.00
02/04/2012	R204 On 02-August-12			Bond Future	7.67	102.4715	7.6680	102.4715	0.00
02/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4762	5	4762	5	0.00
02/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4575	4	4575	4	0.00
02/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4952	5	4952	5	0.00
02/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	642	1	642	1	0.00
02/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	742	1	742	1	0.00
02/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	690	1	690	1	0.00
02/04/2012	R204 On 01-November-12			Bond Future	7.74	104.0579	7.7410	104.0579	0.00
02/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3330	3	3330	3	0.00
02/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3194	3	3194	3	0.00
02/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3473	3	3473	3	0.00
02/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	1990	2	1990	2	0.00
02/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2188	2	2188	2	0.00
02/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2085	2	2085	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	R204 On 07-February-13			Bond Future	7.82	101.7959	7.8180	101.7959	0.00
02/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3584	3	3584	3	0.00
02/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3715	4	3715	4	0.00
02/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3459	3	3459	3	0.00
02/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2847	3	2847	3	0.00
02/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2643	3	2643	3	0.00
02/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2742	3	2742	3	0.00
02/04/2012	R206 On 03-May-12			Bond Future	5.77	105.0586	5.7670	105.0586	890.00
02/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2752	3	2752	3	0.00
02/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2674	3	2674	3	0.00
02/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2830	3	2830	3	0.00
02/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R206 On 02-August-12			Bond Future	5.76	102.8060	5.7600	102.8060	0.00
02/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	2043	2	2043	2	0.00
02/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	2108	2	2108	2	0.00
02/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1977	2	1977	2	0.00
02/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	10	0	10	0	0.00
02/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	7	0	7	0	0.00
02/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	9	0	9	0	0.00
02/04/2012	R206 On 01-November-12			Bond Future	5.64	104.3958	5.6430	104.3958	0.00
02/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	677	1	677	1	0.00
02/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	716	1	716	1	0.00
02/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	640	1	640	1	0.00
02/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	286	0	286	0	0.00
02/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	247	0	247	0	0.00
02/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	266	0	266	0	0.00
02/04/2012	R206 On 07-February-13			Bond Future	5.41	102.4095	5.4050	102.4095	0.00
02/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	732	1	732	1	0.00
02/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	700	1	700	1	0.00
02/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	765	1	765	1	0.00
02/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	186	0	186	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	210	0	210	0	0.00
02/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	197	0	197	0	0.00
02/04/2012	R207 On 03-May-12			Bond Future	7.79	98.9458	7.7940	98.9458	21,246.00
02/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	5181	5	5181	5	0.00
02/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	5438	5	5438	5	0.00
02/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4924	5	4924	5	0.00
02/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	243	0	243	0	2,400.00
02/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2913	3	2913	3	0.00
02/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	560	1	560	1	800.00
02/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1600	2	1600	2	0.00
02/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	456	1	456	1	800.00
02/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	134	0	134	0	2,400.00
02/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1370	2	1370	2	0.00
02/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	18	0	18	0	0.00
02/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2191	2	2191	2	0.00
02/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	10	0	10	0	0.00
02/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	13	0	13	0	0.00
02/04/2012	R207 On 02-August-12			Bond Future	7.88	96.7279	7.8830	96.7279	0.00
02/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5317	5	5317	5	0.00
02/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	5116	5	5116	5	0.00
02/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	5520	5	5520	5	0.00
02/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	700	1	700	1	0.00
02/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	807	1	807	1	0.00
02/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	752	1	752	1	0.00
02/04/2012	R207 On 01-November-12			Bond Future	7.95	98.2246	7.9530	98.2246	0.00
02/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3852	4	3852	4	0.00
02/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3699	4	3699	4	0.00
02/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	4008	4	4008	4	0.00
02/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2200	2	2200	2	0.00
02/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2408	3	2408	3	0.00
02/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2302	2	2302	2	0.00
02/04/2012	R207 On 07-February-13			Bond Future	8.03	96.2613	8.0300	96.2613	0.00
02/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	4116	4	4116	4	0.00

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02/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4260	4	4260	4	0.00
02/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3978	4	3978	4	0.00
02/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3116	3	3116	3	0.00
02/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	2895	3	2895	3	0.00
02/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3002	3	3002	3	0.00
02/04/2012	R208 On 03-May-12			Bond Future	7.86	93.4880	7.8550	93.4880	9,510.00
02/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6604	6	6604	6	0.00
02/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6877	7	6877	7	0.00
02/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	6330	6	6330	6	0.00
02/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	257	0	257	0	3,000.00
02/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	3087	3	3087	3	0.00
02/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	590	1	590	1	1,000.00
02/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1691	2	1691	2	0.00
02/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	523	1	523	1	1,000.00
02/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	159	0	159	0	3,000.00
02/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1531	2	1531	2	0.00
02/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	7	0	7	0	0.00
02/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2431	3	2431	3	0.00
02/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	4	0	4	0	0.00
02/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	6	0	6	0	0.00
02/04/2012	R208 On 02-August-12			Bond Future	7.93	94.8336	7.9340	94.8336	0.00
02/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5547	5	5547	5	0.00
02/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5762	6	5762	6	0.00
02/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5335	5	5335	5	0.00
02/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	961	1	961	1	0.00
02/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	836	1	836	1	0.00
02/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	896	1	896	1	0.00
02/04/2012	R208 On 01-November-12			Bond Future	8.00	92.9010	8.0020	92.9010	0.00
02/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	4011	4	4011	4	0.00
02/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	4178	4	4178	4	0.00
02/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3853	4	3853	4	0.00
02/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2725	3	2725	3	0.00
02/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2486	3	2486	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2601	3	2601	3	0.00
02/04/2012	R208 On 07-February-13			Bond Future	8.07	94.4917	8.0730	94.4917	0.00
02/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3670	4	3670	4	0.00
02/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3536	3	3536	3	0.00
02/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3808	4	3808	4	0.00
02/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	3937	4	3937	4	0.00
02/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4227	4	4227	4	0.00
02/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4079	4	4079	4	0.00
02/04/2012	R209 On 03-May-12			Bond Future	8.82	74.9454	8.8220	74.9454	2,998.00
02/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	2231	2	2231	2	0.00
02/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2487	2	2487	2	0.00
02/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1990	2	1990	2	0.00
02/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	995	1	995	1	0.00
02/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	729	1	729	1	0.00
02/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	853	1	853	1	0.00
02/04/2012	R209 On 02-August-12			Bond Future	8.89	76.0261	8.8920	76.0261	0.00
02/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	5180	5	5180	5	0.00
02/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4956	5	4956	5	0.00
02/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	5408	5	5408	5	0.00
02/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2348	2	2348	2	0.00
02/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2627	3	2627	3	0.00
02/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2484	3	2484	3	0.00
02/04/2012	R209 On 01-November-12			Bond Future	8.96	74.0550	8.9550	74.0550	0.00
02/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	5012	5	5012	5	0.00
02/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4825	5	4825	5	0.00
02/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	5208	5	5208	5	0.00
02/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4486	5	4486	5	0.00
02/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	4863	5	4863	5	0.00
02/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4668	5	4668	5	0.00
02/04/2012	R209 On 07-February-13			Bond Future	9.02	75.3219	9.0220	75.3219	0.00
02/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5675	6	5675	6	0.00
02/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5858	6	5858	6	0.00
02/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5495	5	5495	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6043	6	6043	6	0.00
02/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5647	6	5647	6	0.00
02/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	5842	6	5842	6	0.00
02/04/2012	R210 On 03-May-12			Bond Future	141.07	141.0582	141.0727	141.0582	890.00
02/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2073	2	2073	2	0.00
02/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2123	2	2123	2	0.00
02/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2023	2	2023	2	0.00
02/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R211 On 03-May-12			Bond Future	119.25	119.0262	119.2502	119.0262	480.00
02/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1050	1	1050	1	0.00
02/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1000	1	1000	1	0.00
02/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1100	1	1100	1	0.00
02/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R212 On 03-May-12			Bond Future	117.65	117.2324	117.6475	117.2324	3,252.00
02/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2347	2	2347	2	0.00
02/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2397	2	2397	2	0.00
02/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2297	2	2297	2	0.00
02/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
02/04/2012	R213 On 03-May-12			Bond Future	8.72	85.2685	8.7230	85.2685	4,345.00
02/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	4361	4	4361	4	0.00
02/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	4039	4	4039	4	0.00
02/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4687	5	4687	5	0.00
02/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	217	0	217	0	0.00
02/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	317	0	317	0	0.00
02/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	264	0	264	0	0.00
02/04/2012	R213 On 02-August-12			Bond Future	8.80	86.4955	8.7960	86.4955	0.00
02/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	5733	6	5733	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5978	6	5978	6	0.00
02/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5492	5	5492	5	0.00
02/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2369	3	2369	3	0.00
02/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2109	2	2109	2	0.00
02/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2236	2	2236	2	0.00
02/04/2012	R213 On 01-November-12			Bond Future	8.86	84.2934	8.8630	84.2934	0.00
02/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5445	5	5445	5	0.00
02/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5654	6	5654	6	0.00
02/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	5245	5	5245	5	0.00
02/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4567	5	4567	5	0.00
02/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4206	4	4206	4	0.00
02/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4380	5	4380	5	0.00
02/04/2012	R213 On 07-February-13			Bond Future	8.94	85.7309	8.9360	85.7309	0.00
02/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	6109	6	6109	6	0.00
02/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	6310	6	6310	6	0.00
02/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5918	6	5918	6	0.00
02/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	5810	6	5810	6	0.00
02/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5436	6	5436	6	0.00
02/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5617	6	5617	6	0.00
02/04/2012	R214 On 03-May-12			Bond Future	8.87	76.4248	8.8710	76.4248	1,500.00
02/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	668	1	668	1	0.00
02/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	502	1	502	1	0.00
02/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	585	1	585	1	0.00
02/04/2012	R214 On 02-August-12			Bond Future	8.94	77.5218	8.9390	77.5218	0.00
02/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
02/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1220	1	1220	1	0.00
02/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1055	1	1055	1	0.00
02/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1138	1	1138	1	0.00

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	7720	2	7720	2	0.00
03/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	7620	2	7620	2	0.00
03/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	7820	2	7820	2	0.00
03/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
03/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
03/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
03/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/04/2012	IGOV On 03-May-12			Index Future	172.97	172.4220	172.9690	172.4220	550.00
03/04/2012	IGOV On 02-August-12			Index Future	175.45	174.8990	175.4520	174.8990	0.00
03/04/2012	ILBI On 03-May-12			Index Future	463.90	463.9020	463.9020	463.9020	0.00
03/04/2012	ILBI On 02-August-12			Index Future	470.53	470.5320	470.5320	470.5320	152.00
03/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
03/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
03/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	2,890.00
03/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	0.00
03/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.69	94.3200	5.6900	94.3200	0.00
03/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2700	5.7400	94.2700	44,760.00
03/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.87	94.1500	5.8700	94.1500	840.00
03/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.05	93.9600	6.0500	93.9600	790.00
03/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.25	93.7600	6.2500	93.7600	500.00
03/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.5600	6.4500	93.5600	1,700.00
03/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	1,500.00
03/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.87	93.1400	6.8700	93.1400	0.00
03/04/2012	R157 On 03-May-12			Bond Future	6.75	122.0845	6.7450	122.0845	12,679.00
03/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4868	5	4868	5	0.00
03/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	5026	5	5026	5	0.00
03/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4711	5	4711	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	32	0	32	0	1,500.00
03/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	151	0	151	0	1,500.00
03/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	457	1	457	1	1,500.00
03/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	2010	2	2010	2	0.00
03/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	22	0	22	0	1,500.00
03/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	440	0	440	0	1,500.00
03/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	968	1	968	1	1,500.00
03/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1690	2	1690	2	0.00
03/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R157 On 02-August-12			Bond Future	6.83	123.8406	6.8320	123.8406	0.00
03/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3660	4	3660	4	0.00
03/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3528	4	3528	4	0.00
03/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3793	4	3793	4	0.00
03/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	127	0	127	0	0.00
03/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	158	0	158	0	0.00
03/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	142	0	142	0	0.00
03/04/2012	R157 On 01-November-12			Bond Future	6.90	118.9428	6.8950	118.9428	0.00
03/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1470	2	1470	2	0.00
03/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1550	2	1550	2	0.00
03/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1394	1	1394	1	0.00
03/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1239	1	1239	1	0.00
03/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1114	1	1114	1	0.00
03/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1174	1	1174	1	0.00
03/04/2012	R157 On 07-February-13			Bond Future	6.96	120.9763	6.9630	120.9763	0.00
03/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1190	1	1190	1	0.00
03/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1250	1	1250	1	0.00
03/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1134	1	1134	1	0.00
03/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1808	2	1808	2	0.00
03/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1667	2	1667	2	0.00
03/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1736	2	1736	2	0.00
03/04/2012	R186 On 03-May-12			Bond Future	8.44	121.7796	8.4420	121.7796	29,842.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	5260	6	5260	6	0.00
03/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	5652	6	5652	6	0.00
03/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4873	6	4873	6	0.00
03/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	181	0	181	0	2,250.00
03/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	714	1	714	1	750.00
03/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1896	2	1896	2	0.00
03/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	4123	5	4123	5	0.00
03/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	409	0	409	0	2,250.00
03/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1357	1	1357	1	750.00
03/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3000	3	3000	3	0.00
03/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	275	0	275	0	0.00
03/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	5391	5	5391	5	0.00
03/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	180	0	180	0	0.00
03/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	223	0	223	0	0.00
03/04/2012	R186 On 02-August-12			Bond Future	8.53	118.2403	8.5250	118.2403	630.00
03/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	5261	6	5261	6	0.00
03/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	5526	6	5526	6	0.00
03/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2994	3	2994	3	8,750.00
03/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4800	5	4800	5	0.00
03/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	5002	5	5002	5	0.00
03/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1256	1	1256	1	276.00
03/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1483	2	1483	2	43.00
03/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	5313	6	5313	6	0.00
03/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	3194	3	3194	3	43.00
03/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	8784	8	8784	8	0.00
03/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3419	3	3419	3	0.00
03/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5546	5	5546	5	0.00
03/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3576	3	3576	3	276.00
03/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	9559	9	9559	9	0.00
03/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	3052	3	3052	3	0.00
03/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	3231	3	3231	3	0.00
03/04/2012	R186 On 01-November-12			Bond Future	8.60	120.0706	8.5980	120.0706	0.00
03/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	6096	7	6096	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5863	6	5863	6	0.00
03/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	6342	7	6342	7	0.00
03/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4551	4	4551	4	0.00
03/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	4953	5	4953	5	0.00
03/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	4744	4	4744	4	0.00
03/04/2012	R186 On 07-February-13			Bond Future	8.67	116.8162	8.6740	116.8162	0.00
03/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5704	6	5704	6	0.00
03/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5501	6	5501	6	0.00
03/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5910	6	5910	6	0.00
03/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7008	7	7008	7	0.00
03/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7495	7	7495	7	0.00
03/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7249	7	7249	7	0.00
03/04/2012	R189 On 03-May-12			Bond Future	215.33	215.2945	215.3274	215.2945	0.00
03/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	327	0	327	0	0.00
03/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	277	0	277	0	0.00
03/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	377	0	377	0	0.00
03/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R197 On 03-May-12			Bond Future	257.01	256.6545	257.0119	256.6545	1,044.00
03/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	6012	6	6012	6	0.00
03/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	5962	6	5962	6	0.00
03/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	6062	6	6062	6	0.00
03/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R201 On 03-May-12			Bond Future	6.06	109.8734	6.0550	109.8734	1,658.00
03/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	4113	4	4113	4	0.00
03/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3994	4	3994	4	0.00
03/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4231	4	4231	4	0.00
03/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R201 On 02-August-12			Bond Future	6.08	107.0438	6.0840	107.0438	0.00
03/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3169	3	3169	3	0.00
03/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	3065	3	3065	3	0.00
03/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3274	3	3274	3	0.00
03/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	27	0	27	0	0.00
03/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	35	0	35	0	0.00
03/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	30	0	30	0	0.00
03/04/2012	R201 On 01-November-12			Bond Future	6.06	108.6992	6.0620	108.6992	0.00
03/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1357	1	1357	1	0.00
03/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1427	2	1427	2	0.00
03/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1289	1	1289	1	0.00
03/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	504	0	504	0	0.00
03/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	441	0	441	0	0.00
03/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	472	0	472	0	0.00
03/04/2012	R201 On 07-February-13			Bond Future	6.01	106.1395	6.0090	106.1395	0.00
03/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1118	1	1118	1	0.00
03/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1172	1	1172	1	0.00
03/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	1065	1	1065	1	0.00
03/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	725	1	725	1	0.00
03/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	654	1	654	1	0.00
03/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	689	1	689	1	0.00
03/04/2012	R202 On 03-May-12			Bond Future	191.31	190.0129	191.3132	190.0129	37,082.00
03/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1313	0	1313	0	0.00
03/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1363	0	1363	0	0.00
03/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	1263	0	1263	0	0.00
03/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R203 On 03-May-12			Bond Future	7.32	105.4869	7.3190	105.4869	3,524.00
03/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	6167	6	6167	6	0.00
03/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6375	7	6375	7	0.00
03/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5960	6	5960	6	0.00
03/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	173	0	173	0	4,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	2213	2	2213	2	0.00
03/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	350	0	350	0	1,400.00
03/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	1001	1	1001	1	0.00
03/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	417	0	417	0	1,400.00
03/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	88	0	88	0	4,200.00
03/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1110	1	1110	1	0.00
03/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1612	1	1612	1	0.00
03/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R203 On 02-August-12			Bond Future	7.41	107.0000	7.4070	107.0000	0.00
03/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4902	5	4902	5	0.00
03/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	5073	5	5073	5	0.00
03/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4729	5	4729	5	0.00
03/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	381	0	381	0	0.00
03/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	320	0	320	0	0.00
03/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	351	0	351	0	0.00
03/04/2012	R203 On 01-November-12			Bond Future	7.48	104.4908	7.4810	104.4908	0.00
03/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2777	3	2777	3	0.00
03/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2658	3	2658	3	0.00
03/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2900	3	2900	3	0.00
03/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1606	2	1606	2	0.00
03/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1768	2	1768	2	0.00
03/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1685	2	1685	2	0.00
03/04/2012	R203 On 07-February-13			Bond Future	7.56	106.2770	7.5620	106.2770	0.00
03/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	917	1	917	1	0.00
03/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	967	1	967	1	0.00
03/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	870	1	870	1	0.00
03/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5295	5	5295	5	0.00
03/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	4985	5	4985	5	0.00
03/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5138	5	5138	5	0.00
03/04/2012	R204 On 03-May-12			Bond Future	7.63	105.1796	7.6250	105.1796	3,396.00
03/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5636	6	5636	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5876	6	5876	6	0.00
03/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	40	0	40	0	550.00
03/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	1178	1	1178	1	0.00
03/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5395	6	5395	6	0.00
03/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	4	0	4	0	0.00
03/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3346	3	3346	3	0.00
03/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	532	0	532	0	550.00
03/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	2	0	2	0	0.00
03/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	3	0	3	0	0.00
03/04/2012	R204 On 02-August-12			Bond Future	7.72	102.6620	7.7160	102.6620	0.00
03/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4568	5	4568	5	0.00
03/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4384	5	4384	5	0.00
03/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4755	5	4755	5	0.00
03/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	685	1	685	1	0.00
03/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	792	1	792	1	0.00
03/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	737	1	737	1	0.00
03/04/2012	R204 On 01-November-12			Bond Future	7.79	104.2465	7.7920	104.2465	0.00
03/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	3181	3	3181	3	0.00
03/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3321	3	3321	3	0.00
03/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	3048	3	3048	3	0.00
03/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2289	2	2289	2	0.00
03/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2085	2	2085	2	0.00
03/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2183	2	2183	2	0.00
03/04/2012	R204 On 07-February-13			Bond Future	7.87	101.9911	7.8730	101.9911	0.00
03/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3438	4	3438	4	0.00
03/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3316	3	3316	3	0.00
03/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3566	4	3566	4	0.00
03/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2749	3	2749	3	0.00
03/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	2960	3	2960	3	0.00
03/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2851	3	2851	3	0.00
03/04/2012	R206 On 03-May-12			Bond Future	5.82	105.0844	5.8180	105.0844	890.00
03/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2669	3	2669	3	0.00
03/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2747	3	2747	3	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	165	0	165	0	2,400.00
03/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	545	0	545	0	800.00
03/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1563	1	1563	1	0.00
03/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	23	0	23	0	0.00
03/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2440	2	2440	2	0.00
03/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	12	0	12	0	0.00
03/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	17	0	17	0	0.00
03/04/2012	R207 On 02-August-12			Bond Future	7.94	96.9339	7.9410	96.9339	0.00
03/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	5064	5	5064	5	0.00
03/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4867	5	4867	5	0.00
03/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	5263	6	5263	6	0.00
03/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	757	1	757	1	0.00
03/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	872	1	872	1	0.00
03/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	813	1	813	1	0.00
03/04/2012	R207 On 01-November-12			Bond Future	8.02	98.4351	8.0150	98.4351	0.00
03/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3653	4	3653	4	0.00
03/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3805	4	3805	4	0.00
03/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3504	4	3504	4	0.00
03/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2539	2	2539	2	0.00
03/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2323	2	2323	2	0.00
03/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2429	2	2429	2	0.00
03/04/2012	R207 On 07-February-13			Bond Future	8.10	96.4701	8.0950	96.4701	0.00
03/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3924	4	3924	4	0.00
03/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3790	4	3790	4	0.00
03/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	4065	4	4065	4	0.00
03/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	3031	3	3031	3	0.00
03/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3259	3	3259	3	0.00
03/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3141	3	3141	3	0.00
03/04/2012	R208 On 03-May-12			Bond Future	7.91	93.7110	7.9120	93.7110	9,510.00
03/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	6262	7	6262	7	0.00
03/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6534	7	6534	7	0.00
03/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5989	6	5989	6	0.00
03/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	188	0	188	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	462	1	462	1	1,000.00
03/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1449	2	1449	2	0.00
03/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2781	3	2781	3	0.00
03/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	196	0	196	0	3,000.00
03/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	625	1	625	1	1,000.00
03/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	1747	2	1747	2	0.00
03/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	9	0	9	0	0.00
03/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	2705	2	2705	2	0.00
03/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	4	0	4	0	0.00
03/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	7	0	7	0	0.00
03/04/2012	R208 On 02-August-12			Bond Future	7.99	95.0569	7.9930	95.0569	0.00
03/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	5273	6	5273	6	0.00
03/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5484	6	5484	6	0.00
03/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	5065	5	5065	5	0.00
03/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	1037	1	1037	1	0.00
03/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	904	1	904	1	0.00
03/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	969	1	969	1	0.00
03/04/2012	R208 On 01-November-12			Bond Future	8.06	93.1246	8.0630	93.1246	0.00
03/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3802	4	3802	4	0.00
03/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3648	4	3648	4	0.00
03/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3963	4	3963	4	0.00
03/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2621	2	2621	2	0.00
03/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	2869	3	2869	3	0.00
03/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2741	3	2741	3	0.00
03/04/2012	R208 On 07-February-13			Bond Future	8.14	94.7149	8.1370	94.7149	0.00
03/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3487	4	3487	4	0.00
03/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3620	4	3620	4	0.00
03/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3357	4	3357	4	0.00
03/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4404	4	4404	4	0.00
03/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4105	4	4105	4	0.00
03/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4253	4	4253	4	0.00
03/04/2012	R209 On 03-May-12			Bond Future	8.90	75.1884	8.9030	75.1884	2,998.00
03/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1813	2	1813	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1598	2	1598	2	0.00
03/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	2045	2	2045	2	0.00
03/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	919	1	919	1	0.00
03/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1235	1	1235	1	0.00
03/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1067	1	1067	1	0.00
03/04/2012	R209 On 02-August-12			Bond Future	8.98	76.2736	8.9770	76.2736	0.00
03/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4757	5	4757	5	0.00
03/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4542	5	4542	5	0.00
03/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4975	5	4975	5	0.00
03/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2570	2	2570	2	0.00
03/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	2868	3	2868	3	0.00
03/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2716	2	2716	2	0.00
03/04/2012	R209 On 01-November-12			Bond Future	9.04	74.3072	9.0420	74.3072	0.00
03/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4648	5	4648	5	0.00
03/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4836	5	4836	5	0.00
03/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4469	5	4469	5	0.00
03/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5169	5	5169	5	0.00
03/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	4776	4	4776	4	0.00
03/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	4966	5	4966	5	0.00
03/04/2012	R209 On 07-February-13			Bond Future	9.11	75.5709	9.1110	75.5709	0.00
03/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5316	6	5316	6	0.00
03/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	5142	5	5142	5	0.00
03/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5492	6	5492	6	0.00
03/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	5949	6	5949	6	0.00
03/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6358	6	6358	6	0.00
03/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6151	6	6151	6	0.00
03/04/2012	R210 On 03-May-12			Bond Future	141.89	141.0727	141.8884	141.0727	925.00
03/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	2888	2	2888	2	0.00
03/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	2838	2	2838	2	0.00
03/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2938	2	2938	2	0.00
03/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R211 On 03-May-12			Bond Future	119.29	119.2502	119.2873	119.2502	480.00
03/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1087	1	1087	1	0.00
03/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1137	1	1137	1	0.00
03/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1037	1	1037	1	0.00
03/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R212 On 03-May-12			Bond Future	117.91	117.6475	117.9065	117.6475	3,252.00
03/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2607	2	2607	2	0.00
03/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2557	2	2557	2	0.00
03/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2657	2	2657	2	0.00
03/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
03/04/2012	R213 On 03-May-12			Bond Future	8.79	85.5181	8.7940	85.5181	4,345.00
03/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3860	4	3860	4	0.00
03/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	4176	5	4176	5	0.00
03/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3552	4	3552	4	0.00
03/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	400	0	400	0	0.00
03/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	276	0	276	0	0.00
03/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	333	0	333	0	0.00
03/04/2012	R213 On 02-August-12			Bond Future	8.87	86.7494	8.8700	86.7494	0.00
03/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	5336	6	5336	6	0.00
03/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5572	6	5572	6	0.00
03/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	5103	5	5103	5	0.00
03/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2565	2	2565	2	0.00
03/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2288	2	2288	2	0.00
03/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2424	2	2424	2	0.00
03/04/2012	R213 On 01-November-12			Bond Future	8.94	84.5517	8.9400	84.5517	0.00
03/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	5100	5	5100	5	0.00
03/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	5302	6	5302	6	0.00
03/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4908	5	4908	5	0.00
03/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	4830	5	4830	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4455	4	4455	4	0.00
03/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4636	4	4636	4	0.00
03/04/2012	R213 On 07-February-13			Bond Future	9.02	85.9931	9.0150	85.9931	0.00
03/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5772	6	5772	6	0.00
03/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5967	6	5967	6	0.00
03/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5588	6	5588	6	0.00
03/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6087	6	6087	6	0.00
03/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5700	5	5700	5	0.00
03/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	5887	6	5887	6	0.00
03/04/2012	R214 On 03-May-12			Bond Future	8.95	76.6779	8.9530	76.6779	1,500.00
03/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	1335	1	1335	1	0.00
03/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1169	1	1169	1	0.00
03/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	1252	1	1252	1	0.00
03/04/2012	R214 On 02-August-12			Bond Future	9.02	77.7795	9.0230	77.7795	0.00
03/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
03/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	1894	1	1894	1	0.00
03/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	1728	1	1728	1	0.00
03/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	1811	1	1811	1	0.00
04/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	AL7T On 03-May-12			Index Future	421.02	422.9930	421.0160	422.9930	16.00
04/04/2012	AL7T On 02-August-12			Index Future	427.05	429.0650	427.0530	429.0650	0.00
04/04/2012	ALBI On 03-May-12			Index Future	382.44	384.1890	382.4380	384.1890	899.00
04/04/2012	ALBI On 02-August-12			Index Future	387.92	389.7040	387.9220	389.7040	118.00
04/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	CAAW On 20-April-12			Any day expiry	7.83	7.6931	7.8330	7.6931	0.00
04/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	27	0	27	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	21	0	21	0	0.00
04/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	34	0	34	0	0.00
04/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	251	0	251	0	0.00
04/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	338	0	338	0	0.00
04/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	294	0	294	0	0.00
04/04/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0386	0.0657	0.0386	12,500.00
04/04/2012	CAAZ On 18-June-12			Can-Do Future	0.12	0.0896	0.1222	0.0896	5,670.00
04/04/2012	CABA On 18-June-12			Can-Do Future	0.20	0.1799	0.1989	0.1799	8,000.00
04/04/2012	CABB On 18-June-12			Can-Do Future	0.02	0.0301	0.0200	0.0301	8,000.00
04/04/2012	CABC On 18-June-12			Can-Do Future	0.12	0.1089	0.1228	0.1089	16,000.00
04/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0147	0.0110	0.0147	16,000.00
04/04/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2012	GOVI On 03-May-12			GOVI	383.53	385.2420	383.5310	385.2420	201.00
04/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	15310	3	15310	3	0.00
04/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	15210	3	15210	3	0.00
04/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	15410	3	15410	3	0.00
04/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
04/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
04/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
04/04/2012	GOVI On 02-August-12			GOVI	389.03	390.7720	389.0300	390.7720	0.00
04/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	1	0	1	0.00
04/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	1	0	1	0.00
04/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	1	0	1	0.00
04/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	9600	0	9600	0	0.00
04/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	9800	0	9800	0	0.00
04/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	9700	0	9700	0	0.00
04/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2012	IGOV On 03-May-12			Index Future	172.99	172.9690	172.9860	172.9690	550.00
04/04/2012	IGOV On 02-August-12			Index Future	175.47	175.4520	175.4670	175.4520	0.00
04/04/2012	ILBI On 03-May-12			Index Future	467.01	463.9020	467.0050	463.9020	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R157 On 02-August-12			Bond Future	6.93	123.6808	6.9270	123.6808	0.00
04/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3400	4	3400	4	0.00
04/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3529	4	3529	4	0.00
04/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3270	4	3270	4	0.00
04/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	191	0	191	0	0.00
04/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	155	0	155	0	0.00
04/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	173	0	173	0	0.00
04/04/2012	R157 On 01-November-12			Bond Future	7.00	118.7789	6.9990	118.7789	0.00
04/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1313	1	1313	1	0.00
04/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1388	2	1388	2	0.00
04/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1243	1	1243	1	0.00
04/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1381	1	1381	1	0.00
04/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1245	1	1245	1	0.00
04/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1310	1	1310	1	0.00
04/04/2012	R157 On 07-February-13			Bond Future	7.08	120.8050	7.0810	120.8050	0.00
04/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1059	1	1059	1	0.00
04/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1114	1	1114	1	0.00
04/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1006	1	1006	1	0.00
04/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1981	2	1981	2	0.00
04/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1832	2	1832	2	0.00
04/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1905	2	1905	2	0.00
04/04/2012	R186 On 03-May-12			Bond Future	8.52	121.0684	8.5220	121.0684	30,792.00
04/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	4595	5	4595	5	0.00
04/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	4975	6	4975	6	0.00
04/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	4223	5	4223	5	0.00
04/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	110	0	110	0	2,250.00
04/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	501	1	501	1	750.00
04/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1481	2	1481	2	0.00
04/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3511	4	3511	4	0.00
04/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	539	0	539	0	2,250.00
04/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1684	1	1684	1	750.00
04/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3529	3	3529	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	367	0	367	0	0.00
04/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	6062	5	6062	5	0.00
04/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	244	0	244	0	0.00
04/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	300	0	300	0	0.00
04/04/2012	R186 On 02-August-12			Bond Future	8.61	117.5154	8.6080	117.5154	630.00
04/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4806	5	4806	5	0.00
04/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	5058	6	5058	6	0.00
04/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4560	5	4560	5	0.00
04/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2672	3	2672	3	8,750.00
04/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4367	5	4367	5	0.00
04/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1286	1	1286	1	43.00
04/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4856	5	4856	5	0.00
04/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	1083	1	1083	1	276.00
04/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	9342	9	9342	9	0.00
04/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	3492	3	3492	3	43.00
04/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3898	4	3898	4	276.00
04/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	10141	10	10141	10	0.00
04/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3732	3	3732	3	0.00
04/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5978	6	5978	6	0.00
04/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	3339	3	3339	3	0.00
04/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	3531	3	3531	3	0.00
04/04/2012	R186 On 01-November-12			Bond Future	8.68	119.3228	8.6830	119.3228	0.00
04/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5665	6	5665	6	0.00
04/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5442	6	5442	6	0.00
04/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	5901	6	5901	6	0.00
04/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4868	5	4868	5	0.00
04/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	5291	5	5291	5	0.00
04/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	5072	5	5072	5	0.00
04/04/2012	R186 On 07-February-13			Bond Future	8.76	116.0653	8.7630	116.0653	0.00
04/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5320	6	5320	6	0.00
04/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	5126	6	5126	6	0.00
04/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5517	6	5517	6	0.00
04/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7393	7	7393	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7899	7	7899	7	0.00
04/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7643	7	7643	7	0.00
04/04/2012	R189 On 03-May-12			Bond Future	215.33	215.3274	215.3341	215.3274	0.00
04/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	334	0	334	0	0.00
04/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	284	0	284	0	0.00
04/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	384	0	384	0	0.00
04/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R197 On 03-May-12			Bond Future	258.20	257.0119	258.1999	257.0119	1,044.00
04/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7200	6	7200	6	0.00
04/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7150	6	7150	6	0.00
04/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7250	6	7250	6	0.00
04/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R201 On 03-May-12			Bond Future	6.14	109.7514	6.1370	109.7514	1,845.00
04/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	3909	4	3909	4	0.00
04/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3791	4	3791	4	0.00
04/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4027	4	4027	4	0.00
04/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R201 On 02-August-12			Bond Future	6.18	106.9171	6.1760	106.9171	0.00
04/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	2970	3	2970	3	0.00
04/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3074	3	3074	3	0.00
04/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	2868	3	2868	3	0.00
04/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	46	0	46	0	0.00
04/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	34	0	34	0	0.00
04/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	39	0	39	0	0.00
04/04/2012	R201 On 01-November-12			Bond Future	6.17	108.5670	6.1650	108.5670	0.00
04/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1220	1	1220	1	0.00
04/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1286	1	1286	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1156	1	1156	1	0.00
04/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	580	1	580	1	0.00
04/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	509	0	509	0	0.00
04/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	544	0	544	0	0.00
04/04/2012	R201 On 07-February-13			Bond Future	6.13	106.0036	6.1290	106.0036	0.00
04/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	996	1	996	1	0.00
04/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1047	1	1047	1	0.00
04/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	946	1	946	1	0.00
04/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	820	1	820	1	0.00
04/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	743	1	743	1	0.00
04/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	781	1	781	1	0.00
04/04/2012	R202 On 03-May-12			Bond Future	191.03	191.3132	191.0326	191.3132	37,082.00
04/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	1033	1	1033	1	0.00
04/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	1083	1	1083	1	0.00
04/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	983	1	983	1	0.00
04/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R203 On 03-May-12			Bond Future	7.40	105.2584	7.3990	105.2584	3,923.00
04/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	5810	6	5810	6	0.00
04/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6018	6	6018	6	0.00
04/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5603	6	5603	6	0.00
04/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	108	0	108	0	4,200.00
04/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	1895	2	1895	2	0.00
04/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	238	0	238	0	1,400.00
04/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	776	1	776	1	0.00
04/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	549	0	549	0	1,400.00
04/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	127	0	127	0	4,200.00
04/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1355	1	1355	1	0.00
04/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	1	0	1	0	0.00
04/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1905	2	1905	2	0.00
04/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	1	0	1	0	0.00
04/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R203 On 02-August-12			Bond Future	7.49	106.7686	7.4930	106.7686	0.00
04/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4588	5	4588	5	0.00
04/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4418	5	4418	5	0.00
04/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4755	5	4755	5	0.00
04/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	369	0	369	0	0.00
04/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	437	0	437	0	0.00
04/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	405	0	405	0	0.00
04/04/2012	R203 On 01-November-12			Bond Future	7.57	104.2534	7.5720	104.2534	0.00
04/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2559	3	2559	3	0.00
04/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2444	3	2444	3	0.00
04/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2675	3	2675	3	0.00
04/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1752	2	1752	2	0.00
04/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1925	2	1925	2	0.00
04/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1838	2	1838	2	0.00
04/04/2012	R203 On 07-February-13			Bond Future	7.66	106.0324	7.6600	106.0324	0.00
04/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	820	1	820	1	0.00
04/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	866	1	866	1	0.00
04/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	777	1	777	1	0.00
04/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5581	5	5581	5	0.00
04/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	5263	5	5263	5	0.00
04/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5420	5	5420	5	0.00
04/04/2012	R204 On 03-May-12			Bond Future	7.70	104.9459	7.7000	104.9459	3,656.00
04/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5249	6	5249	6	0.00
04/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5489	6	5489	6	0.00
04/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	22	0	22	0	550.00
04/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	935	1	935	1	0.00
04/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5009	5	5009	5	0.00
04/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	6	0	6	0	0.00
04/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3716	3	3716	3	0.00
04/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	677	1	677	1	550.00
04/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	3	0	3	0	0.00
04/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	4	0	4	0	0.00
04/04/2012	R204 On 02-August-12			Bond Future	7.80	102.4215	7.7950	102.4215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4261	5	4261	5	0.00
04/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4443	5	4443	5	0.00
04/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4082	4	4082	4	0.00
04/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	884	1	884	1	0.00
04/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	768	1	768	1	0.00
04/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	824	1	824	1	0.00
04/04/2012	R204 On 01-November-12			Bond Future	7.88	103.9999	7.8750	103.9999	0.00
04/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	2951	3	2951	3	0.00
04/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3085	3	3085	3	0.00
04/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2823	3	2823	3	0.00
04/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2463	2	2463	2	0.00
04/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2249	2	2249	2	0.00
04/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2353	2	2353	2	0.00
04/04/2012	R204 On 07-February-13			Bond Future	7.96	101.7356	7.9610	101.7356	0.00
04/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3215	3	3215	3	0.00
04/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3098	3	3098	3	0.00
04/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3339	4	3339	4	0.00
04/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2929	3	2929	3	0.00
04/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	3149	3	3149	3	0.00
04/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	3035	3	3035	3	0.00
04/04/2012	R206 On 03-May-12			Bond Future	5.90	105.0020	5.9010	105.0020	1,000.00
04/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2535	3	2535	3	0.00
04/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2613	3	2613	3	0.00
04/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2457	3	2457	3	0.00
04/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R206 On 02-August-12			Bond Future	5.92	102.7451	5.9210	102.7451	0.00
04/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1826	2	1826	2	0.00
04/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1761	2	1761	2	0.00
04/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	1891	2	1891	2	0.00
04/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	12	0	12	0	0.00
04/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	17	0	17	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	15	0	15	0	0.00
04/04/2012	R206 On 01-November-12			Bond Future	5.84	104.3300	5.8410	104.3300	0.00
04/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	536	1	536	1	0.00
04/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	503	1	503	1	0.00
04/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	571	1	571	1	0.00
04/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	331	0	331	0	0.00
04/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	378	0	378	0	0.00
04/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	353	0	353	0	0.00
04/04/2012	R206 On 07-February-13			Bond Future	5.67	102.3409	5.6660	102.3409	0.00
04/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	575	1	575	1	0.00
04/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	605	1	605	1	0.00
04/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	547	1	547	1	0.00
04/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	292	0	292	0	0.00
04/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	261	0	261	0	0.00
04/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	275	0	275	0	0.00
04/04/2012	R207 On 03-May-12			Bond Future	7.93	98.8399	7.9250	98.8399	21,736.00
04/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4462	5	4462	5	0.00
04/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	4717	5	4717	5	0.00
04/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4209	5	4209	5	0.00
04/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	115	0	115	0	2,400.00
04/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	312	0	312	0	800.00
04/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1106	1	1106	1	0.00
04/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2272	3	2272	3	0.00
04/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	222	0	222	0	2,400.00
04/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	692	1	692	1	800.00
04/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1851	2	1851	2	0.00
04/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	32	0	32	0	0.00
04/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2792	2	2792	2	0.00
04/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	18	0	18	0	0.00
04/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	24	0	24	0	0.00
04/04/2012	R207 On 02-August-12			Bond Future	8.02	96.6198	8.0200	96.6198	0.00
04/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4731	5	4731	5	0.00
04/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4925	5	4925	5	0.00

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

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04/04/2012	R208 On 02-August-12			Bond Future	8.07	94.7105	8.0660	94.7105	0.00
04/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4945	5	4945	5	0.00
04/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4742	5	4742	5	0.00
04/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5151	5	5151	5	0.00
04/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	998	1	998	1	0.00
04/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	1140	1	1140	1	0.00
04/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	1067	1	1067	1	0.00
04/04/2012	R208 On 01-November-12			Bond Future	8.14	92.7752	8.1390	92.7752	0.00
04/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3552	4	3552	4	0.00
04/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3404	4	3404	4	0.00
04/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3708	4	3708	4	0.00
04/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2799	3	2799	3	0.00
04/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	3058	3	3058	3	0.00
04/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2924	3	2924	3	0.00
04/04/2012	R208 On 07-February-13			Bond Future	8.22	94.3581	8.2170	94.3581	0.00
04/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3268	3	3268	3	0.00
04/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3396	4	3396	4	0.00
04/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3143	3	3143	3	0.00
04/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4634	4	4634	4	0.00
04/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4325	4	4325	4	0.00
04/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4478	4	4478	4	0.00
04/04/2012	R209 On 03-May-12			Bond Future	8.97	74.5561	8.9680	74.5561	3,028.00
04/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1507	2	1507	2	0.00
04/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1313	2	1313	2	0.00
04/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1717	2	1717	2	0.00
04/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	1092	1	1092	1	0.00
04/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1451	1	1451	1	0.00
04/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1262	1	1262	1	0.00
04/04/2012	R209 On 02-August-12			Bond Future	9.04	75.6190	9.0430	75.6190	0.00
04/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4440	5	4440	5	0.00
04/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4650	5	4650	5	0.00
04/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4233	5	4233	5	0.00
04/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	3061	3	3061	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2747	3	2747	3	0.00
04/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2901	3	2901	3	0.00
04/04/2012	R209 On 01-November-12			Bond Future	9.11	73.6453	9.1110	73.6453	0.00
04/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4371	5	4371	5	0.00
04/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4552	5	4552	5	0.00
04/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4198	4	4198	4	0.00
04/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5416	5	5416	5	0.00
04/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	5010	5	5010	5	0.00
04/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	5208	5	5208	5	0.00
04/04/2012	R209 On 07-February-13			Bond Future	9.18	74.9024	9.1820	74.9024	0.00
04/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	5039	5	5039	5	0.00
04/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4871	5	4871	5	0.00
04/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5210	5	5210	5	0.00
04/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	6193	6	6193	6	0.00
04/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6614	6	6614	6	0.00
04/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6401	6	6401	6	0.00
04/04/2012	R210 On 03-May-12			Bond Future	140.98	141.8884	140.9777	141.8884	925.00
04/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	1978	3	1978	3	0.00
04/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	1928	3	1928	3	0.00
04/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	2028	3	2028	3	0.00
04/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R211 On 03-May-12			Bond Future	119.29	119.2873	119.2947	119.2873	480.00
04/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1095	1	1095	1	0.00
04/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1145	1	1145	1	0.00
04/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	1045	1	1045	1	0.00
04/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R212 On 03-May-12			Bond Future	117.82	117.9065	117.8167	117.9065	3,252.00
04/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2517	3	2517	3	0.00
04/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2467	3	2467	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2567	3	2567	3	0.00
04/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
04/04/2012	R213 On 03-May-12			Bond Future	8.87	84.9481	8.8690	84.9481	4,435.00
04/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3357	4	3357	4	0.00
04/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	3659	4	3659	4	0.00
04/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	3063	4	3063	4	0.00
04/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	507	0	507	0	0.00
04/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	355	0	355	0	0.00
04/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	426	0	426	0	0.00
04/04/2012	R213 On 02-August-12			Bond Future	8.95	86.1639	8.9470	86.1639	0.00
04/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4940	5	4940	5	0.00
04/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	5168	6	5168	6	0.00
04/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4716	5	4716	5	0.00
04/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2781	3	2781	3	0.00
04/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2487	2	2487	2	0.00
04/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2631	2	2631	2	0.00
04/04/2012	R213 On 01-November-12			Bond Future	9.02	83.9508	9.0190	83.9508	0.00
04/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4763	5	4763	5	0.00
04/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	4957	5	4957	5	0.00
04/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4579	5	4579	5	0.00
04/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	5111	5	5111	5	0.00
04/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4720	4	4720	4	0.00
04/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4909	5	4909	5	0.00
04/04/2012	R213 On 07-February-13			Bond Future	9.10	85.3858	9.0970	85.3858	0.00
04/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5437	6	5437	6	0.00
04/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5625	6	5625	6	0.00
04/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5259	6	5259	6	0.00
04/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6382	6	6382	6	0.00
04/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	5981	6	5981	6	0.00
04/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	6175	6	6175	6	0.00
04/04/2012	R214 On 03-May-12			Bond Future	9.02	76.0115	9.0170	76.0115	1,530.00

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

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

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

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05/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
05/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.70	94.3000	5.7000	94.3000	0.00
05/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2400	5.7500	94.2400	44,760.00
05/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.1000	5.9000	94.1000	840.00
05/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	790.00
05/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	500.00
05/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.54	93.4800	6.5400	93.4800	1,700.00
05/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.76	93.2600	6.7600	93.2600	1,500.00
05/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	7.00	93.0400	7.0000	93.0400	0.00
05/04/2012	R157 On 03-May-12			Bond Future	6.84	121.6465	6.8400	121.6465	12,679.00
05/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4553	5	4553	5	0.00
05/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	4711	5	4711	5	0.00
05/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4396	4	4396	4	0.00
05/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	13	0	13	0	1,500.00
05/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	81	0	81	0	1,500.00
05/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	1709	2	1709	2	0.00
05/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	300	0	300	0	1,500.00
05/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	598	1	598	1	1,500.00
05/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	36	0	36	0	1,500.00
05/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	1213	1	1213	1	1,500.00
05/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1986	2	1986	2	0.00
05/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R157 On 02-August-12			Bond Future	6.94	123.3896	6.9380	123.3896	0.00
05/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3368	3	3368	3	0.00
05/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3497	4	3497	4	0.00
05/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3238	3	3238	3	0.00
05/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	193	0	193	0	0.00
05/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	156	0	156	0	0.00
05/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	175	0	175	0	0.00
05/04/2012	R157 On 01-November-12			Bond Future	7.01	118.4858	7.0110	118.4858	0.00
05/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1293	1	1293	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1223	1	1223	1	0.00
05/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1368	1	1368	1	0.00
05/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1258	1	1258	1	0.00
05/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1395	1	1395	1	0.00
05/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1324	1	1324	1	0.00
05/04/2012	R157 On 07-February-13			Bond Future	7.09	120.5042	7.0930	120.5042	0.00
05/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1044	1	1044	1	0.00
05/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1098	1	1098	1	0.00
05/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	992	1	992	1	0.00
05/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1997	2	1997	2	0.00
05/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1847	2	1847	2	0.00
05/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1921	2	1921	2	0.00
05/04/2012	R186 On 03-May-12			Bond Future	8.56	120.3265	8.5620	120.3265	30,792.00
05/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	4265	5	4265	5	0.00
05/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	4638	5	4638	5	0.00
05/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	3901	4	3901	4	0.00
05/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	81	0	81	0	2,250.00
05/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3208	4	3208	4	0.00
05/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	404	1	404	1	750.00
05/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1281	1	1281	1	0.00
05/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1853	2	1853	2	750.00
05/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	604	1	604	1	2,250.00
05/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3800	4	3800	4	0.00
05/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	413	0	413	0	0.00
05/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	6401	6	6401	6	0.00
05/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	276	0	276	0	0.00
05/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	339	0	339	0	0.00
05/04/2012	R186 On 02-August-12			Bond Future	8.65	116.7606	8.6490	116.7606	630.00
05/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4581	5	4581	5	0.00
05/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4828	5	4828	5	0.00
05/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4342	5	4342	5	0.00
05/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2514	3	2514	3	8,750.00
05/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4155	4	4155	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1191	1	1191	1	43.00
05/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4630	5	4630	5	0.00
05/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	999	1	999	1	276.00
05/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	9617	9	9617	9	0.00
05/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	3636	3	3636	3	43.00
05/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	4056	4	4056	4	276.00
05/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	10427	10	10427	10	0.00
05/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3884	4	3884	4	0.00
05/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	6191	6	6191	6	0.00
05/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	3479	3	3479	3	0.00
05/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	3676	4	3676	4	0.00
05/04/2012	R186 On 01-November-12			Bond Future	8.73	118.5641	8.7250	118.5641	0.00
05/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5454	6	5454	6	0.00
05/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	5684	6	5684	6	0.00
05/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5235	5	5235	5	0.00
05/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	5456	5	5456	5	0.00
05/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	5024	5	5024	5	0.00
05/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	5233	5	5233	5	0.00
05/04/2012	R186 On 07-February-13			Bond Future	8.81	115.2866	8.8070	115.2866	0.00
05/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5132	5	5132	5	0.00
05/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	4942	5	4942	5	0.00
05/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5325	6	5325	6	0.00
05/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7584	7	7584	7	0.00
05/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	8097	8	8097	8	0.00
05/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7838	8	7838	8	0.00
05/04/2012	R189 On 03-May-12			Bond Future	215.34	215.3341	215.3400	215.3341	0.00
05/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	340	0	340	0	0.00
05/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	290	0	290	0	0.00
05/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	390	0	390	0	0.00
05/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R197 On 03-May-12			Bond Future	258.22	258.1999	258.2238	258.1999	1,044.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7224	7	7224	7	0.00
05/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7174	7	7174	7	0.00
05/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7274	7	7274	7	0.00
05/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R201 On 03-May-12			Bond Future	6.14	109.5477	6.1370	109.5477	1,845.00
05/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	3909	4	3909	4	0.00
05/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4027	4	4027	4	0.00
05/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3791	4	3791	4	0.00
05/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R201 On 02-August-12			Bond Future	6.18	106.7096	6.1760	106.7096	0.00
05/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	2970	3	2970	3	0.00
05/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3073	3	3073	3	0.00
05/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	2867	3	2867	3	0.00
05/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	45	0	45	0	0.00
05/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	33	0	33	0	0.00
05/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	39	0	39	0	0.00
05/04/2012	R201 On 01-November-12			Bond Future	6.17	108.3579	6.1650	108.3579	0.00
05/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1218	1	1218	1	0.00
05/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1154	1	1154	1	0.00
05/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1284	1	1284	1	0.00
05/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	507	1	507	1	0.00
05/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	578	1	578	1	0.00
05/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	542	1	542	1	0.00
05/04/2012	R201 On 07-February-13			Bond Future	6.13	105.7896	6.1280	105.7896	0.00
05/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	996	1	996	1	0.00
05/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1047	1	1047	1	0.00
05/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	946	1	946	1	0.00
05/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	818	1	818	1	0.00
05/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	741	1	741	1	0.00

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05/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	779	1	779	1	0.00
05/04/2012	R202 On 03-May-12			Bond Future	189.86	191.0326	189.8554	191.0326	37,082.00
05/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	1	0	1	0.00
05/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	1	0	1	0.00
05/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	1	0	1	0.00
05/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	195	0	195	0	0.00
05/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	95	0	95	0	0.00
05/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	145	0	145	0	0.00
05/04/2012	R203 On 03-May-12			Bond Future	7.41	104.9012	7.4140	104.9012	3,923.00
05/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	5744	6	5744	6	0.00
05/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	5951	6	5951	6	0.00
05/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5536	6	5536	6	0.00
05/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	94	0	94	0	4,200.00
05/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	213	0	213	0	1,400.00
05/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	728	1	728	1	0.00
05/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	1831	2	1831	2	0.00
05/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	130	0	130	0	4,200.00
05/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	568	1	568	1	1,400.00
05/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1397	1	1397	1	0.00
05/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1957	2	1957	2	0.00
05/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	1	0	1	0	0.00
05/04/2012	R203 On 02-August-12			Bond Future	7.51	106.4014	7.5080	106.4014	0.00
05/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4530	5	4530	5	0.00
05/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4361	4	4361	4	0.00
05/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4697	5	4697	5	0.00
05/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	375	0	375	0	0.00
05/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	444	0	444	0	0.00
05/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	410	0	410	0	0.00
05/04/2012	R203 On 01-November-12			Bond Future	7.59	103.8823	7.5880	103.8823	0.00
05/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2517	3	2517	3	0.00
05/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2633	3	2633	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2404	2	2404	2	0.00
05/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1950	2	1950	2	0.00
05/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1775	2	1775	2	0.00
05/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1861	2	1861	2	0.00
05/04/2012	R203 On 07-February-13			Bond Future	7.68	105.6532	7.6770	105.6532	0.00
05/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	802	1	802	1	0.00
05/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	847	1	847	1	0.00
05/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	759	1	759	1	0.00
05/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5629	6	5629	6	0.00
05/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	5309	5	5309	5	0.00
05/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5468	5	5468	5	0.00
05/04/2012	R204 On 03-May-12			Bond Future	7.71	104.5579	7.7090	104.5579	3,656.00
05/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5203	5	5203	5	0.00
05/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5442	5	5442	5	0.00
05/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	4962	5	4962	5	0.00
05/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	19	0	19	0	550.00
05/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	896	1	896	1	0.00
05/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	685	1	685	1	550.00
05/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	6	0	6	0	0.00
05/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3760	4	3760	4	0.00
05/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	3	0	3	0	0.00
05/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	5	0	5	0	0.00
05/04/2012	R204 On 02-August-12			Bond Future	7.81	102.0271	7.8050	102.0271	0.00
05/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4217	4	4217	4	0.00
05/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4398	4	4398	4	0.00
05/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4039	4	4039	4	0.00
05/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	891	1	891	1	0.00
05/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	773	1	773	1	0.00
05/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	830	1	830	1	0.00
05/04/2012	R204 On 01-November-12			Bond Future	7.89	103.6002	7.8850	103.6002	0.00
05/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	2918	3	2918	3	0.00
05/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2791	3	2791	3	0.00
05/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3051	3	3051	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2263	2	2263	2	0.00
05/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2479	2	2479	2	0.00
05/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2368	2	2368	2	0.00
05/04/2012	R204 On 07-February-13			Bond Future	7.97	101.3285	7.9710	101.3285	0.00
05/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3186	3	3186	3	0.00
05/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3070	3	3070	3	0.00
05/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3309	3	3309	3	0.00
05/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2945	3	2945	3	0.00
05/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	3167	3	3167	3	0.00
05/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	3052	3	3052	3	0.00
05/04/2012	R206 On 03-May-12			Bond Future	5.89	104.8681	5.8850	104.8681	1,000.00
05/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2561	3	2561	3	0.00
05/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2483	2	2483	2	0.00
05/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2639	3	2639	3	0.00
05/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R206 On 02-August-12			Bond Future	5.90	102.6084	5.9030	102.6084	0.00
05/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1850	2	1850	2	0.00
05/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1785	2	1785	2	0.00
05/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	1915	2	1915	2	0.00
05/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	11	0	11	0	0.00
05/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	16	0	16	0	0.00
05/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	14	0	14	0	0.00
05/04/2012	R206 On 01-November-12			Bond Future	5.82	104.1917	5.8180	104.1917	0.00
05/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	551	1	551	1	0.00
05/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	585	1	585	1	0.00
05/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	517	1	517	1	0.00
05/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	365	0	365	0	0.00
05/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	318	0	318	0	0.00
05/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	342	0	342	0	0.00
05/04/2012	R206 On 07-February-13			Bond Future	5.64	102.1996	5.6350	102.1996	0.00
05/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	592	1	592	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	622	1	622	1	0.00
05/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	563	1	563	1	0.00
05/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	280	0	280	0	0.00
05/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	250	0	250	0	0.00
05/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	264	0	264	0	0.00
05/04/2012	R207 On 03-May-12			Bond Future	7.94	98.4232	7.9390	98.4232	21,736.00
05/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4384	4	4384	4	0.00
05/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	4639	5	4639	5	0.00
05/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4131	4	4131	4	0.00
05/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	100	0	100	0	2,400.00
05/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2198	2	2198	2	0.00
05/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	282	0	282	0	800.00
05/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1047	1	1047	1	0.00
05/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	710	1	710	1	800.00
05/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	226	0	226	0	2,400.00
05/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1898	2	1898	2	0.00
05/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	32	0	32	0	0.00
05/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2855	3	2855	3	0.00
05/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	18	0	18	0	0.00
05/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	23	0	23	0	0.00
05/04/2012	R207 On 02-August-12			Bond Future	8.04	96.1940	8.0350	96.1940	0.00
05/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4663	5	4663	5	0.00
05/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4856	5	4856	5	0.00
05/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4472	5	4472	5	0.00
05/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	983	1	983	1	0.00
05/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	856	1	856	1	0.00
05/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	918	1	918	1	0.00
05/04/2012	R207 On 01-November-12			Bond Future	8.11	97.6798	8.1120	97.6798	0.00
05/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3352	3	3352	3	0.00
05/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3210	3	3210	3	0.00
05/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3497	4	3497	4	0.00
05/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2523	2	2523	2	0.00
05/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2753	3	2753	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2636	3	2636	3	0.00
05/04/2012	R207 On 07-February-13			Bond Future	8.20	95.7038	8.1970	95.7038	0.00
05/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3633	4	3633	4	0.00
05/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3505	4	3505	4	0.00
05/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3768	4	3768	4	0.00
05/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	3250	3	3250	3	0.00
05/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3490	3	3490	3	0.00
05/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3366	3	3366	3	0.00
05/04/2012	R208 On 03-May-12			Bond Future	8.01	92.9544	8.0060	92.9544	10,000.00
05/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	5702	6	5702	6	0.00
05/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	5974	6	5974	6	0.00
05/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5430	6	5430	6	0.00
05/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	102	0	102	0	3,000.00
05/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2293	2	2293	2	0.00
05/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	289	0	289	0	1,000.00
05/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1083	1	1083	1	0.00
05/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	821	1	821	1	1,000.00
05/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	271	0	271	0	3,000.00
05/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	2136	2	2136	2	0.00
05/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	13	0	13	0	0.00
05/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	3182	3	3182	3	0.00
05/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	7	0	7	0	0.00
05/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	9	0	9	0	0.00
05/04/2012	R208 On 02-August-12			Bond Future	8.09	94.2840	8.0910	94.2840	0.00
05/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4829	5	4829	5	0.00
05/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4628	5	4628	5	0.00
05/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5033	5	5033	5	0.00
05/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	1025	1	1025	1	0.00
05/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	1172	1	1172	1	0.00
05/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	1097	1	1097	1	0.00
05/04/2012	R208 On 01-November-12			Bond Future	8.17	92.3421	8.1650	92.3421	0.00
05/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3464	4	3464	4	0.00
05/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3618	4	3618	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3318	3	3318	3	0.00
05/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	3120	3	3120	3	0.00
05/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2857	3	2857	3	0.00
05/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2984	3	2984	3	0.00
05/04/2012	R208 On 07-February-13			Bond Future	8.24	93.9145	8.2440	93.9145	0.00
05/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3192	3	3192	3	0.00
05/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3319	3	3319	3	0.00
05/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3069	3	3069	3	0.00
05/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4709	5	4709	5	0.00
05/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4397	4	4397	4	0.00
05/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4551	4	4551	4	0.00
05/04/2012	R209 On 03-May-12			Bond Future	9.02	74.0549	9.0180	74.0549	3,048.00
05/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1286	2	1286	2	0.00
05/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1480	2	1480	2	0.00
05/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1109	1	1109	1	0.00
05/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1629	1	1629	1	0.00
05/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	1237	1	1237	1	0.00
05/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1423	1	1423	1	0.00
05/04/2012	R209 On 02-August-12			Bond Future	9.09	75.1171	9.0940	75.1171	0.00
05/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4201	4	4201	4	0.00
05/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4406	5	4406	5	0.00
05/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	4000	4	4000	4	0.00
05/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	3212	3	3212	3	0.00
05/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2887	3	2887	3	0.00
05/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	3046	3	3046	3	0.00
05/04/2012	R209 On 01-November-12			Bond Future	9.16	73.1271	9.1630	73.1271	0.00
05/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4167	4	4167	4	0.00
05/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	3999	4	3999	4	0.00
05/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4343	5	4343	5	0.00
05/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	5188	5	5188	5	0.00
05/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5604	5	5604	5	0.00
05/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	5390	5	5390	5	0.00
05/04/2012	R209 On 07-February-13			Bond Future	9.24	74.3761	9.2360	74.3761	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	4834	5	4834	5	0.00
05/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4671	5	4671	5	0.00
05/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5001	5	5001	5	0.00
05/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	6381	6	6381	6	0.00
05/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6810	7	6810	7	0.00
05/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6592	6	6592	6	0.00
05/04/2012	R210 On 03-May-12			Bond Future	140.26	140.9777	140.2570	140.9777	925.00
05/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	1257	2	1257	2	0.00
05/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	1207	2	1207	2	0.00
05/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	1307	2	1307	2	0.00
05/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R211 On 03-May-12			Bond Future	119.03	119.2947	119.0317	119.2947	480.00
05/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	832	1	832	1	0.00
05/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	882	1	882	1	0.00
05/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	782	1	782	1	0.00
05/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R212 On 03-May-12			Bond Future	117.83	117.8167	117.8277	117.8167	3,252.00
05/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2528	3	2528	3	0.00
05/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2478	2	2478	2	0.00
05/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2578	3	2578	3	0.00
05/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
05/04/2012	R213 On 03-May-12			Bond Future	8.91	84.3521	8.9090	84.3521	4,435.00
05/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3090	3	3090	3	0.00
05/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	2805	3	2805	3	0.00
05/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	3384	4	3384	4	0.00
05/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	395	0	395	0	0.00
05/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	565	1	565	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	474	0	474	0	0.00
05/04/2012	R213 On 02-August-12			Bond Future	8.99	85.5612	8.9880	85.5612	0.00
05/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4730	5	4730	5	0.00
05/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	4953	5	4953	5	0.00
05/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4511	5	4511	5	0.00
05/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2894	3	2894	3	0.00
05/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2590	2	2590	2	0.00
05/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2739	3	2739	3	0.00
05/04/2012	R213 On 01-November-12			Bond Future	9.06	83.3410	9.0610	83.3410	0.00
05/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4585	5	4585	5	0.00
05/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	4775	5	4775	5	0.00
05/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4404	5	4404	5	0.00
05/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	5258	5	5258	5	0.00
05/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4859	5	4859	5	0.00
05/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	5053	5	5053	5	0.00
05/04/2012	R213 On 07-February-13			Bond Future	9.14	84.7624	9.1400	84.7624	0.00
05/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5263	5	5263	5	0.00
05/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5447	6	5447	6	0.00
05/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5088	5	5088	5	0.00
05/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6535	6	6535	6	0.00
05/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	6128	6	6128	6	0.00
05/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	6325	6	6325	6	0.00
05/04/2012	R214 On 03-May-12			Bond Future	9.07	75.4982	9.0670	75.4982	1,530.00
05/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	2245	2	2245	2	0.00
05/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	2079	2	2079	2	0.00
05/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	2162	2	2162	2	0.00
05/04/2012	R214 On 02-August-12			Bond Future	9.14	76.5761	9.1410	76.5761	0.00
05/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
05/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	2823	2	2823	2	0.00
05/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	2657	2	2657	2	0.00
05/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	2740	2	2740	2	0.00