



Derivatives Monthly Statistics Report

For May 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	AL7T On 03-May-12			Index Future	432.14	430.1600	432.1360	430.1600	0.00
02/05/2012	AL7T On 02-August-12			Index Future	438.19	436.1970	438.1890	436.1970	13.00
02/05/2012	AL7T On 01-November-12			Index Future	444.84	442.8260	444.8370	442.8260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	ALBI On 03-May-12			Index Future	391.42	390.1270	391.4220	390.1270	127.00
02/05/2012	ALBI On 02-August-12			Index Future	396.91	395.6020	396.9050	395.6020	896.00
02/05/2012	ALBI On 01-November-12			Index Future	402.93	401.6140	402.9270	401.6140	0.00
02/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0737	0.0699	0.0737	5,670.00
02/05/2012	CABA On 18-June-12			Can-Do Future	0.33	0.3141	0.3272	0.3141	8,000.00
02/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0052	0.0048	0.0052	8,000.00
02/05/2012	CABC On 18-June-12			Can-Do Future	0.17	0.1660	0.1722	0.1660	0.00
02/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0012	0.0010	0.0012	16,000.00
02/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	GOVI On 03-May-12			GOVI	392.34	391.0700	392.3440	391.0700	59.00
02/05/2012	GOVI On 03-May-12	382.00	Call	GOVI	103440	9	103440	9	0.00
02/05/2012	GOVI On 03-May-12	382.01	Call	GOVI	103340	9	103340	9	0.00
02/05/2012	GOVI On 03-May-12	381.99	Call	GOVI	103540	9	103540	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 02-August-12			GOVI	397.84	396.5580	397.8390	396.5580	231.00
02/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	78390	7	78390	7	0.00
02/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	78490	7	78490	7	0.00
02/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	78290	7	78290	7	0.00
02/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 01-November-12			GOVI	403.88	402.5850	403.8750	402.5850	0.00
02/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	18750	1	18750	1	0.00
02/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	18850	1	18850	1	0.00
02/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	18650	1	18650	1	0.00
02/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
02/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2012	IGOV On 03-May-12			Index Future	174.17	174.1600	174.1730	174.1600	0.00
02/05/2012	IGOV On 02-August-12			Index Future	176.61	176.6040	176.6130	176.6040	563.00
02/05/2012	IGOV On 01-November-12			Index Future	179.29	179.2880	179.2920	179.2880	0.00
02/05/2012	ILBI On 03-May-12			Index Future	471.74	471.7160	471.7440	471.7160	0.00
02/05/2012	ILBI On 02-August-12			Index Future	478.45	478.4200	478.4480	478.4200	169.00
02/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
02/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,890.00
02/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	0.00
02/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.63	94.3500	5.6300	94.3500	0.00

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02/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.65	94.3300	5.6500	94.3300	44,760.00
02/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.67	94.3200	5.6700	94.3200	0.00
02/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.72	94.2600	5.7200	94.2600	840.00
02/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.85	94.1100	5.8500	94.1100	790.00
02/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.01	93.9500	6.0100	93.9500	500.00
02/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.19	93.7700	6.1900	93.7700	1,700.00
02/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.39	93.5700	6.3900	93.5700	1,500.00
02/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.60	93.3600	6.6000	93.3600	0.00
02/05/2012	R157 On 03-May-12			Bond Future	6.39	122.8728	6.3910	122.8728	4,103.00
02/05/2012	R157 On 03-May-12	8.25	Call	Bond Future	6051	6	6051	6	0.00
02/05/2012	R157 On 03-May-12	8.30	Call	Bond Future	6209	6	6209	6	0.00
02/05/2012	R157 On 03-May-12	8.20	Call	Bond Future	5894	6	5894	6	0.00
02/05/2012	R157 On 03-May-12	6.25	Call	Bond Future	0	0	0	0	1,500.00
02/05/2012	R157 On 03-May-12	6.50	Call	Bond Future	368	0	368	0	1,500.00
02/05/2012	R157 On 03-May-12	6.75	Call	Bond Future	1200	1	1200	1	1,500.00
02/05/2012	R157 On 03-May-12	7.35	Call	Bond Future	3171	3	3171	3	0.00
02/05/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
02/05/2012	R157 On 03-May-12	6.75	Put	Bond Future	0	0	0	0	1,500.00
02/05/2012	R157 On 03-May-12	6.50	Put	Bond Future	2	0	2	0	1,500.00
02/05/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R157 On 03-May-12	6.25	Put	Bond Future	475	1	475	1	0.00
02/05/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R157 On 02-August-12			Bond Future	6.46	124.5941	6.4570	124.5941	13,345.00
02/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4679	4	4679	4	0.00
02/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4826	5	4826	5	0.00
02/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4532	4	4532	4	0.00
02/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	272	0	272	0	3,750.00
02/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	494	0	494	0	1,250.00
02/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	810	1	810	1	0.00
02/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1693	2	1693	2	0.00
02/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	173	0	173	0	3,750.00
02/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	521	1	521	1	1,250.00

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02/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	827	1	827	1	0.00
02/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	3	0	0.00
02/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1231	1	1231	1	0.00
02/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	2	0	0.00
02/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	2	0	0.00
02/05/2012	R157 On 01-November-12			Bond Future	6.49	119.6810	6.4910	119.6810	0.00
02/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1955	2	1955	2	0.00
02/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	2058	2	2058	2	0.00
02/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1855	2	1855	2	0.00
02/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	552	1	552	1	0.00
02/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	474	1	474	1	0.00
02/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	512	1	512	1	0.00
02/05/2012	R157 On 07-February-13			Bond Future	6.52	121.6929	6.5220	121.6929	0.00
02/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1538	1	1538	1	0.00
02/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1617	1	1617	1	0.00
02/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1463	1	1463	1	0.00
02/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1004	1	1004	1	0.00
02/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	901	1	901	1	0.00
02/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	950	1	950	1	0.00
02/05/2012	R186 On 03-May-12			Bond Future	8.12	123.6520	8.1210	123.6520	9,852.00
02/05/2012	R186 On 03-May-12	9.00	Call	Bond Future	8083	8	8083	8	0.00
02/05/2012	R186 On 03-May-12	9.05	Call	Bond Future	8519	8	8519	8	0.00
02/05/2012	R186 On 03-May-12	8.95	Call	Bond Future	7644	7	7644	7	0.00
02/05/2012	R186 On 03-May-12	7.90	Call	Bond Future	0	0	0	0	2,250.00
02/05/2012	R186 On 03-May-12	8.20	Call	Bond Future	823	1	823	1	750.00
02/05/2012	R186 On 03-May-12	8.50	Call	Bond Future	3585	3	3585	3	0.00
02/05/2012	R186 On 03-May-12	8.85	Call	Bond Future	6760	6	6760	6	0.00
02/05/2012	R186 On 03-May-12	8.85	Put	Bond Future	0	0	0	0	2,250.00
02/05/2012	R186 On 03-May-12	8.50	Put	Bond Future	0	0	0	0	750.00
02/05/2012	R186 On 03-May-12	8.20	Put	Bond Future	63	0	63	0	0.00
02/05/2012	R186 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R186 On 03-May-12	7.90	Put	Bond Future	2164	3	2164	3	0.00
02/05/2012	R186 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00

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02/05/2012	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R186 On 02-August-12			Bond Future	8.20	120.1048	8.1970	120.1048	26,725.00
02/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	6074	6	6074	6	0.00
02/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	6421	6	6421	6	0.00
02/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	5734	5	5734	5	0.00
02/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	3045	3	3045	3	8,750.00
02/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	5467	5	5467	5	0.00
02/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	1147	1	1147	1	43.00
02/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	6143	6	6143	6	0.00
02/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1934	2	1934	2	1,099.00
02/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	7860	7	7860	7	0.00
02/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	991	1	991	1	2,700.00
02/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	3305	3	3305	3	0.00
02/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	896	1	896	1	276.00
02/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	5395	6	5395	6	0.00
02/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2334	3	2334	3	900.00
02/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	582	1	582	1	199.00
02/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	5839	6	5839	6	0.00
02/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	972	1	972	1	43.00
02/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	3823	4	3823	4	0.00
02/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1190	1	1190	1	276.00
02/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	6146	7	6146	7	0.00
02/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1098	1	1098	1	0.00
02/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2544	3	2544	3	0.00
02/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	895	1	895	1	0.00
02/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	992	1	992	1	2,700.00
02/05/2012	R186 On 01-November-12			Bond Future	8.26	121.9289	8.2620	121.9289	0.00
02/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	7197	7	7197	7	0.00
02/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	6912	7	6912	7	0.00
02/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	7486	7	7486	7	0.00
02/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2624	3	2624	3	0.00
02/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2932	3	2932	3	0.00
02/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2775	3	2775	3	0.00

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02/05/2012	R186 On 07-February-13			Bond Future	8.33	118.6834	8.3300	118.6834	0.00
02/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	6463	6	6463	6	0.00
02/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	6714	6	6714	6	0.00
02/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	6222	6	6222	6	0.00
02/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5133	5	5133	5	0.00
02/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	4729	5	4729	5	0.00
02/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	4925	5	4925	5	0.00
02/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7666	215.7795	215.7666	0.00
02/05/2012	R189 On 03-May-12	215.00	Call	Bond Future	779	1	779	1	0.00
02/05/2012	R189 On 03-May-12	215.05	Call	Bond Future	729	1	729	1	0.00
02/05/2012	R189 On 03-May-12	214.95	Call	Bond Future	829	1	829	1	0.00
02/05/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 02-August-12			Bond Future	218.80	218.7939	218.8020	218.7939	44.00
02/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	802	1	802	1	0.00
02/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	852	1	852	1	0.00
02/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	752	1	752	1	0.00
02/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 03-May-12			Bond Future	259.99	259.9251	259.9941	259.9251	0.00
02/05/2012	R197 On 03-May-12	251.00	Call	Bond Future	8994	9	8994	9	0.00
02/05/2012	R197 On 03-May-12	251.05	Call	Bond Future	8944	9	8944	9	0.00
02/05/2012	R197 On 03-May-12	250.95	Call	Bond Future	9044	9	9044	9	0.00
02/05/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 02-August-12			Bond Future	258.45	258.3831	258.4471	258.3831	1,289.00
02/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1447	1	1447	1	0.00
02/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1397	1	1397	1	0.00
02/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1497	1	1497	1	0.00
02/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 03-May-12			Bond Future	5.74	110.3605	5.7350	110.3605	1,220.00
02/05/2012	R201 On 03-May-12	7.75	Call	Bond Future	4912	5	4912	5	0.00
02/05/2012	R201 On 03-May-12	7.70	Call	Bond Future	4794	5	4794	5	0.00
02/05/2012	R201 On 03-May-12	7.80	Call	Bond Future	5031	5	5031	5	0.00
02/05/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 02-August-12			Bond Future	5.74	107.5021	5.7420	107.5021	2,704.00
02/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3915	4	3915	4	0.00
02/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4023	4	4023	4	0.00
02/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3806	4	3806	4	0.00
02/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 01-November-12			Bond Future	5.69	109.1360	5.6900	109.1360	0.00
02/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1799	2	1799	2	0.00
02/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1884	2	1884	2	0.00
02/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1715	2	1715	2	0.00
02/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	171	0	171	0	0.00
02/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	139	0	139	0	0.00
02/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	154	0	154	0	0.00
02/05/2012	R201 On 07-February-13			Bond Future	5.60	106.5538	5.5960	106.5538	0.00
02/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1483	1	1483	1	0.00
02/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1416	1	1416	1	0.00
02/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1550	1	1550	1	0.00
02/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	291	0	291	0	0.00
02/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	335	0	335	0	0.00
02/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	313	0	313	0	0.00
02/05/2012	R202 On 03-May-12			Bond Future	191.85	191.7890	191.8457	191.7890	0.00
02/05/2012	R202 On 03-May-12	190.00	Call	Bond Future	1846	2	1846	2	0.00
02/05/2012	R202 On 03-May-12	190.05	Call	Bond Future	1796	2	1796	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
02/05/2012	R202 On 03-May-12	189.95	Call	Bond Future	1896	2	1896	2	0.00
02/05/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 02-August-12			Bond Future	191.78	191.7238	191.7770	191.7238	40,005.00
02/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	777	1	777	1	0.00
02/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	727	1	727	1	0.00
02/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	827	1	827	1	0.00
02/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12			Bond Future	6.92	106.7251	6.9160	106.7251	2,804.00
02/05/2012	R203 On 03-May-12	8.75	Call	Bond Future	7990	8	7990	8	0.00
02/05/2012	R203 On 03-May-12	8.80	Call	Bond Future	8197	8	8197	8	0.00
02/05/2012	R203 On 03-May-12	8.70	Call	Bond Future	7782	7	7782	7	0.00
02/05/2012	R203 On 03-May-12	7.00	Call	Bond Future	398	0	398	0	4,200.00
02/05/2012	R203 On 03-May-12	7.80	Call	Bond Future	3948	4	3948	4	0.00
02/05/2012	R203 On 03-May-12	7.15	Call	Bond Future	1063	1	1063	1	1,400.00
02/05/2012	R203 On 03-May-12	7.45	Call	Bond Future	2407	2	2407	2	0.00
02/05/2012	R203 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	1,400.00
02/05/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	4,200.00
02/05/2012	R203 On 03-May-12	7.15	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12	7.00	Put	Bond Future	15	0	15	0	0.00
02/05/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 02-August-12			Bond Future	6.99	108.2233	6.9880	108.2233	3,883.00
02/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6378	6	6378	6	0.00
02/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6578	6	6578	6	0.00
02/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6179	6	6179	6	0.00
02/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	443	0	443	0	4,200.00
02/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	827	1	827	1	1,400.00
02/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1506	1	1506	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2742	2	2742	2	0.00
02/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	320	0	320	0	4,200.00
02/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	801	1	801	1	1,400.00
02/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1432	2	1432	2	0.00
02/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	19	0	19	0	0.00
02/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2156	2	2156	2	0.00
02/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	13	0	13	0	0.00
02/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	15	0	15	0	0.00
02/05/2012	R203 On 01-November-12			Bond Future	7.04	105.7088	7.0410	105.7088	0.00
02/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3646	3	3646	3	0.00
02/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3495	3	3495	3	0.00
02/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3798	4	3798	4	0.00
02/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	686	1	686	1	0.00
02/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	787	1	787	1	0.00
02/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	736	1	736	1	0.00
02/05/2012	R203 On 07-February-13			Bond Future	7.10	107.4834	7.0990	107.4834	0.00
02/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1105	1	1105	1	0.00
02/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	1038	1	1038	1	0.00
02/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1174	1	1174	1	0.00
02/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3377	4	3377	4	0.00
02/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3648	4	3648	4	0.00
02/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3511	4	3511	4	0.00
02/05/2012	R204 On 03-May-12			Bond Future	7.21	106.6807	7.2110	106.6807	1,571.00
02/05/2012	R204 On 03-May-12	8.75	Call	Bond Future	7808	7	7808	7	0.00
02/05/2012	R204 On 03-May-12	8.80	Call	Bond Future	8049	8	8049	8	0.00
02/05/2012	R204 On 03-May-12	7.00	Call	Bond Future	0	0	0	0	550.00
02/05/2012	R204 On 03-May-12	7.75	Call	Bond Future	2821	2	2821	2	0.00
02/05/2012	R204 On 03-May-12	8.70	Call	Bond Future	7566	7	7566	7	0.00
02/05/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R204 On 03-May-12	7.00	Put	Bond Future	1131	2	1131	2	0.00
02/05/2012	R204 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	550.00
02/05/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R204 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
02/05/2012	R204 On 02-August-12			Bond Future	7.29	104.1511	7.2880	104.1511	4,098.00
02/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	6070	6	6070	6	0.00
02/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5842	5	5842	5	0.00
02/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6297	6	6297	6	0.00
02/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	57	0	57	0	0.00
02/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	79	0	79	0	0.00
02/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	68	0	68	0	0.00
02/05/2012	R204 On 01-November-12			Bond Future	7.35	105.7320	7.3460	105.7320	0.00
02/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4194	4	4194	4	0.00
02/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4369	4	4369	4	0.00
02/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	4022	4	4022	4	0.00
02/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1081	1	1081	1	0.00
02/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	951	1	951	1	0.00
02/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1014	1	1014	1	0.00
02/05/2012	R204 On 07-February-13			Bond Future	7.41	103.4747	7.4070	103.4747	0.00
02/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4318	4	4318	4	0.00
02/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4476	4	4476	4	0.00
02/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	4163	4	4163	4	0.00
02/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1616	2	1616	2	0.00
02/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1469	2	1469	2	0.00
02/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1541	2	1541	2	0.00
02/05/2012	R206 On 03-May-12			Bond Future	5.51	105.3874	5.5050	105.3874	1,000.00
02/05/2012	R206 On 03-May-12	7.50	Call	Bond Future	3176	3	3176	3	0.00
02/05/2012	R206 On 03-May-12	7.55	Call	Bond Future	3254	3	3254	3	0.00
02/05/2012	R206 On 03-May-12	7.45	Call	Bond Future	3098	3	3098	3	0.00
02/05/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 02-August-12			Bond Future	5.48	103.1013	5.4770	103.1013	1,781.00
02/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2427	2	2427	2	0.00
02/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2494	2	2494	2	0.00
02/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2359	2	2359	2	0.00
02/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 01-November-12			Bond Future	5.32	104.6700	5.3230	104.6700	0.00
02/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	860	1	860	1	0.00
02/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	812	1	812	1	0.00
02/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	909	1	909	1	0.00
02/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	70	0	70	0	0.00
02/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	88	0	88	0	0.00
02/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	78	0	78	0	0.00
02/05/2012	R206 On 07-February-13			Bond Future	5.03	102.6598	5.0250	102.6598	0.00
02/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	956	1	956	1	0.00
02/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	919	1	919	1	0.00
02/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	994	1	994	1	0.00
02/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	71	0	71	0	0.00
02/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	85	0	85	0	0.00
02/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	77	0	77	0	0.00
02/05/2012	R207 On 03-May-12			Bond Future	7.48	100.4780	7.4810	100.4780	6,296.00
02/05/2012	R207 On 03-May-12	8.75	Call	Bond Future	6938	6	6938	6	0.00
02/05/2012	R207 On 03-May-12	8.80	Call	Bond Future	7199	7	7199	7	0.00
02/05/2012	R207 On 03-May-12	8.70	Call	Bond Future	6676	6	6676	6	0.00
02/05/2012	R207 On 03-May-12	7.45	Call	Bond Future	90	0	90	0	2,400.00
02/05/2012	R207 On 03-May-12	7.65	Call	Bond Future	962	1	962	1	800.00
02/05/2012	R207 On 03-May-12	8.00	Call	Bond Future	2914	2	2914	2	0.00
02/05/2012	R207 On 03-May-12	8.30	Call	Bond Future	4550	4	4550	4	0.00
02/05/2012	R207 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	2,400.00
02/05/2012	R207 On 03-May-12	8.00	Put	Bond Future	0	0	0	0	800.00
02/05/2012	R207 On 03-May-12	7.65	Put	Bond Future	1	0	1	0	0.00
02/05/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R207 On 03-May-12	7.45	Put	Bond Future	268	1	268	1	0.00
02/05/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R207 On 02-August-12			Bond Future	7.56	98.2527	7.5610	98.2527	27,509.00
02/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6426	6	6426	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
02/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6184	6	6184	6	0.00
02/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6667	6	6667	6	0.00
02/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	80	0	80	0	0.00
02/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	108	0	108	0	0.00
02/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	94	0	94	0	0.00
02/05/2012	R207 On 01-November-12			Bond Future	7.62	99.7427	7.6220	99.7427	0.00
02/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4522	4	4522	4	0.00
02/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4708	4	4708	4	0.00
02/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4339	4	4339	4	0.00
02/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1283	1	1283	1	0.00
02/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1136	1	1136	1	0.00
02/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1208	1	1208	1	0.00
02/05/2012	R207 On 07-February-13			Bond Future	7.69	97.7765	7.6880	97.7765	0.00
02/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4688	4	4688	4	0.00
02/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4857	5	4857	5	0.00
02/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4522	4	4522	4	0.00
02/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1896	2	1896	2	0.00
02/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1728	2	1728	2	0.00
02/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1810	2	1810	2	0.00
02/05/2012	R208 On 03-May-12			Bond Future	7.57	94.9096	7.5710	94.9096	7,596.00
02/05/2012	R208 On 03-May-12	9.00	Call	Bond Future	8333	8	8333	8	0.00
02/05/2012	R208 On 03-May-12	9.05	Call	Bond Future	8607	8	8607	8	0.00
02/05/2012	R208 On 03-May-12	8.95	Call	Bond Future	8057	8	8057	8	0.00
02/05/2012	R208 On 03-May-12	7.50	Call	Bond Future	39	0	39	0	3,000.00
02/05/2012	R208 On 03-May-12	7.70	Call	Bond Future	800	0	800	0	1,000.00
02/05/2012	R208 On 03-May-12	8.05	Call	Bond Future	2902	2	2902	2	0.00
02/05/2012	R208 On 03-May-12	8.35	Call	Bond Future	4662	4	4662	4	0.00
02/05/2012	R208 On 03-May-12	8.35	Put	Bond Future	0	0	0	0	3,000.00
02/05/2012	R208 On 03-May-12	8.05	Put	Bond Future	0	0	0	0	1,000.00
02/05/2012	R208 On 03-May-12	7.70	Put	Bond Future	7	0	7	0	0.00
02/05/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R208 On 03-May-12	7.50	Put	Bond Future	479	1	479	1	0.00
02/05/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R208 On 02-August-12			Bond Future	7.64	96.2377	7.6440	96.2377	7,450.00
02/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6517	6	6517	6	0.00
02/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6773	6	6773	6	0.00
02/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6261	6	6261	6	0.00
02/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	624	1	624	1	3,450.00
02/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	4046	4	4046	4	0.00
02/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1251	1	1251	1	1,150.00
02/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	2176	2	2176	2	0.00
02/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1242	1	1242	1	1,150.00
02/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	482	1	482	1	3,450.00
02/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2124	2	2124	2	0.00
02/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	160	0	160	0	0.00
02/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3347	4	3347	4	0.00
02/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	120	0	120	0	0.00
02/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	139	0	139	0	0.00
02/05/2012	R208 On 01-November-12			Bond Future	7.70	94.3054	7.7040	94.3054	0.00
02/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4626	4	4626	4	0.00
02/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4435	4	4435	4	0.00
02/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4820	4	4820	4	0.00
02/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1397	2	1397	2	0.00
02/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1575	2	1575	2	0.00
02/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1484	2	1484	2	0.00
02/05/2012	R208 On 07-February-13			Bond Future	7.77	95.8922	7.7670	95.8922	0.00
02/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	4011	4	4011	4	0.00
02/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3852	4	3852	4	0.00
02/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	4175	4	4175	4	0.00
02/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2574	3	2574	3	0.00
02/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2813	3	2813	3	0.00
02/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2690	3	2690	3	0.00
02/05/2012	R209 On 03-May-12			Bond Future	8.69	75.9330	8.6910	75.9330	1,235.00
02/05/2012	R209 On 03-May-12	9.00	Call	Bond Future	2419	2	2419	2	0.00
02/05/2012	R209 On 03-May-12	8.95	Call	Bond Future	2036	2	2036	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
02/05/2012	R209 On 03-May-12	9.05	Call	Bond Future	2799	3	2799	3	0.00
02/05/2012	R209 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R209 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R209 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R209 On 02-August-12			Bond Future	8.76	77.0005	8.7610	77.0005	3,099.00
02/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	4804	5	4804	5	0.00
02/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	5072	5	5072	5	0.00
02/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	4540	4	4540	4	0.00
02/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1184	1	1184	1	0.00
02/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	985	1	985	1	0.00
02/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1081	1	1081	1	0.00
02/05/2012	R209 On 01-November-12			Bond Future	8.82	75.0253	8.8230	75.0253	0.00
02/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4878	5	4878	5	0.00
02/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	5088	5	5088	5	0.00
02/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	4671	5	4671	5	0.00
02/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3687	4	3687	4	0.00
02/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3343	3	3343	3	0.00
02/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3512	4	3512	4	0.00
02/05/2012	R209 On 07-February-13			Bond Future	8.89	76.2799	8.8890	76.2799	0.00
02/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	5544	5	5544	5	0.00
02/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	5746	6	5746	6	0.00
02/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	5349	5	5349	5	0.00
02/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	4880	5	4880	5	0.00
02/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4517	5	4517	5	0.00
02/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	4693	5	4693	5	0.00
02/05/2012	R210 On 03-May-12			Bond Future	142.65	142.6118	142.6536	142.6118	0.00
02/05/2012	R210 On 03-May-12	139.00	Call	Bond Future	3654	4	3654	4	0.00
02/05/2012	R210 On 03-May-12	138.95	Call	Bond Future	3704	4	3704	4	0.00
02/05/2012	R210 On 03-May-12	139.05	Call	Bond Future	3604	4	3604	4	0.00
02/05/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 02-August-12			Bond Future	144.65	144.6126	144.6519	144.6126	925.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1652	2	1652	2	0.00
02/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1702	2	1702	2	0.00
02/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1602	2	1602	2	0.00
02/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 03-May-12			Bond Future	119.64	119.6209	119.6405	119.6209	0.00
02/05/2012	R211 On 03-May-12	118.20	Call	Bond Future	1441	1	1441	1	0.00
02/05/2012	R211 On 03-May-12	118.25	Call	Bond Future	1391	1	1391	1	0.00
02/05/2012	R211 On 03-May-12	118.15	Call	Bond Future	1491	1	1491	1	0.00
02/05/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12			Bond Future	119.92	119.9023	119.9195	119.9023	480.00
02/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	31	0	31	0	0.00
02/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	131	0	131	0	0.00
02/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	81	0	81	0	0.00
02/05/2012	R212 On 03-May-12			Bond Future	118.81	118.5775	118.8113	118.5775	0.00
02/05/2012	R212 On 03-May-12	115.30	Call	Bond Future	3511	3	3511	3	0.00
02/05/2012	R212 On 03-May-12	115.25	Call	Bond Future	3561	3	3561	3	0.00
02/05/2012	R212 On 03-May-12	115.35	Call	Bond Future	3461	3	3461	3	0.00
02/05/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 02-August-12			Bond Future	118.94	118.7081	118.9423	118.7081	2,902.00
02/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	942	1	942	1	0.00
02/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	892	1	892	1	0.00
02/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	992	1	992	1	0.00
02/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 03-May-12			Bond Future	8.54	86.7005	8.5360	86.7005	1,283.00
02/05/2012	R213 On 03-May-12	9.25	Call	Bond Future	5627	5	5627	5	0.00
02/05/2012	R213 On 03-May-12	9.30	Call	Bond Future	6000	6	6000	6	0.00
02/05/2012	R213 On 03-May-12	9.20	Call	Bond Future	5251	5	5251	5	0.00
02/05/2012	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 02-August-12			Bond Future	8.61	87.9144	8.6080	87.9144	4,725.00
02/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	5793	6	5793	6	0.00
02/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	6090	6	6090	6	0.00
02/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	5501	5	5501	5	0.00
02/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	863	1	863	1	0.00
02/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	706	1	706	1	0.00
02/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	780	1	780	1	0.00
02/05/2012	R213 On 01-November-12			Bond Future	8.67	85.7090	8.6720	85.7090	0.00
02/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	5604	5	5604	5	0.00
02/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	5835	6	5835	6	0.00
02/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	5376	5	5376	5	0.00
02/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3179	3	3179	3	0.00
02/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	2868	3	2868	3	0.00
02/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3021	3	3021	3	0.00
02/05/2012	R213 On 07-February-13			Bond Future	8.74	87.1489	8.7420	87.1489	0.00
02/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	6268	6	6268	6	0.00
02/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	6487	6	6487	6	0.00
02/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	6052	6	6052	6	0.00
02/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4424	5	4424	5	0.00
02/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4093	4	4093	4	0.00
02/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4256	4	4256	4	0.00
02/05/2012	R214 On 03-May-12			Bond Future	8.74	77.4460	8.7360	77.4460	1,530.00
02/05/2012	R214 On 03-May-12	8.80	Call	Bond Future	534	0	534	0	0.00
02/05/2012	R214 On 03-May-12	8.81	Call	Bond Future	617	0	617	0	0.00
02/05/2012	R214 On 03-May-12	8.79	Call	Bond Future	451	0	451	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
02/05/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12			Bond Future	8.80	78.5292	8.8030	78.5292	1,530.00
02/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	58	0	58	0	0.00
02/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	108	0	108	0	0.00
02/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	25	0	25	0	0.00
03/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	AL7T On 03-May-12			Index Future	433.38	432.1360	433.3820	432.1360	0.00
03/05/2012	AL7T On 02-August-12			Index Future	440.24	438.1890	440.2370	438.1890	13.00
03/05/2012	AL7T On 01-November-12			Index Future	446.90	444.8370	446.9000	444.8370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	ALBI On 03-May-12			Index Future	392.18	391.4220	392.1760	391.4220	0.00
03/05/2012	ALBI On 02-August-12			Index Future	398.32	396.9050	398.3170	396.9050	1,008.00
03/05/2012	ALBI On 01-November-12			Index Future	404.35	402.9270	404.3450	402.9270	0.00
03/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0699	0.0649	0.0699	5,670.00
03/05/2012	CABA On 18-June-12			Can-Do Future	0.34	0.3272	0.3417	0.3272	8,000.00
03/05/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0048	0.0052	0.0048	8,000.00
03/05/2012	CABC On 18-June-12			Can-Do Future	0.19	0.1722	0.1850	0.1722	0.00
03/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0010	0.0011	0.0010	16,000.00
03/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	GOVI On 03-May-12			GOVI	393.07	392.3440	393.0740	392.3440	0.00
03/05/2012	GOVI On 03-May-12	382.00	Call	GOVI	110740	10	110740	10	0.00
03/05/2012	GOVI On 03-May-12	382.01	Call	GOVI	110640	10	110640	10	0.00
03/05/2012	GOVI On 03-May-12	381.99	Call	GOVI	110840	10	110840	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 02-August-12			GOVI	399.17	397.8390	399.1700	397.8390	231.00
03/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	91700	8	91700	8	0.00
03/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	91800	8	91800	8	0.00
03/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	91600	8	91600	8	0.00
03/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 01-November-12			GOVI	405.21	403.8750	405.2110	403.8750	0.00
03/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	32110	2	32110	2	0.00
03/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	32210	2	32210	2	0.00
03/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	32010	2	32010	2	0.00
03/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
03/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2012	IGOV On 03-May-12			Index Future	174.32	174.1730	174.3150	174.1730	0.00
03/05/2012	IGOV On 02-August-12			Index Future	176.54	176.6130	176.5380	176.6130	563.00
03/05/2012	IGOV On 01-November-12			Index Future	179.21	179.2920	179.2100	179.2920	0.00
03/05/2012	ILBI On 03-May-12			Index Future	471.74	471.7440	471.7440	471.7440	0.00
03/05/2012	ILBI On 02-August-12			Index Future	478.45	478.4480	478.4480	478.4480	169.00
03/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
03/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,890.00
03/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
03/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.63	94.3500	5.6300	94.3500	44,760.00
03/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.64	94.3300	5.6400	94.3300	0.00
03/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.70	94.2800	5.7000	94.2800	840.00
03/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.81	94.1500	5.8100	94.1500	790.00
03/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.95	93.9900	5.9500	93.9900	500.00
03/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.11	93.8100	6.1100	93.8100	1,700.00
03/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.30	93.6100	6.3000	93.6100	1,500.00
03/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.50	93.4000	6.5000	93.4000	0.00
03/05/2012	R157 On 03-May-12			Bond Future	6.35	123.1146	6.3500	123.1146	0.00
03/05/2012	R157 On 03-May-12	8.25	Call	Bond Future	6189	6	6189	6	0.00
03/05/2012	R157 On 03-May-12	8.30	Call	Bond Future	6347	6	6347	6	0.00
03/05/2012	R157 On 03-May-12	8.20	Call	Bond Future	6031	6	6031	6	0.00
03/05/2012	R157 On 03-May-12	6.25	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	6.50	Call	Bond Future	504	0	504	0	0.00
03/05/2012	R157 On 03-May-12	6.75	Call	Bond Future	1337	1	1337	1	0.00
03/05/2012	R157 On 03-May-12	7.35	Call	Bond Future	3309	3	3309	3	0.00
03/05/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	6.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	6.50	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	6.25	Put	Bond Future	337	0	337	0	0.00
03/05/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 02-August-12			Bond Future	6.40	124.8394	6.3960	124.8394	14,845.00
03/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4868	5	4868	5	0.00
03/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	5015	5	5015	5	0.00
03/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4721	5	4721	5	0.00
03/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	326	0	326	0	3,750.00
03/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	575	0	575	0	1,250.00
03/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	919	1	919	1	0.00
03/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1848	2	1848	2	0.00
03/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	138	0	138	0	3,750.00
03/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	441	1	441	1	1,250.00

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03/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	718	1	718	1	0.00
03/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	2	0	2	0	0.00
03/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1095	1	1095	1	0.00
03/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	1	0	1	0	0.00
03/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	2	0	0.00
03/05/2012	R157 On 01-November-12			Bond Future	6.43	119.9265	6.4250	119.9265	0.00
03/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	2088	2	2088	2	0.00
03/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1985	2	1985	2	0.00
03/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	2194	2	2194	2	0.00
03/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	421	0	421	0	0.00
03/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	494	1	494	1	0.00
03/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	456	1	456	1	0.00
03/05/2012	R157 On 07-February-13			Bond Future	6.45	121.9382	6.4520	121.9382	0.00
03/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1643	2	1643	2	0.00
03/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1725	2	1725	2	0.00
03/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1566	1	1566	1	0.00
03/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	926	1	926	1	0.00
03/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	828	1	828	1	0.00
03/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	874	1	874	1	0.00
03/05/2012	R186 On 03-May-12			Bond Future	8.09	124.1147	8.0900	124.1147	0.00
03/05/2012	R186 On 03-May-12	9.00	Call	Bond Future	8383	8	8383	8	0.00
03/05/2012	R186 On 03-May-12	9.05	Call	Bond Future	8819	9	8819	9	0.00
03/05/2012	R186 On 03-May-12	8.95	Call	Bond Future	7945	8	7945	8	0.00
03/05/2012	R186 On 03-May-12	7.90	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	8.20	Call	Bond Future	1060	1	1060	1	0.00
03/05/2012	R186 On 03-May-12	8.50	Call	Bond Future	3885	4	3885	4	0.00
03/05/2012	R186 On 03-May-12	8.85	Call	Bond Future	7060	7	7060	7	0.00
03/05/2012	R186 On 03-May-12	8.85	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	8.50	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	7.90	Put	Bond Future	1863	2	1863	2	0.00
03/05/2012	R186 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 02-August-12			Bond Future	8.12	120.5681	8.1240	120.5681	34,771.00
03/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	6609	6	6609	6	0.00
03/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	6968	6	6968	6	0.00
03/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	6256	6	6256	6	0.00
03/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	3419	3	3419	3	8,750.00
03/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	5978	5	5978	5	0.00
03/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	1340	1	1340	1	43.00
03/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	6681	6	6681	6	0.00
03/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	2213	2	2213	2	1,099.00
03/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	8451	8	8451	8	0.00
03/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	1165	1	1165	1	2,700.00
03/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	3698	3	3698	3	0.00
03/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	1057	1	1057	1	276.00
03/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	4893	5	4893	5	0.00
03/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2032	2	2032	2	900.00
03/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	478	1	478	1	199.00
03/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	5318	6	5318	6	0.00
03/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	815	1	815	1	43.00
03/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	3407	4	3407	4	0.00
03/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1006	1	1006	1	276.00
03/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	5612	6	5612	6	0.00
03/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	925	1	925	1	0.00
03/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2223	3	2223	3	0.00
03/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	746	1	746	1	0.00
03/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	832	1	832	1	2,700.00
03/05/2012	R186 On 01-November-12			Bond Future	8.19	122.3931	8.1860	122.3931	0.00
03/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	7666	7	7666	7	0.00
03/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	7965	7	7965	7	0.00
03/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	7371	7	7371	7	0.00
03/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2680	3	2680	3	0.00
03/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2393	3	2393	3	0.00
03/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2533	3	2533	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
03/05/2012	R186 On 07-February-13			Bond Future	8.25	119.1478	8.2530	119.1478	0.00
03/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	6860	6	6860	6	0.00
03/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	7120	7	7120	7	0.00
03/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	6610	6	6610	6	0.00
03/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	4815	5	4815	5	0.00
03/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	4429	5	4429	5	0.00
03/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	4616	5	4616	5	0.00
03/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7795	215.7838	215.7795	0.00
03/05/2012	R189 On 03-May-12	215.00	Call	Bond Future	784	1	784	1	0.00
03/05/2012	R189 On 03-May-12	215.05	Call	Bond Future	734	1	734	1	0.00
03/05/2012	R189 On 03-May-12	214.95	Call	Bond Future	834	1	834	1	0.00
03/05/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 02-August-12			Bond Future	218.80	218.8020	218.8043	218.8020	44.00
03/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	804	1	804	1	0.00
03/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	854	1	854	1	0.00
03/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	754	1	754	1	0.00
03/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 03-May-12			Bond Future	260.37	259.9941	260.3670	259.9941	0.00
03/05/2012	R197 On 03-May-12	251.00	Call	Bond Future	9367	9	9367	9	0.00
03/05/2012	R197 On 03-May-12	251.05	Call	Bond Future	9317	9	9317	9	0.00
03/05/2012	R197 On 03-May-12	250.95	Call	Bond Future	9417	9	9417	9	0.00
03/05/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 02-August-12			Bond Future	258.00	258.4471	257.9954	258.4471	1,389.00
03/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	995	1	995	1	0.00
03/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	945	1	945	1	0.00
03/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1045	1	1045	1	0.00
03/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 03-May-12			Bond Future	5.72	110.5511	5.7150	110.5511	0.00
03/05/2012	R201 On 03-May-12	7.75	Call	Bond Future	4963	5	4963	5	0.00
03/05/2012	R201 On 03-May-12	7.70	Call	Bond Future	4844	5	4844	5	0.00
03/05/2012	R201 On 03-May-12	7.80	Call	Bond Future	5081	5	5081	5	0.00
03/05/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 02-August-12			Bond Future	5.70	107.6934	5.7040	107.6934	2,704.00
03/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	4002	4	4002	4	0.00
03/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4110	4	4110	4	0.00
03/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3893	4	3893	4	0.00
03/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	1	0	1	0	0.00
03/05/2012	R201 On 01-November-12			Bond Future	5.65	109.3265	5.6480	109.3265	0.00
03/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1870	2	1870	2	0.00
03/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1785	2	1785	2	0.00
03/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1957	2	1957	2	0.00
03/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	125	0	125	0	0.00
03/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	154	0	154	0	0.00
03/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	139	0	139	0	0.00
03/05/2012	R201 On 07-February-13			Bond Future	5.55	106.7447	5.5520	106.7447	0.00
03/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1540	1	1540	1	0.00
03/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1473	1	1473	1	0.00
03/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1609	2	1609	2	0.00
03/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	271	0	271	0	0.00
03/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	312	0	312	0	0.00
03/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	290	0	290	0	0.00
03/05/2012	R202 On 03-May-12			Bond Future	192.01	191.8457	192.0150	191.8457	0.00
03/05/2012	R202 On 03-May-12	190.00	Call	Bond Future	2015	2	2015	2	0.00
03/05/2012	R202 On 03-May-12	190.05	Call	Bond Future	1965	2	1965	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
03/05/2012	R202 On 03-May-12	189.95	Call	Bond Future	2065	2	2065	2	0.00
03/05/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 02-August-12			Bond Future	191.95	191.7770	191.9466	191.7770	40,005.00
03/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	947	1	947	1	0.00
03/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	897	1	897	1	0.00
03/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	997	1	997	1	0.00
03/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12			Bond Future	6.89	107.0809	6.8900	107.0809	0.00
03/05/2012	R203 On 03-May-12	8.75	Call	Bond Future	8109	8	8109	8	0.00
03/05/2012	R203 On 03-May-12	8.80	Call	Bond Future	8316	8	8316	8	0.00
03/05/2012	R203 On 03-May-12	8.70	Call	Bond Future	7901	8	7901	8	0.00
03/05/2012	R203 On 03-May-12	7.00	Call	Bond Future	502	0	502	0	0.00
03/05/2012	R203 On 03-May-12	7.80	Call	Bond Future	4066	4	4066	4	0.00
03/05/2012	R203 On 03-May-12	7.15	Call	Bond Future	1182	1	1182	1	0.00
03/05/2012	R203 On 03-May-12	7.45	Call	Bond Future	2526	2	2526	2	0.00
03/05/2012	R203 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	7.15	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	7.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 02-August-12			Bond Future	6.95	108.5811	6.9500	108.5811	3,883.00
03/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6542	6	6542	6	0.00
03/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6742	7	6742	7	0.00
03/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6342	6	6342	6	0.00
03/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	484	0	484	0	4,200.00
03/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	892	1	892	1	1,400.00
03/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1603	2	1603	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
03/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2873	3	2873	3	0.00
03/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	284	0	284	0	4,200.00
03/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	731	1	731	1	1,400.00
03/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1331	1	1331	1	0.00
03/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	15	0	15	0	0.00
03/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2031	2	2031	2	0.00
03/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	10	0	10	0	0.00
03/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	13	0	13	0	0.00
03/05/2012	R203 On 01-November-12			Bond Future	7.00	106.0713	7.0020	106.0713	0.00
03/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3764	4	3764	4	0.00
03/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3919	4	3919	4	0.00
03/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3611	3	3611	3	0.00
03/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	740	1	740	1	0.00
03/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	644	1	644	1	0.00
03/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	691	1	691	1	0.00
03/05/2012	R203 On 07-February-13			Bond Future	7.06	107.8471	7.0590	107.8471	0.00
03/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1155	1	1155	1	0.00
03/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	1086	1	1086	1	0.00
03/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1227	1	1227	1	0.00
03/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3271	3	3271	3	0.00
03/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3538	4	3538	4	0.00
03/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3403	4	3403	4	0.00
03/05/2012	R204 On 03-May-12			Bond Future	7.18	107.1214	7.1800	107.1214	0.00
03/05/2012	R204 On 03-May-12	8.75	Call	Bond Future	7973	8	7973	8	0.00
03/05/2012	R204 On 03-May-12	8.80	Call	Bond Future	8215	8	8215	8	0.00
03/05/2012	R204 On 03-May-12	7.00	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R204 On 03-May-12	7.75	Call	Bond Future	2986	3	2986	3	0.00
03/05/2012	R204 On 03-May-12	8.70	Call	Bond Future	7731	8	7731	8	0.00
03/05/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R204 On 03-May-12	7.00	Put	Bond Future	966	1	966	1	0.00
03/05/2012	R204 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R204 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
03/05/2012	R204 On 02-August-12			Bond Future	7.24	104.5918	7.2400	104.5918	4,098.00
03/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	6305	6	6305	6	0.00
03/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	6075	6	6075	6	0.00
03/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6534	6	6534	6	0.00
03/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	47	0	47	0	0.00
03/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	65	0	65	0	0.00
03/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	56	0	56	0	0.00
03/05/2012	R204 On 01-November-12			Bond Future	7.30	106.1819	7.2960	106.1819	0.00
03/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4370	4	4370	4	0.00
03/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	4194	4	4194	4	0.00
03/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4548	4	4548	4	0.00
03/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	882	1	882	1	0.00
03/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1004	1	1004	1	0.00
03/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	942	1	942	1	0.00
03/05/2012	R204 On 07-February-13			Bond Future	7.36	103.9259	7.3560	103.9259	0.00
03/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4478	4	4478	4	0.00
03/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4639	4	4639	4	0.00
03/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	4320	4	4320	4	0.00
03/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1530	2	1530	2	0.00
03/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1389	1	1389	1	0.00
03/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1457	2	1457	2	0.00
03/05/2012	R206 On 03-May-12			Bond Future	5.48	105.5092	5.4800	105.5092	0.00
03/05/2012	R206 On 03-May-12	7.50	Call	Bond Future	3217	3	3217	3	0.00
03/05/2012	R206 On 03-May-12	7.55	Call	Bond Future	3295	3	3295	3	0.00
03/05/2012	R206 On 03-May-12	7.45	Call	Bond Future	3139	3	3139	3	0.00
03/05/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 02-August-12			Bond Future	5.46	103.2236	5.4600	103.2236	1,781.00
03/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2450	2	2450	2	0.00
03/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2518	2	2518	2	0.00
03/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2383	2	2383	2	0.00
03/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 01-November-12			Bond Future	5.31	104.7907	5.3050	104.7907	0.00
03/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	877	1	877	1	0.00
03/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	926	1	926	1	0.00
03/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	829	1	829	1	0.00
03/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	84	0	84	0	0.00
03/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	66	0	66	0	0.00
03/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	74	0	74	0	0.00
03/05/2012	R206 On 07-February-13			Bond Future	5.01	102.7785	5.0110	102.7785	0.00
03/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	967	1	967	1	0.00
03/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	929	1	929	1	0.00
03/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	1005	1	1005	1	0.00
03/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	69	0	69	0	0.00
03/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	83	0	83	0	0.00
03/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	76	0	76	0	0.00
03/05/2012	R207 On 03-May-12			Bond Future	7.43	100.9230	7.4300	100.9230	0.00
03/05/2012	R207 On 03-May-12	8.75	Call	Bond Future	7230	7	7230	7	0.00
03/05/2012	R207 On 03-May-12	8.80	Call	Bond Future	7491	7	7491	7	0.00
03/05/2012	R207 On 03-May-12	8.70	Call	Bond Future	6969	7	6969	7	0.00
03/05/2012	R207 On 03-May-12	7.45	Call	Bond Future	115	0	115	0	0.00
03/05/2012	R207 On 03-May-12	7.65	Call	Bond Future	1253	1	1253	1	0.00
03/05/2012	R207 On 03-May-12	8.00	Call	Bond Future	3206	3	3206	3	0.00
03/05/2012	R207 On 03-May-12	8.30	Call	Bond Future	4842	5	4842	5	0.00
03/05/2012	R207 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	8.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	7.65	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 02-August-12			Bond Future	7.48	98.7010	7.4770	98.7010	27,509.00
03/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6870	6	6870	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
03/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6625	6	6625	6	0.00
03/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	7114	7	7114	7	0.00
03/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	59	0	59	0	0.00
03/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	81	0	81	0	0.00
03/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	70	0	70	0	0.00
03/05/2012	R207 On 01-November-12			Bond Future	7.54	100.1996	7.5350	100.1996	0.00
03/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4857	5	4857	5	0.00
03/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4667	4	4667	4	0.00
03/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	5048	5	5048	5	0.00
03/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1006	1	1006	1	0.00
03/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1141	1	1141	1	0.00
03/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1072	1	1072	1	0.00
03/05/2012	R207 On 07-February-13			Bond Future	7.60	98.2342	7.5970	98.2342	0.00
03/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	5004	5	5004	5	0.00
03/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	5178	5	5178	5	0.00
03/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4832	5	4832	5	0.00
03/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1730	2	1730	2	0.00
03/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1573	2	1573	2	0.00
03/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1650	2	1650	2	0.00
03/05/2012	R208 On 03-May-12			Bond Future	7.53	95.4451	7.5250	95.4451	0.00
03/05/2012	R208 On 03-May-12	9.00	Call	Bond Future	8617	8	8617	8	0.00
03/05/2012	R208 On 03-May-12	9.05	Call	Bond Future	8892	9	8892	9	0.00
03/05/2012	R208 On 03-May-12	8.95	Call	Bond Future	8342	8	8342	8	0.00
03/05/2012	R208 On 03-May-12	7.50	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	7.70	Call	Bond Future	1077	1	1077	1	0.00
03/05/2012	R208 On 03-May-12	8.05	Call	Bond Future	3186	3	3186	3	0.00
03/05/2012	R208 On 03-May-12	8.35	Call	Bond Future	4947	5	4947	5	0.00
03/05/2012	R208 On 03-May-12	8.35	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	8.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	7.50	Put	Bond Future	155	0	155	0	0.00
03/05/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 02-August-12			Bond Future	7.57	96.7840	7.5710	96.7840	7,882.00
03/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6928	7	6928	7	0.00
03/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	7187	7	7187	7	0.00
03/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6668	6	6668	6	0.00
03/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	740	1	740	1	3,450.00
03/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	4401	4	4401	4	0.00
03/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1439	1	1439	1	1,150.00
03/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	2439	2	2439	2	0.00
03/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1064	1	1064	1	1,150.00
03/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	396	0	396	0	3,450.00
03/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	1870	2	1870	2	0.00
03/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	125	0	125	0	0.00
03/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3022	3	3022	3	0.00
03/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	93	0	93	0	0.00
03/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	109	0	109	0	0.00
03/05/2012	R208 On 01-November-12			Bond Future	7.63	94.8559	7.6280	94.8559	0.00
03/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4932	5	4932	5	0.00
03/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	5132	5	5132	5	0.00
03/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4734	4	4734	4	0.00
03/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1426	2	1426	2	0.00
03/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1261	1	1261	1	0.00
03/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1342	1	1342	1	0.00
03/05/2012	R208 On 07-February-13			Bond Future	7.69	96.4450	7.6890	96.4450	0.00
03/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	4269	4	4269	4	0.00
03/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	4105	4	4105	4	0.00
03/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	4440	4	4440	4	0.00
03/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2391	3	2391	3	0.00
03/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2618	3	2618	3	0.00
03/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2501	3	2501	3	0.00
03/05/2012	R209 On 03-May-12			Bond Future	8.67	76.2294	8.6700	76.2294	0.00
03/05/2012	R209 On 03-May-12	9.00	Call	Bond Future	2588	2	2588	2	0.00
03/05/2012	R209 On 03-May-12	8.95	Call	Bond Future	2205	2	2205	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
03/05/2012	R209 On 03-May-12	9.05	Call	Bond Future	2968	3	2968	3	0.00
03/05/2012	R209 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R209 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R209 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R209 On 02-August-12			Bond Future	8.70	77.3008	8.7040	77.3008	3,099.00
03/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	5132	5	5132	5	0.00
03/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	5409	5	5409	5	0.00
03/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	4859	5	4859	5	0.00
03/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1049	1	1049	1	0.00
03/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	868	1	868	1	0.00
03/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	955	1	955	1	0.00
03/05/2012	R209 On 01-November-12			Bond Future	8.77	75.3298	8.7650	75.3298	0.00
03/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	5135	5	5135	5	0.00
03/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	4922	5	4922	5	0.00
03/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	5352	5	5352	5	0.00
03/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3151	3	3151	3	0.00
03/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3481	4	3481	4	0.00
03/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3312	4	3312	4	0.00
03/05/2012	R209 On 07-February-13			Bond Future	8.83	76.5882	8.8290	76.5882	0.00
03/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	5799	6	5799	6	0.00
03/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	6006	6	6006	6	0.00
03/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	5598	5	5598	5	0.00
03/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	4662	5	4662	5	0.00
03/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4311	5	4311	5	0.00
03/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	4482	5	4482	5	0.00
03/05/2012	R210 On 03-May-12			Bond Future	142.67	142.6536	142.6675	142.6536	0.00
03/05/2012	R210 On 03-May-12	139.00	Call	Bond Future	3668	4	3668	4	0.00
03/05/2012	R210 On 03-May-12	138.95	Call	Bond Future	3718	4	3718	4	0.00
03/05/2012	R210 On 03-May-12	139.05	Call	Bond Future	3618	4	3618	4	0.00
03/05/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 02-August-12			Bond Future	144.66	144.6519	144.6647	144.6519	925.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1665	2	1665	2	0.00
03/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1715	2	1715	2	0.00
03/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1615	2	1615	2	0.00
03/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 03-May-12			Bond Future	119.65	119.6405	119.6470	119.6405	0.00
03/05/2012	R211 On 03-May-12	118.20	Call	Bond Future	1447	1	1447	1	0.00
03/05/2012	R211 On 03-May-12	118.25	Call	Bond Future	1397	1	1397	1	0.00
03/05/2012	R211 On 03-May-12	118.15	Call	Bond Future	1497	1	1497	1	0.00
03/05/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 02-August-12			Bond Future	119.93	119.9195	119.9250	119.9195	480.00
03/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	25	0	25	0	0.00
03/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	125	0	125	0	0.00
03/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	75	0	75	0	0.00
03/05/2012	R212 On 03-May-12			Bond Future	118.82	118.8113	118.8217	118.8113	0.00
03/05/2012	R212 On 03-May-12	115.30	Call	Bond Future	3522	4	3522	4	0.00
03/05/2012	R212 On 03-May-12	115.25	Call	Bond Future	3572	4	3572	4	0.00
03/05/2012	R212 On 03-May-12	115.35	Call	Bond Future	3472	3	3472	3	0.00
03/05/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R212 On 02-August-12			Bond Future	118.85	118.9423	118.8491	118.9423	2,962.00
03/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	849	1	849	1	0.00
03/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	799	1	799	1	0.00
03/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	899	1	899	1	0.00
03/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R213 On 03-May-12			Bond Future	8.52	87.0476	8.5150	87.0476	0.00
03/05/2012	R213 On 03-May-12	9.25	Call	Bond Future	5801	6	5801	6	0.00
03/05/2012	R213 On 03-May-12	9.30	Call	Bond Future	6174	6	6174	6	0.00
03/05/2012	R213 On 03-May-12	9.20	Call	Bond Future	5425	5	5425	5	0.00
03/05/2012	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R213 On 02-August-12			Bond Future	8.56	88.2645	8.5600	88.2645	4,725.00
03/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	6100	6	6100	6	0.00
03/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	6404	6	6404	6	0.00
03/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	5800	6	5800	6	0.00
03/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	768	1	768	1	0.00
03/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	626	1	626	1	0.00
03/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	694	1	694	1	0.00
03/05/2012	R213 On 01-November-12			Bond Future	8.62	86.0705	8.6240	86.0705	0.00
03/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	5836	6	5836	6	0.00
03/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	6073	6	6073	6	0.00
03/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	5603	5	5603	5	0.00
03/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3018	3	3018	3	0.00
03/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	2718	3	2718	3	0.00
03/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	2864	3	2864	3	0.00
03/05/2012	R213 On 07-February-13			Bond Future	8.69	87.5130	8.6930	87.5130	0.00
03/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	6492	6	6492	6	0.00
03/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	6716	6	6716	6	0.00
03/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	6272	6	6272	6	0.00
03/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4254	4	4254	4	0.00
03/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	3932	4	3932	4	0.00
03/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4089	4	4089	4	0.00
03/05/2012	R214 On 03-May-12			Bond Future	8.71	77.7973	8.7100	77.7973	0.00
03/05/2012	R214 On 03-May-12	8.80	Call	Bond Future	753	1	753	1	0.00
03/05/2012	R214 On 03-May-12	8.81	Call	Bond Future	836	1	836	1	0.00
03/05/2012	R214 On 03-May-12	8.79	Call	Bond Future	670	0	670	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
03/05/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 02-August-12			Bond Future	8.74	78.8922	8.7410	78.8922	1,530.00
03/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	492	0	492	0	0.00
03/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	574	0	574	0	0.00
03/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	409	0	409	0	0.00
03/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
04/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	AL7T On 02-August-12			Index Future	439.52	440.2370	439.5190	440.2370	13.00
04/05/2012	AL7T On 01-November-12			Index Future	446.18	446.9000	446.1770	446.9000	0.00
04/05/2012	ALBI On 02-August-12			Index Future	397.69	398.3170	397.6890	398.3170	1,008.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2012	ALBI On 01-November-12			Index Future	403.71	404.3450	403.7130	404.3450	0.00
04/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	CAAZ On 18-June-12			Can-Do Future	0.09	0.0649	0.0862	0.0649	5,670.00
04/05/2012	CABA On 18-June-12			Can-Do Future	0.33	0.3417	0.3325	0.3417	8,000.00
04/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0052	0.0032	0.0052	8,000.00
04/05/2012	CABC On 18-June-12			Can-Do Future	0.14	0.1850	0.1375	0.1850	0.00
04/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0011	0.0007	0.0011	16,000.00
04/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2012	DAUS On 31-May-12			Any day expiry	7.85	7.7440	7.8456	7.7440	0.00
04/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	166	0	166	0	0.00
04/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	160	0	160	0	0.00
04/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	172	0	172	0	0.00
04/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	452	0	452	0	0.00
04/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	23	0	23	0	4,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	6	0	6	0	4,110.00
04/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	427	0	427	0	0.00
04/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	66	0	66	0	0.00
04/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	74	0	74	0	0.00
04/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	70	0	70	0	0.00
04/05/2012	DAUS On 29-June-12			Any day expiry	7.88	7.7770	7.8789	7.7770	0.00
04/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	234	0	234	0	0.00
04/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	228	0	228	0	0.00
04/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	240	0	240	0	0.00
04/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	66	0	66	0	5,480.00
04/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	499	0	499	0	0.00
04/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	20	0	20	0	5,480.00
04/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	437	0	437	0	0.00
04/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	101	0	101	0	0.00
04/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	109	0	109	0	0.00
04/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	105	0	105	0	0.00
04/05/2012	DAUS On 31-July-12			Any day expiry	7.92	7.8130	7.9155	7.8130	0.00
04/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	272	0	272	0	0.00
04/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	267	0	267	0	0.00
04/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	278	0	278	0	0.00
04/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	552	0	552	0	0.00
04/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	118	0	118	0	4,800.00
04/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	37	0	37	0	4,800.00
04/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	453	0	453	0	0.00
04/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	153	0	153	0	0.00
04/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	162	0	162	0	0.00
04/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	157	0	157	0	0.00
04/05/2012	DAUS On 31-August-12			Any day expiry	7.95	7.8490	7.9514	7.8490	0.00
04/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	312	0	312	0	0.00
04/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	308	0	308	0	0.00
04/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	317	0	317	0	0.00
04/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	172	0	172	0	6,170.00
04/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	608	0	608	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
04/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	57	0	57	0	6,170.00
04/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	471	0	471	0	0.00
04/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	206	0	206	0	0.00
04/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	217	0	217	0	0.00
04/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	211	0	211	0	0.00
04/05/2012	DAUS On 28-September-12			Any day expiry	7.98	7.8810	7.9838	7.8810	0.00
04/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	342	0	342	0	0.00
04/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	337	0	337	0	0.00
04/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	347	0	347	0	0.00
04/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	655	0	655	0	0.00
04/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	218	0	218	0	7,540.00
04/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	71	0	71	0	7,540.00
04/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	484	0	484	0	0.00
04/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	253	0	253	0	0.00
04/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	263	0	263	0	0.00
04/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	258	0	258	0	0.00
04/05/2012	DAUS On 31-October-12			Any day expiry	8.02	7.9190	8.0220	7.9190	0.00
04/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	400	0	400	0	0.00
04/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	395	0	395	0	0.00
04/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	405	0	405	0	0.00
04/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	709	0	709	0	0.00
04/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	271	0	271	0	8,220.00
04/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	87	0	87	0	8,220.00
04/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	499	0	499	0	0.00
04/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	273	0	273	0	0.00
04/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	283	0	283	0	0.00
04/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	278	0	278	0	0.00
04/05/2012	GOVI On 02-August-12			GOVI	398.57	399.1700	398.5680	399.1700	231.00
04/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	85680	9	85680	9	0.00
04/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	85780	9	85780	9	0.00
04/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	85580	9	85580	9	0.00
04/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
04/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
04/05/2012	GOVI On 01-November-12			GOVI	404.61	405.2110	404.6050	405.2110	0.00
04/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	26050	3	26050	3	0.00
04/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	25950	3	25950	3	0.00
04/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	26150	3	26150	3	0.00
04/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
04/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
04/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
04/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2012	IGOV On 02-August-12			Index Future	176.70	176.5380	176.7030	176.5380	563.00
04/05/2012	IGOV On 01-November-12			Index Future	179.38	179.2100	179.3790	179.2100	0.00
04/05/2012	ILBI On 02-August-12			Index Future	478.45	478.4480	478.4480	478.4480	169.00
04/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
04/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,890.00
04/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	0.00
04/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.63	94.3800	5.6300	94.3800	0.00
04/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	44,760.00
04/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.65	94.3600	5.6500	94.3600	0.00
04/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.73	94.3000	5.7300	94.3000	840.00
04/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.85	94.1900	5.8500	94.1900	790.00
04/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.99	94.0500	5.9900	94.0500	500.00
04/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.15	93.8900	6.1500	93.8900	1,700.00
04/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.34	93.7000	6.3400	93.7000	1,500.00
04/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.51	93.5000	6.5100	93.5000	0.00
04/05/2012	R157 On 03-May-12			Bond Future	6.35	123.1146	6.3500	123.1146	0.00
04/05/2012	R157 On 02-August-12			Bond Future	6.43	125.0292	6.4290	125.0292	14,845.00
04/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4765	5	4765	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
04/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4913	5	4913	5	0.00
04/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4618	5	4618	5	0.00
04/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	291	0	291	0	3,750.00
04/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	525	1	525	1	1,250.00
04/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	854	1	854	1	0.00
04/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1759	2	1759	2	0.00
04/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	152	0	152	0	3,750.00
04/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	478	0	478	0	1,250.00
04/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	771	1	771	1	0.00
04/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	2	0	2	0	0.00
04/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1163	1	1163	1	0.00
04/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	2	0	0.00
04/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	1	0	1	0	0.00
04/05/2012	R157 On 01-November-12			Bond Future	6.46	120.1153	6.4610	120.1153	0.00
04/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	2011	2	2011	2	0.00
04/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1910	2	1910	2	0.00
04/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	2115	2	2115	2	0.00
04/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	445	0	445	0	0.00
04/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	522	0	522	0	0.00
04/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	482	0	482	0	0.00
04/05/2012	R157 On 07-February-13			Bond Future	6.50	122.1194	6.5020	122.1194	0.00
04/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1564	2	1564	2	0.00
04/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1644	2	1644	2	0.00
04/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1488	2	1488	2	0.00
04/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	977	1	977	1	0.00
04/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	876	1	876	1	0.00
04/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	925	1	925	1	0.00
04/05/2012	R186 On 03-May-12			Bond Future	8.09	124.1147	8.0900	124.1147	0.00
04/05/2012	R186 On 02-August-12			Bond Future	8.15	121.2631	8.1540	121.2631	34,771.00
04/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	6370	7	6370	7	0.00
04/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	6725	7	6725	7	0.00
04/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	6021	6	6021	6	0.00
04/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	3241	3	3241	3	8,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	5747	6	5747	6	0.00
04/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	1240	1	1240	1	43.00
04/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	6441	7	6441	7	0.00
04/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	2074	2	2074	2	1,099.00
04/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	8193	8	8193	8	0.00
04/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	1073	1	1073	1	2,700.00
04/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	3511	4	3511	4	0.00
04/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	971	1	971	1	276.00
04/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	5079	5	5079	5	0.00
04/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2131	2	2131	2	900.00
04/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	506	0	506	0	199.00
04/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	5512	5	5512	5	0.00
04/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	861	1	861	1	43.00
04/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	3554	3	3554	3	0.00
04/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1062	1	1062	1	276.00
04/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	5813	6	5813	6	0.00
04/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	977	1	977	1	0.00
04/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2331	2	2331	2	0.00
04/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	790	1	790	1	0.00
04/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	879	1	879	1	2,700.00
04/05/2012	R186 On 01-November-12			Bond Future	8.22	123.1038	8.2180	123.1038	0.00
04/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	7449	8	7449	8	0.00
04/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	7744	8	7744	8	0.00
04/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	7159	7	7159	7	0.00
04/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2768	3	2768	3	0.00
04/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2472	2	2472	2	0.00
04/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2616	3	2616	3	0.00
04/05/2012	R186 On 07-February-13			Bond Future	8.29	119.8539	8.2880	119.8539	0.00
04/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	6663	7	6663	7	0.00
04/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	6919	7	6919	7	0.00
04/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	6417	7	6417	7	0.00
04/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	4944	5	4944	5	0.00
04/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	4550	4	4550	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
04/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	4741	5	4741	5	0.00
04/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7795	215.7838	215.7795	0.00
04/05/2012	R189 On 02-August-12			Bond Future	218.80	218.8043	218.8039	218.8043	44.00
04/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	804	1	804	1	0.00
04/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	754	1	754	1	0.00
04/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	854	1	854	1	0.00
04/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R197 On 03-May-12			Bond Future	260.37	259.9941	260.3670	259.9941	0.00
04/05/2012	R197 On 02-August-12			Bond Future	258.84	257.9954	258.8404	257.9954	1,389.00
04/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1840	1	1840	1	0.00
04/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1890	1	1890	1	0.00
04/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1790	1	1790	1	0.00
04/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R201 On 03-May-12			Bond Future	5.72	110.5511	5.7150	110.5511	0.00
04/05/2012	R201 On 02-August-12			Bond Future	5.74	107.7801	5.7380	107.7801	2,704.00
04/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3924	4	3924	4	0.00
04/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4033	4	4033	4	0.00
04/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3815	4	3815	4	0.00
04/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R201 On 01-November-12			Bond Future	5.69	109.4127	5.6860	109.4127	0.00
04/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1803	2	1803	2	0.00
04/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1719	2	1719	2	0.00
04/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1889	2	1889	2	0.00
04/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	135	0	135	0	0.00
04/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	166	0	166	0	0.00
04/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	150	0	150	0	0.00
04/05/2012	R201 On 07-February-13			Bond Future	5.61	106.8240	5.6080	106.8240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1465	2	1465	2	0.00
04/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1531	2	1531	2	0.00
04/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1398	1	1398	1	0.00
04/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	338	0	338	0	0.00
04/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	294	0	294	0	0.00
04/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	316	0	316	0	0.00
04/05/2012	R202 On 03-May-12			Bond Future	192.01	191.8457	192.0150	191.8457	0.00
04/05/2012	R202 On 02-August-12			Bond Future	191.96	191.9466	191.9616	191.9466	40,005.00
04/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	962	1	962	1	0.00
04/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	912	1	912	1	0.00
04/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	1012	1	1012	1	0.00
04/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R203 On 03-May-12			Bond Future	6.89	107.0809	6.8900	107.0809	0.00
04/05/2012	R203 On 02-August-12			Bond Future	6.97	108.7474	6.9710	108.7474	3,883.00
04/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6451	7	6451	7	0.00
04/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6650	7	6650	7	0.00
04/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6251	6	6251	6	0.00
04/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	453	0	453	0	4,200.00
04/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	846	1	846	1	1,400.00
04/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1540	2	1540	2	0.00
04/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2794	3	2794	3	0.00
04/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	297	0	297	0	4,200.00
04/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	760	1	760	1	1,400.00
04/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1377	1	1377	1	0.00
04/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	16	0	16	0	0.00
04/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2092	2	2092	2	0.00
04/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	10	0	10	0	0.00
04/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	13	0	13	0	0.00
04/05/2012	R203 On 01-November-12			Bond Future	7.02	106.2344	7.0240	106.2344	0.00
04/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3690	4	3690	4	0.00
04/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3844	4	3844	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
04/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3539	4	3539	4	0.00
04/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	760	1	760	1	0.00
04/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	661	1	661	1	0.00
04/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	709	1	709	1	0.00
04/05/2012	R203 On 07-February-13			Bond Future	7.09	108.0057	7.0880	108.0057	0.00
04/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1113	1	1113	1	0.00
04/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	1045	1	1045	1	0.00
04/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1183	1	1183	1	0.00
04/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3342	3	3342	3	0.00
04/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3612	4	3612	4	0.00
04/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3476	3	3476	3	0.00
04/05/2012	R204 On 03-May-12			Bond Future	7.18	107.1214	7.1800	107.1214	0.00
04/05/2012	R204 On 02-August-12			Bond Future	7.27	104.8387	7.2650	104.8387	4,098.00
04/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	6179	6	6179	6	0.00
04/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5950	6	5950	6	0.00
04/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6408	7	6408	7	0.00
04/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	50	0	50	0	0.00
04/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	69	0	69	0	0.00
04/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	59	0	59	0	0.00
04/05/2012	R204 On 01-November-12			Bond Future	7.32	106.4302	7.3230	106.4302	0.00
04/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4267	4	4267	4	0.00
04/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	4092	4	4092	4	0.00
04/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4443	5	4443	5	0.00
04/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	911	1	911	1	0.00
04/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1037	1	1037	1	0.00
04/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	973	1	973	1	0.00
04/05/2012	R204 On 07-February-13			Bond Future	7.39	104.1692	7.3890	104.1692	0.00
04/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4367	4	4367	4	0.00
04/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4526	5	4526	5	0.00
04/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	4211	4	4211	4	0.00
04/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1579	2	1579	2	0.00
04/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1433	1	1433	1	0.00
04/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1504	1	1504	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
04/05/2012	R206 On 03-May-12			Bond Future	5.48	105.5092	5.4800	105.5092	0.00
04/05/2012	R206 On 02-August-12			Bond Future	5.49	103.2473	5.4910	103.2473	1,781.00
04/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2407	2	2407	2	0.00
04/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2474	3	2474	3	0.00
04/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2340	2	2340	2	0.00
04/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R206 On 01-November-12			Bond Future	5.34	104.8116	5.3420	104.8116	0.00
04/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	841	1	841	1	0.00
04/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	889	1	889	1	0.00
04/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	793	1	793	1	0.00
04/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	91	0	91	0	0.00
04/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	72	0	72	0	0.00
04/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	81	0	81	0	0.00
04/05/2012	R206 On 07-February-13			Bond Future	5.08	102.7912	5.0820	102.7912	0.00
04/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	913	1	913	1	0.00
04/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	876	1	876	1	0.00
04/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	950	1	950	1	0.00
04/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	78	0	78	0	0.00
04/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	94	0	94	0	0.00
04/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	86	0	86	0	0.00
04/05/2012	R207 On 03-May-12			Bond Future	7.43	100.9230	7.4300	100.9230	0.00
04/05/2012	R207 On 02-August-12			Bond Future	7.51	99.1686	7.5130	99.1686	27,509.00
04/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6675	7	6675	7	0.00
04/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6431	7	6431	7	0.00
04/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6919	7	6919	7	0.00
04/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	65	0	65	0	0.00
04/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	88	0	88	0	0.00
04/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	76	0	76	0	0.00
04/05/2012	R207 On 01-November-12			Bond Future	7.57	100.6700	7.5720	100.6700	0.00
04/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4704	5	4704	5	0.00
04/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4517	5	4517	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
04/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4894	5	4894	5	0.00
04/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1052	1	1052	1	0.00
04/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1191	1	1191	1	0.00
04/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1120	1	1120	1	0.00
04/05/2012	R207 On 07-February-13			Bond Future	7.64	98.7103	7.6410	98.7103	0.00
04/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4842	5	4842	5	0.00
04/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	5014	5	5014	5	0.00
04/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4673	5	4673	5	0.00
04/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1801	2	1801	2	0.00
04/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1639	2	1639	2	0.00
04/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1718	2	1718	2	0.00
04/05/2012	R208 On 03-May-12			Bond Future	7.53	95.4451	7.5250	95.4451	0.00
04/05/2012	R208 On 02-August-12			Bond Future	7.59	97.2250	7.5910	97.2250	7,882.00
04/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6811	7	6811	7	0.00
04/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	7070	7	7070	7	0.00
04/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6551	7	6551	7	0.00
04/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	697	1	697	1	3,450.00
04/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	4294	4	4294	4	0.00
04/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1374	1	1374	1	1,150.00
04/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	2354	2	2354	2	0.00
04/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1100	1	1100	1	1,150.00
04/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	410	0	410	0	3,450.00
04/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	1927	2	1927	2	0.00
04/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	130	0	130	0	0.00
04/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3100	3	3100	3	0.00
04/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	97	0	97	0	0.00
04/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	113	0	113	0	0.00
04/05/2012	R208 On 01-November-12			Bond Future	7.65	95.3039	7.6490	95.3039	0.00
04/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4837	5	4837	5	0.00
04/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	5036	5	5036	5	0.00
04/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4642	5	4642	5	0.00
04/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1459	1	1459	1	0.00
04/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1289	1	1289	1	0.00

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04/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1371	1	1371	1	0.00
04/05/2012	R208 On 07-February-13			Bond Future	7.71	96.8924	7.7140	96.8924	0.00
04/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	4177	4	4177	4	0.00
04/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	4015	4	4015	4	0.00
04/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	4346	4	4346	4	0.00
04/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2441	2	2441	2	0.00
04/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2672	3	2672	3	0.00
04/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2552	3	2552	3	0.00
04/05/2012	R209 On 03-May-12			Bond Future	8.67	76.2294	8.6700	76.2294	0.00
04/05/2012	R209 On 02-August-12			Bond Future	8.73	77.7548	8.7290	77.7548	3,099.00
04/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	4970	5	4970	5	0.00
04/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	5244	5	5244	5	0.00
04/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	4701	5	4701	5	0.00
04/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1091	1	1091	1	0.00
04/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	903	1	903	1	0.00
04/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	993	1	993	1	0.00
04/05/2012	R209 On 01-November-12			Bond Future	8.79	75.7862	8.7900	75.7862	0.00
04/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	5007	5	5007	5	0.00
04/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	4796	5	4796	5	0.00
04/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	5221	5	5221	5	0.00
04/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3217	3	3217	3	0.00
04/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3553	3	3553	3	0.00
04/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3382	3	3382	3	0.00
04/05/2012	R209 On 07-February-13			Bond Future	8.86	77.0545	8.8580	77.0545	0.00
04/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	5661	6	5661	6	0.00
04/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	5463	6	5463	6	0.00
04/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	5866	6	5866	6	0.00
04/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4397	4	4397	4	0.00
04/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	4753	5	4753	5	0.00
04/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	4570	4	4570	4	0.00
04/05/2012	R210 On 03-May-12			Bond Future	142.67	142.6536	142.6675	142.6536	0.00
04/05/2012	R210 On 02-August-12			Bond Future	144.49	144.6647	144.4873	144.6647	925.00
04/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1487	2	1487	2	0.00

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04/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1437	2	1437	2	0.00
04/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1537	2	1537	2	0.00
04/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R211 On 03-May-12			Bond Future	119.65	119.6405	119.6470	119.6405	0.00
04/05/2012	R211 On 02-August-12			Bond Future	119.82	119.9250	119.8208	119.9250	480.00
04/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
04/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
04/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
04/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	229	0	229	0	0.00
04/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	129	0	129	0	0.00
04/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	179	0	179	0	0.00
04/05/2012	R212 On 03-May-12			Bond Future	118.82	118.8113	118.8217	118.8113	0.00
04/05/2012	R212 On 02-August-12			Bond Future	118.86	118.8491	118.8571	118.8491	2,962.00
04/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	857	1	857	1	0.00
04/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	807	1	807	1	0.00
04/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	907	1	907	1	0.00
04/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R213 On 03-May-12			Bond Future	8.52	87.0476	8.5150	87.0476	0.00
04/05/2012	R213 On 02-August-12			Bond Future	8.60	88.6579	8.5960	88.6579	4,725.00
04/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	5852	6	5852	6	0.00
04/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	6151	6	6151	6	0.00
04/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	5556	6	5556	6	0.00
04/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	820	1	820	1	0.00
04/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	668	1	668	1	0.00
04/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	741	1	741	1	0.00
04/05/2012	R213 On 01-November-12			Bond Future	8.66	86.4586	8.6600	86.4586	0.00
04/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	5642	6	5642	6	0.00
04/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	5874	6	5874	6	0.00
04/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	5413	6	5413	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
04/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3119	3	3119	3	0.00
04/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	2810	3	2810	3	0.00
04/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	2962	3	2962	3	0.00
04/05/2012	R213 On 07-February-13			Bond Future	8.73	87.9033	8.7330	87.9033	0.00
04/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	6292	6	6292	6	0.00
04/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	6512	7	6512	7	0.00
04/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	6075	6	6075	6	0.00
04/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4376	4	4376	4	0.00
04/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4046	4	4046	4	0.00
04/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4208	4	4208	4	0.00
04/05/2012	R214 On 03-May-12			Bond Future	8.71	77.7973	8.7100	77.7973	0.00
04/05/2012	R214 On 02-August-12			Bond Future	8.77	79.4088	8.7710	79.4088	1,530.00
04/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	241	0	241	0	0.00
04/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	324	1	324	1	0.00
04/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	158	0	158	0	0.00
04/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
04/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00
07/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	AL7T On 02-August-12			Index Future	438.01	439.5190	438.0140	439.5190	13.00
07/05/2012	AL7T On 01-November-12			Index Future	444.64	446.1770	444.6350	446.1770	0.00
07/05/2012	ALBI On 02-August-12			Index Future	396.45	397.6890	396.4520	397.6890	1,008.00
07/05/2012	ALBI On 01-November-12			Index Future	402.44	403.7130	402.4440	403.7130	0.00
07/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0862	0.0598	0.0862	5,670.00
07/05/2012	CABA On 18-June-12			Can-Do Future	0.35	0.3325	0.3524	0.3325	8,000.00
07/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0032	0.0044	0.0032	8,000.00
07/05/2012	CABC On 18-June-12			Can-Do Future	0.18	0.1375	0.1816	0.1375	0.00
07/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0007	0.0009	0.0007	16,000.00
07/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	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
07/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	DAUS On 31-May-12			Any day expiry	7.85	7.8456	7.8533	7.8456	0.00
07/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	167	0	167	0	0.00
07/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	161	0	161	0	0.00
07/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	174	0	174	0	0.00
07/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	21	0	21	0	4,110.00
07/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	458	0	458	0	0.00
07/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	5	0	5	0	4,110.00
07/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	418	0	418	0	0.00
07/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	61	0	61	0	0.00
07/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	68	0	68	0	0.00
07/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	64	0	64	0	0.00
07/05/2012	DAUS On 29-June-12			Any day expiry	7.89	7.8789	7.8866	7.8789	0.00
07/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	237	0	237	0	0.00
07/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	231	0	231	0	0.00
07/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	243	0	243	0	0.00
07/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	505	0	505	0	0.00
07/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	66	0	66	0	5,480.00
07/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	18	0	18	0	5,480.00
07/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	429	0	429	0	0.00
07/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	96	0	96	0	0.00
07/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	104	0	104	0	0.00
07/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	100	0	100	0	0.00
07/05/2012	DAUS On 31-July-12			Any day expiry	7.92	7.9155	7.9233	7.9155	0.00
07/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	278	0	278	0	0.00
07/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	272	0	272	0	0.00
07/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	283	0	283	0	0.00
07/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	119	0	119	0	4,800.00
07/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	559	1	559	1	0.00
07/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	36	0	36	0	4,800.00
07/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	446	0	446	0	0.00
07/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	150	0	150	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	159	0	159	0	0.00
07/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	155	0	155	0	0.00
07/05/2012	DAUS On 31-August-12			Any day expiry	7.96	7.9514	7.9590	7.9514	0.00
07/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	315	0	315	0	0.00
07/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	310	0	310	0	0.00
07/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	320	0	320	0	0.00
07/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	613	1	613	1	0.00
07/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	172	0	172	0	6,170.00
07/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	54	0	54	0	6,170.00
07/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	463	0	463	0	0.00
07/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	201	0	201	0	0.00
07/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	211	0	211	0	0.00
07/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	206	0	206	0	0.00
07/05/2012	DAUS On 28-September-12			Any day expiry	7.99	7.9838	7.9913	7.9838	0.00
07/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	343	0	343	0	0.00
07/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	338	0	338	0	0.00
07/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	348	0	348	0	0.00
07/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	218	0	218	0	7,540.00
07/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	659	1	659	1	0.00
07/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	68	0	68	0	7,540.00
07/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	477	0	477	0	0.00
07/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	247	0	247	0	0.00
07/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	257	0	257	0	0.00
07/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	252	0	252	0	0.00
07/05/2012	DAUS On 31-October-12			Any day expiry	8.03	8.0220	8.0294	8.0220	0.00
07/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	398	0	398	0	0.00
07/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	394	0	394	0	0.00
07/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	403	0	403	0	0.00
07/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	712	1	712	1	0.00
07/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	269	0	269	0	8,220.00
07/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	83	0	83	0	8,220.00
07/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	490	0	490	0	0.00
07/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	264	0	264	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	275	0	275	0	0.00
07/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	269	0	269	0	0.00
07/05/2012	GOVI On 02-August-12			GOVI	397.40	398.5680	397.4020	398.5680	229.00
07/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	74020	9	74020	9	0.00
07/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	74120	9	74120	9	0.00
07/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	73920	9	73920	9	0.00
07/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 01-November-12			GOVI	403.41	404.6050	403.4090	404.6050	0.00
07/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	14090	3	14090	3	0.00
07/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	13990	3	13990	3	0.00
07/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	14190	3	14190	3	0.00
07/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
07/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2012	IGOV On 02-August-12			Index Future	176.65	176.7030	176.6520	176.7030	563.00
07/05/2012	IGOV On 01-November-12			Index Future	179.32	179.3790	179.3220	179.3790	0.00
07/05/2012	ILBI On 02-August-12			Index Future	479.00	478.4480	478.9960	478.4480	169.00
07/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
07/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,890.00
07/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
07/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	0.00
07/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	44,760.00
07/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	0.00
07/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.71	94.2700	5.7100	94.2700	840.00

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07/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.83	94.1500	5.8300	94.1500	790.00
07/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.97	94.0100	5.9700	94.0100	500.00
07/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.12	93.8500	6.1200	93.8500	1,700.00
07/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.31	93.6600	6.3100	93.6600	1,500.00
07/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
07/05/2012	R157 On 03-May-12			Bond Future	6.35	123.1146	6.3500	123.1146	0.00
07/05/2012	R157 On 02-August-12			Bond Future	6.48	124.9265	6.4830	124.9265	14,845.00
07/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4598	5	4598	5	0.00
07/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4745	5	4745	5	0.00
07/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4451	5	4451	5	0.00
07/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	236	0	236	0	3,750.00
07/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1614	2	1614	2	0.00
07/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	444	1	444	1	1,250.00
07/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	746	1	746	1	0.00
07/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	538	0	538	0	1,250.00
07/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	175	0	175	0	3,750.00
07/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	858	1	858	1	0.00
07/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	3	0	0.00
07/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1276	1	1276	1	0.00
07/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	2	0	0.00
07/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	2	0	0.00
07/05/2012	R157 On 01-November-12			Bond Future	6.52	120.0122	6.5220	120.0122	0.00
07/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1880	2	1880	2	0.00
07/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1981	2	1981	2	0.00
07/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1781	2	1781	2	0.00
07/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	567	1	567	1	0.00
07/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	486	0	486	0	0.00
07/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	525	0	525	0	0.00
07/05/2012	R157 On 07-February-13			Bond Future	6.57	121.9899	6.5720	121.9899	0.00
07/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1453	2	1453	2	0.00
07/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1530	2	1530	2	0.00
07/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1381	1	1381	1	0.00
07/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1051	1	1051	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	943	1	943	1	0.00
07/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	995	1	995	1	0.00
07/05/2012	R186 On 03-May-12			Bond Future	8.09	124.1147	8.0900	124.1147	0.00
07/05/2012	R186 On 02-August-12			Bond Future	8.21	120.9768	8.2110	120.9768	34,771.00
07/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	5911	6	5911	6	0.00
07/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	6258	7	6258	7	0.00
07/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	2898	3	2898	3	8,750.00
07/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	5304	6	5304	6	0.00
07/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	5571	6	5571	6	0.00
07/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	810	1	810	1	276.00
07/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	1048	1	1048	1	43.00
07/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	5980	6	5980	6	0.00
07/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1807	2	1807	2	1,099.00
07/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	7700	8	7700	8	0.00
07/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	900	1	900	1	2,700.00
07/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	3154	4	3154	4	0.00
07/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2316	2	2316	2	900.00
07/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	554	1	554	1	199.00
07/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	5881	6	5881	6	0.00
07/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	941	1	941	1	43.00
07/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	3829	4	3829	4	0.00
07/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	5429	5	5429	5	0.00
07/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1068	1	1068	1	0.00
07/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2530	2	2530	2	0.00
07/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1160	1	1160	1	276.00
07/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	6193	6	6193	6	0.00
07/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	864	1	864	1	0.00
07/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	961	1	961	1	2,700.00
07/05/2012	R186 On 01-November-12			Bond Future	8.28	122.8038	8.2760	122.8038	0.00
07/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	7051	7	7051	7	0.00
07/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	6767	7	6767	7	0.00
07/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	7339	8	7339	8	0.00
07/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2608	2	2608	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
07/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2917	3	2917	3	0.00
07/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2759	3	2759	3	0.00
07/05/2012	R186 On 07-February-13			Bond Future	8.35	119.5322	8.3490	119.5322	0.00
07/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	6315	7	6315	7	0.00
07/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	6564	7	6564	7	0.00
07/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	6076	6	6076	6	0.00
07/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5161	5	5161	5	0.00
07/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	4753	5	4753	5	0.00
07/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	4950	5	4950	5	0.00
07/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7795	215.7838	215.7795	0.00
07/05/2012	R189 On 02-August-12			Bond Future	218.81	218.8039	218.8057	218.8039	44.00
07/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	806	1	806	1	0.00
07/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	756	1	756	1	0.00
07/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	856	1	856	1	0.00
07/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R197 On 03-May-12			Bond Future	260.37	259.9941	260.3670	259.9941	0.00
07/05/2012	R197 On 02-August-12			Bond Future	258.74	258.8404	258.7439	258.8404	1,389.00
07/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1744	2	1744	2	0.00
07/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1794	2	1794	2	0.00
07/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1694	2	1694	2	0.00
07/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 03-May-12			Bond Future	5.72	110.5511	5.7150	110.5511	0.00
07/05/2012	R201 On 02-August-12			Bond Future	5.79	107.7025	5.7880	107.7025	2,704.00
07/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3810	4	3810	4	0.00
07/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3701	4	3701	4	0.00
07/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3919	4	3919	4	0.00
07/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	R201 On 01-November-12			Bond Future	5.74	109.3347	5.7440	109.3347	0.00
07/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1701	2	1701	2	0.00
07/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1785	2	1785	2	0.00
07/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1618	2	1618	2	0.00
07/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	184	0	184	0	0.00
07/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	150	0	150	0	0.00
07/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	167	0	167	0	0.00
07/05/2012	R201 On 07-February-13			Bond Future	5.68	106.7230	5.6770	106.7230	0.00
07/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1372	1	1372	1	0.00
07/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1437	2	1437	2	0.00
07/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1307	1	1307	1	0.00
07/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	371	0	371	0	0.00
07/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	324	0	324	0	0.00
07/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	348	0	348	0	0.00
07/05/2012	R202 On 03-May-12			Bond Future	192.01	191.8457	192.0150	191.8457	0.00
07/05/2012	R202 On 02-August-12			Bond Future	191.52	191.9616	191.5228	191.9616	40,005.00
07/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	523	1	523	1	0.00
07/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	473	1	473	1	0.00
07/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	573	1	573	1	0.00
07/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R203 On 03-May-12			Bond Future	6.89	107.0809	6.8900	107.0809	0.00
07/05/2012	R203 On 02-August-12			Bond Future	7.03	108.6554	7.0290	108.6554	3,883.00
07/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6199	6	6199	6	0.00
07/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6398	7	6398	7	0.00
07/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5999	6	5999	6	0.00
07/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	373	0	373	0	4,200.00
07/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2577	3	2577	3	0.00
07/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	725	1	725	1	1,400.00
07/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1370	2	1370	2	0.00
07/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	844	1	844	1	1,400.00
07/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	334	0	334	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
07/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1510	1	1510	1	0.00
07/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	18	0	18	0	0.00
07/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2265	2	2265	2	0.00
07/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	12	0	12	0	0.00
07/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	15	0	15	0	0.00
07/05/2012	R203 On 01-November-12			Bond Future	7.09	106.1424	7.0860	106.1424	0.00
07/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3486	4	3486	4	0.00
07/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3338	4	3338	4	0.00
07/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3637	4	3637	4	0.00
07/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	713	1	713	1	0.00
07/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	817	1	817	1	0.00
07/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	763	1	763	1	0.00
07/05/2012	R203 On 07-February-13			Bond Future	7.16	107.8907	7.1550	107.8907	0.00
07/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1017	1	1017	1	0.00
07/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	953	1	953	1	0.00
07/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1083	1	1083	1	0.00
07/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3508	3	3508	3	0.00
07/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3785	4	3785	4	0.00
07/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3645	3	3645	3	0.00
07/05/2012	R204 On 03-May-12			Bond Future	7.18	107.1214	7.1800	107.1214	0.00
07/05/2012	R204 On 02-August-12			Bond Future	7.33	104.7100	7.3280	104.7100	4,098.00
07/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5864	6	5864	6	0.00
07/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6092	6	6092	6	0.00
07/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5637	6	5637	6	0.00
07/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	80	0	80	0	0.00
07/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	57	0	57	0	0.00
07/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	68	0	68	0	0.00
07/05/2012	R204 On 01-November-12			Bond Future	7.39	106.2960	7.3890	106.2960	0.00
07/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4015	4	4015	4	0.00
07/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4187	4	4187	4	0.00
07/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3845	4	3845	4	0.00
07/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1117	1	1117	1	0.00
07/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	982	1	982	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1048	1	1048	1	0.00
07/05/2012	R204 On 07-February-13			Bond Future	7.46	104.0117	7.4600	104.0117	0.00
07/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4128	4	4128	4	0.00
07/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4283	5	4283	5	0.00
07/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3976	4	3976	4	0.00
07/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1681	2	1681	2	0.00
07/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1528	1	1528	1	0.00
07/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1603	2	1603	2	0.00
07/05/2012	R206 On 03-May-12			Bond Future	5.48	105.5092	5.4800	105.5092	0.00
07/05/2012	R206 On 02-August-12			Bond Future	5.53	103.2041	5.5330	103.2041	1,781.00
07/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2349	2	2349	2	0.00
07/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2281	2	2281	2	0.00
07/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2416	2	2416	2	0.00
07/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R206 On 01-November-12			Bond Future	5.40	104.7686	5.3960	104.7686	0.00
07/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	788	1	788	1	0.00
07/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	742	1	742	1	0.00
07/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	835	1	835	1	0.00
07/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	81	0	81	0	0.00
07/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	102	0	102	0	0.00
07/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	91	0	91	0	0.00
07/05/2012	R206 On 07-February-13			Bond Future	5.16	102.7268	5.1550	102.7268	0.00
07/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	858	1	858	1	0.00
07/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	822	1	822	1	0.00
07/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	894	1	894	1	0.00
07/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	89	0	89	0	0.00
07/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	106	0	106	0	0.00
07/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	97	0	97	0	0.00
07/05/2012	R207 On 03-May-12			Bond Future	7.43	100.9230	7.4300	100.9230	0.00
07/05/2012	R207 On 02-August-12			Bond Future	7.58	98.9679	7.5800	98.9679	27,509.00
07/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6314	7	6314	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
07/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6556	7	6556	7	0.00
07/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6072	6	6072	6	0.00
07/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	101	0	101	0	0.00
07/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	74	0	74	0	0.00
07/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	87	0	87	0	0.00
07/05/2012	R207 On 01-November-12			Bond Future	7.64	100.4696	7.6430	100.4696	0.00
07/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4412	5	4412	5	0.00
07/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4596	5	4596	5	0.00
07/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4230	5	4230	5	0.00
07/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1288	1	1288	1	0.00
07/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1137	1	1137	1	0.00
07/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1211	1	1211	1	0.00
07/05/2012	R207 On 07-February-13			Bond Future	7.72	98.4798	7.7150	98.4798	0.00
07/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4570	5	4570	5	0.00
07/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4737	5	4737	5	0.00
07/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4405	5	4405	5	0.00
07/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1919	2	1919	2	0.00
07/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1749	2	1749	2	0.00
07/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1833	2	1833	2	0.00
07/05/2012	R208 On 03-May-12			Bond Future	7.53	95.4451	7.5250	95.4451	0.00
07/05/2012	R208 On 02-August-12			Bond Future	7.66	97.1039	7.6580	97.1039	7,882.00
07/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6423	7	6423	7	0.00
07/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6679	7	6679	7	0.00
07/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6165	7	6165	7	0.00
07/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	567	1	567	1	3,450.00
07/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1172	1	1172	1	1,150.00
07/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	2081	2	2081	2	0.00
07/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3945	4	3945	4	0.00
07/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	465	0	465	0	3,450.00
07/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1231	1	1231	1	1,150.00
07/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2129	2	2129	2	0.00
07/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	148	0	148	0	0.00
07/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3374	3	3374	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	110	0	110	0	0.00
07/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	129	0	129	0	0.00
07/05/2012	R208 On 01-November-12			Bond Future	7.72	95.1798	7.7190	95.1798	0.00
07/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4531	5	4531	5	0.00
07/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4340	5	4340	5	0.00
07/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4724	5	4724	5	0.00
07/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1389	1	1389	1	0.00
07/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1569	1	1569	1	0.00
07/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1477	1	1477	1	0.00
07/05/2012	R208 On 07-February-13			Bond Future	7.79	96.7487	7.7880	96.7487	0.00
07/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3912	4	3912	4	0.00
07/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3755	4	3755	4	0.00
07/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	4075	4	4075	4	0.00
07/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2594	2	2594	2	0.00
07/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2836	3	2836	3	0.00
07/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2711	3	2711	3	0.00
07/05/2012	R209 On 03-May-12			Bond Future	8.67	76.2294	8.6700	76.2294	0.00
07/05/2012	R209 On 02-August-12			Bond Future	8.81	77.5551	8.8050	77.5551	3,099.00
07/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	4491	5	4491	5	0.00
07/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	4233	5	4233	5	0.00
07/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	4755	5	4755	5	0.00
07/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1016	1	1016	1	0.00
07/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1225	1	1225	1	0.00
07/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1116	1	1116	1	0.00
07/05/2012	R209 On 01-November-12			Bond Future	8.87	75.5890	8.8690	75.5890	0.00
07/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4615	5	4615	5	0.00
07/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	4821	5	4821	5	0.00
07/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	4414	5	4414	5	0.00
07/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3789	4	3789	4	0.00
07/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3435	3	3435	3	0.00
07/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3608	3	3608	3	0.00
07/05/2012	R209 On 07-February-13			Bond Future	8.94	76.8285	8.9390	76.8285	0.00
07/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	5285	6	5285	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
07/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	5094	5	5094	5	0.00
07/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	5483	6	5483	6	0.00
07/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4639	4	4639	4	0.00
07/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5010	5	5010	5	0.00
07/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	4819	5	4819	5	0.00
07/05/2012	R210 On 03-May-12			Bond Future	142.67	142.6536	142.6675	142.6536	0.00
07/05/2012	R210 On 02-August-12			Bond Future	144.50	144.4873	144.4998	144.4873	925.00
07/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1500	1	1500	1	0.00
07/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1450	1	1450	1	0.00
07/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1550	2	1550	2	0.00
07/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 03-May-12			Bond Future	119.65	119.6405	119.6470	119.6405	0.00
07/05/2012	R211 On 02-August-12			Bond Future	119.83	119.8208	119.8262	119.8208	480.00
07/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	224	0	224	0	0.00
07/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	124	0	124	0	0.00
07/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	174	0	174	0	0.00
07/05/2012	R212 On 03-May-12			Bond Future	118.82	118.8113	118.8217	118.8113	0.00
07/05/2012	R212 On 02-August-12			Bond Future	118.87	118.8571	118.8663	118.8571	2,962.00
07/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	866	1	866	1	0.00
07/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	816	1	816	1	0.00
07/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	916	1	916	1	0.00
07/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R213 On 03-May-12			Bond Future	8.52	87.0476	8.5150	87.0476	0.00
07/05/2012	R213 On 02-August-12			Bond Future	8.66	88.3626	8.6620	88.3626	4,725.00
07/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	5395	6	5395	6	0.00
07/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	5687	6	5687	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
07/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	5108	6	5108	6	0.00
07/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	909	1	909	1	0.00
07/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	742	1	742	1	0.00
07/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	822	1	822	1	0.00
07/05/2012	R213 On 01-November-12			Bond Future	8.73	86.1673	8.7290	86.1673	0.00
07/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	5267	6	5267	6	0.00
07/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	5492	6	5492	6	0.00
07/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	5046	5	5046	5	0.00
07/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3306	3	3306	3	0.00
07/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	2983	3	2983	3	0.00
07/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3141	3	3141	3	0.00
07/05/2012	R213 On 07-February-13			Bond Future	8.80	87.5845	8.8040	87.5845	0.00
07/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5936	6	5936	6	0.00
07/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	6150	7	6150	7	0.00
07/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	5726	6	5726	6	0.00
07/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4588	4	4588	4	0.00
07/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4246	4	4246	4	0.00
07/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4414	4	4414	4	0.00
07/05/2012	R214 On 03-May-12			Bond Future	8.71	77.7973	8.7100	77.7973	0.00
07/05/2012	R214 On 02-August-12			Bond Future	8.85	79.1581	8.8480	79.1581	1,530.00
07/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	313	0	313	0	0.00
07/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	479	0	479	0	0.00
07/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	396	0	396	0	0.00
08/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	AL7T On 02-August-12			Index Future	435.96	438.0140	435.9550	438.0140	13.00
08/05/2012	AL7T On 01-November-12			Index Future	442.54	444.6350	442.5400	444.6350	0.00
08/05/2012	ALBI On 02-August-12			Index Future	394.49	396.4520	394.4890	396.4520	1,008.00
08/05/2012	ALBI On 01-November-12			Index Future	400.45	402.4440	400.4480	402.4440	0.00
08/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	CAAZ On 18-June-12			Can-Do Future	0.10	0.0598	0.1027	0.0598	5,670.00
08/05/2012	CABA On 18-June-12			Can-Do Future	0.23	0.3524	0.2260	0.3524	8,000.00
08/05/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0044	0.0059	0.0044	8,000.00
08/05/2012	CABC On 18-June-12			Can-Do Future	0.07	0.1816	0.0733	0.1816	0.00
08/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0009	0.0005	0.0009	16,000.00
08/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	DAUS On 31-May-12			Any day expiry	7.94	7.8533	7.9425	7.8533	0.00
08/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	228	0	228	0	0.00
08/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	221	0	221	0	0.00
08/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	236	0	236	0	0.00
08/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	30	0	30	0	4,110.00
08/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	546	0	546	0	0.00
08/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	4	0	4	0	4,110.00
08/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	338	0	338	0	0.00
08/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	34	0	34	0	0.00
08/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	39	0	39	0	0.00
08/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	36	0	36	0	0.00
08/05/2012	DAUS On 29-June-12			Any day expiry	7.98	7.8866	7.9762	7.8866	0.00
08/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	296	0	296	0	0.00
08/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	289	0	289	0	0.00
08/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	303	0	303	0	0.00
08/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	589	1	589	1	0.00
08/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	84	0	84	0	5,480.00
08/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	13	0	13	0	5,480.00
08/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	358	0	358	0	0.00
08/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	67	0	67	0	0.00
08/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	73	0	73	0	0.00
08/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	70	0	70	0	0.00
08/05/2012	DAUS On 31-July-12			Any day expiry	8.01	7.9233	8.0134	7.9233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	329	0	329	0	0.00
08/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	323	0	323	0	0.00
08/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	335	0	335	0	0.00
08/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	141	0	141	0	4,800.00
08/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	638	1	638	1	0.00
08/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	25	0	25	0	4,800.00
08/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	378	0	378	0	0.00
08/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	112	0	112	0	0.00
08/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	120	0	120	0	0.00
08/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	116	0	116	0	0.00
08/05/2012	DAUS On 31-August-12			Any day expiry	8.05	7.9590	8.0496	7.9590	0.00
08/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	362	0	362	0	0.00
08/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	356	0	356	0	0.00
08/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	367	0	367	0	0.00
08/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	689	1	689	1	0.00
08/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	197	0	197	0	6,170.00
08/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	39	0	39	0	6,170.00
08/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	397	0	397	0	0.00
08/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	157	0	157	0	0.00
08/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	166	0	166	0	0.00
08/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	162	0	162	0	0.00
08/05/2012	DAUS On 28-September-12			Any day expiry	8.08	7.9913	8.0823	7.9913	0.00
08/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	387	0	387	0	0.00
08/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	382	0	382	0	0.00
08/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	392	0	392	0	0.00
08/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	244	0	244	0	7,540.00
08/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	734	1	734	1	0.00
08/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	52	0	52	0	7,540.00
08/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	412	0	412	0	0.00
08/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	200	0	200	0	0.00
08/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	210	0	210	0	0.00
08/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	205	0	205	0	0.00
08/05/2012	DAUS On 31-October-12			Any day expiry	8.12	8.0294	8.1209	8.0294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	443	0	443	0	0.00
08/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	438	0	438	0	0.00
08/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	448	0	448	0	0.00
08/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	785	1	785	1	0.00
08/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	297	0	297	0	8,220.00
08/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	64	0	64	0	8,220.00
08/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	426	0	426	0	0.00
08/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	217	0	217	0	0.00
08/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	227	0	227	0	0.00
08/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	222	0	222	0	0.00
08/05/2012	GOVI On 02-August-12			GOVI	395.58	397.4020	395.5770	397.4020	229.00
08/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	55770	7	55770	7	0.00
08/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	55670	7	55670	7	0.00
08/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	55870	7	55870	7	0.00
08/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
08/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
08/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
08/05/2012	GOVI On 01-November-12			GOVI	401.55	403.4090	401.5520	403.4090	0.00
08/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	1	0	1	0.00
08/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	1	0	1	0.00
08/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	1	0	1	0.00
08/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	4380	0	4380	0	0.00
08/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	4580	0	4580	0	0.00
08/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	4480	0	4480	0	0.00
08/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2012	IGOV On 02-August-12			Index Future	176.51	176.6520	176.5080	176.6520	563.00
08/05/2012	IGOV On 01-November-12			Index Future	179.17	179.3220	179.1740	179.3220	0.00
08/05/2012	ILBI On 02-August-12			Index Future	479.00	478.9960	478.9960	478.9960	169.00
08/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
08/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,890.00
08/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	0.00
08/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.63	94.3800	5.6300	94.3800	0.00
08/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.65	94.3700	5.6500	94.3700	44,760.00
08/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.67	94.3500	5.6700	94.3500	0.00
08/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.72	94.2900	5.7200	94.2900	840.00
08/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.85	94.1700	5.8500	94.1700	790.00
08/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.00	94.0300	6.0000	94.0300	500.00
08/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.17	93.8800	6.1700	93.8800	1,700.00
08/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.36	93.6900	6.3600	93.6900	1,500.00
08/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.56	93.4900	6.5600	93.4900	0.00
08/05/2012	R157 On 03-May-12			Bond Future	6.35	123.1146	6.3500	123.1146	0.00
08/05/2012	R157 On 02-August-12			Bond Future	6.55	124.7586	6.5540	124.7586	14,824.00
08/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4378	5	4378	5	0.00
08/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4525	5	4525	5	0.00
08/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4231	4	4231	4	0.00
08/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	183	0	183	0	3,750.00
08/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1437	2	1437	2	0.00
08/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	359	0	359	0	1,250.00
08/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	627	1	627	1	0.00
08/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	639	1	639	1	1,250.00
08/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	218	0	218	0	3,750.00
08/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	993	1	993	1	0.00
08/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	3	0	0.00
08/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1443	1	1443	1	0.00
08/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	2	0	0.00
08/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	2	0	0.00
08/05/2012	R157 On 01-November-12			Bond Future	6.60	119.8379	6.6010	119.8379	0.00
08/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1724	2	1724	2	0.00
08/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1821	2	1821	2	0.00
08/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1629	2	1629	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
08/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	640	1	640	1	0.00
08/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	551	0	551	0	0.00
08/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	594	1	594	1	0.00
08/05/2012	R157 On 07-February-13			Bond Future	6.66	121.8090	6.6600	121.8090	0.00
08/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1326	1	1326	1	0.00
08/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1399	2	1399	2	0.00
08/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1257	1	1257	1	0.00
08/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1154	1	1154	1	0.00
08/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	1039	1	1039	1	0.00
08/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1094	1	1094	1	0.00
08/05/2012	R186 On 03-May-12			Bond Future	8.09	124.1147	8.0900	124.1147	0.00
08/05/2012	R186 On 02-August-12			Bond Future	8.30	120.4355	8.3030	120.4355	34,719.00
08/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	5246	6	5246	6	0.00
08/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	5576	6	5576	6	0.00
08/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	2443	3	2443	3	8,750.00
08/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	4671	5	4671	5	0.00
08/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4923	6	4923	6	0.00
08/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	626	1	626	1	276.00
08/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	824	1	824	1	43.00
08/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	5312	6	5312	6	0.00
08/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1474	2	1474	2	1,099.00
08/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6962	8	6962	8	0.00
08/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	700	1	700	1	2,700.00
08/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	2675	3	2675	3	0.00
08/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2703	2	2703	2	900.00
08/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	683	1	683	1	199.00
08/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	6547	6	6547	6	0.00
08/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1140	1	1140	1	43.00
08/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4362	4	4362	4	0.00
08/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6071	5	6071	5	0.00
08/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1286	1	1286	1	0.00
08/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2941	3	2941	3	0.00
08/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1393	1	1393	1	276.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	6875	6	6875	6	0.00
08/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1048	1	1048	1	0.00
08/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1163	1	1163	1	2,700.00
08/05/2012	R186 On 01-November-12			Bond Future	8.37	122.2629	8.3720	122.2629	0.00
08/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	6462	7	6462	7	0.00
08/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	6191	7	6191	7	0.00
08/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	6738	7	6738	7	0.00
08/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2894	3	2894	3	0.00
08/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3229	3	3229	3	0.00
08/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3058	3	3058	3	0.00
08/05/2012	R186 On 07-February-13			Bond Future	8.45	118.9745	8.4480	118.9745	0.00
08/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	5812	6	5812	6	0.00
08/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	6050	7	6050	7	0.00
08/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	5584	6	5584	6	0.00
08/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5566	5	5566	5	0.00
08/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5136	5	5136	5	0.00
08/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5345	5	5345	5	0.00
08/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7795	215.7838	215.7795	0.00
08/05/2012	R189 On 02-August-12			Bond Future	218.81	218.8057	218.8083	218.8057	44.00
08/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	808	1	808	1	0.00
08/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	758	1	758	1	0.00
08/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	858	1	858	1	0.00
08/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R197 On 03-May-12			Bond Future	260.37	259.9941	260.3670	259.9941	0.00
08/05/2012	R197 On 02-August-12			Bond Future	258.06	258.7439	258.0566	258.7439	1,389.00
08/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1057	2	1057	2	0.00
08/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1107	2	1107	2	0.00
08/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1007	2	1007	2	0.00
08/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	R201 On 03-May-12			Bond Future	5.72	110.5511	5.7150	110.5511	0.00
08/05/2012	R201 On 02-August-12			Bond Future	5.84	107.5886	5.8380	107.5886	2,704.00
08/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3696	4	3696	4	0.00
08/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3587	4	3587	4	0.00
08/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3805	4	3805	4	0.00
08/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R201 On 01-November-12			Bond Future	5.80	109.2158	5.8020	109.2158	0.00
08/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1604	2	1604	2	0.00
08/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1686	2	1686	2	0.00
08/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1522	2	1522	2	0.00
08/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	207	0	207	0	0.00
08/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	170	0	170	0	0.00
08/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	189	0	189	0	0.00
08/05/2012	R201 On 07-February-13			Bond Future	5.74	106.5988	5.7440	106.5988	0.00
08/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1286	1	1286	1	0.00
08/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1349	1	1349	1	0.00
08/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1224	1	1224	1	0.00
08/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	409	0	409	0	0.00
08/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	356	0	356	0	0.00
08/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	382	0	382	0	0.00
08/05/2012	R202 On 03-May-12			Bond Future	192.01	191.8457	192.0150	191.8457	0.00
08/05/2012	R202 On 02-August-12			Bond Future	191.54	191.5228	191.5404	191.5228	40,005.00
08/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	540	1	540	1	0.00
08/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	490	0	490	0	0.00
08/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	590	1	590	1	0.00
08/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R203 On 03-May-12			Bond Future	6.89	107.0809	6.8900	107.0809	0.00
08/05/2012	R203 On 02-August-12			Bond Future	7.10	108.4020	7.0970	108.4020	3,883.00
08/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	5907	6	5907	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6105	6	6105	6	0.00
08/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5708	6	5708	6	0.00
08/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	302	0	302	0	4,200.00
08/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2341	3	2341	3	0.00
08/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	610	1	610	1	1,400.00
08/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1198	1	1198	1	0.00
08/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	968	1	968	1	1,400.00
08/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	394	0	394	0	4,200.00
08/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1691	2	1691	2	0.00
08/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	23	0	23	0	0.00
08/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2490	2	2490	2	0.00
08/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	15	0	15	0	0.00
08/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	19	0	19	0	0.00
08/05/2012	R203 On 01-November-12			Bond Future	7.16	105.8836	7.1590	105.8836	0.00
08/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3262	3	3262	3	0.00
08/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3119	3	3119	3	0.00
08/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3409	4	3409	4	0.00
08/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	789	1	789	1	0.00
08/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	902	1	902	1	0.00
08/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	843	1	843	1	0.00
08/05/2012	R203 On 07-February-13			Bond Future	7.23	107.6255	7.2330	107.6255	0.00
08/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	920	1	920	1	0.00
08/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	861	1	861	1	0.00
08/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	981	1	981	1	0.00
08/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3713	4	3713	4	0.00
08/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	4001	4	4001	4	0.00
08/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3856	4	3856	4	0.00
08/05/2012	R204 On 03-May-12			Bond Future	7.18	107.1214	7.1800	107.1214	0.00
08/05/2012	R204 On 02-August-12			Bond Future	7.41	104.3865	7.4060	104.3865	4,098.00
08/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5484	6	5484	6	0.00
08/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5708	6	5708	6	0.00
08/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5259	6	5259	6	0.00
08/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	100	0	100	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	72	0	72	0	0.00
08/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	86	0	86	0	0.00
08/05/2012	R204 On 01-November-12			Bond Future	7.47	105.9691	7.4720	105.9691	0.00
08/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3723	4	3723	4	0.00
08/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3890	4	3890	4	0.00
08/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3559	4	3559	4	0.00
08/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1240	1	1240	1	0.00
08/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	1094	1	1094	1	0.00
08/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1165	1	1165	1	0.00
08/05/2012	R204 On 07-February-13			Bond Future	7.55	103.6739	7.5470	103.6739	0.00
08/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3857	4	3857	4	0.00
08/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4007	4	4007	4	0.00
08/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3710	4	3710	4	0.00
08/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1827	2	1827	2	0.00
08/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1664	2	1664	2	0.00
08/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1744	2	1744	2	0.00
08/05/2012	R206 On 03-May-12			Bond Future	5.48	105.5092	5.4800	105.5092	0.00
08/05/2012	R206 On 02-August-12			Bond Future	5.61	103.1457	5.6050	103.1457	1,781.00
08/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2249	2	2249	2	0.00
08/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2181	2	2181	2	0.00
08/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2316	2	2316	2	0.00
08/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R206 On 01-November-12			Bond Future	5.48	104.7060	5.4840	104.7060	0.00
08/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	707	1	707	1	0.00
08/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	663	1	663	1	0.00
08/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	753	1	753	1	0.00
08/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	101	0	101	0	0.00
08/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	125	0	125	0	0.00
08/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	112	0	112	0	0.00
08/05/2012	R206 On 07-February-13			Bond Future	5.27	102.6607	5.2700	102.6607	0.00
08/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	775	1	775	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	741	1	741	1	0.00
08/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	810	1	810	1	0.00
08/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	109	0	109	0	0.00
08/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	129	0	129	0	0.00
08/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	118	0	118	0	0.00
08/05/2012	R207 On 03-May-12			Bond Future	7.43	100.9230	7.4300	100.9230	0.00
08/05/2012	R207 On 02-August-12			Bond Future	7.66	98.5956	7.6630	98.5956	27,509.00
08/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5879	6	5879	6	0.00
08/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6118	7	6118	7	0.00
08/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5640	6	5640	6	0.00
08/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	128	0	128	0	0.00
08/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	95	0	95	0	0.00
08/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	111	0	111	0	0.00
08/05/2012	R207 On 01-November-12			Bond Future	7.73	100.0865	7.7300	100.0865	0.00
08/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4081	4	4081	4	0.00
08/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4259	5	4259	5	0.00
08/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3906	4	3906	4	0.00
08/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1431	1	1431	1	0.00
08/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1267	1	1267	1	0.00
08/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1347	1	1347	1	0.00
08/05/2012	R207 On 07-February-13			Bond Future	7.81	98.0935	7.8070	98.0935	0.00
08/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4257	5	4257	5	0.00
08/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4419	5	4419	5	0.00
08/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4098	4	4098	4	0.00
08/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	2090	2	2090	2	0.00
08/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1908	2	1908	2	0.00
08/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1997	2	1997	2	0.00
08/05/2012	R208 On 03-May-12			Bond Future	7.53	95.4451	7.5250	95.4451	0.00
08/05/2012	R208 On 02-August-12			Bond Future	7.74	96.6997	7.7350	96.6997	7,882.00
08/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5991	6	5991	6	0.00
08/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6244	7	6244	7	0.00
08/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5737	6	5737	6	0.00
08/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	455	1	455	1	3,450.00

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08/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	982	1	982	1	1,150.00
08/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1809	2	1809	2	0.00
08/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3573	4	3573	4	0.00
08/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	555	0	555	0	3,450.00
08/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1421	1	1421	1	1,150.00
08/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2401	2	2401	2	0.00
08/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	182	0	182	0	0.00
08/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3724	3	3724	3	0.00
08/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	137	0	137	0	0.00
08/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	159	0	159	0	0.00
08/05/2012	R208 On 01-November-12			Bond Future	7.80	94.7678	7.8000	94.7678	0.00
08/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4205	5	4205	5	0.00
08/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4021	4	4021	4	0.00
08/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4391	5	4391	5	0.00
08/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1530	1	1530	1	0.00
08/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1724	2	1724	2	0.00
08/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1625	1	1625	1	0.00
08/05/2012	R208 On 07-February-13			Bond Future	7.87	96.3249	7.8720	96.3249	0.00
08/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3637	4	3637	4	0.00
08/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3486	4	3486	4	0.00
08/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3794	4	3794	4	0.00
08/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2791	3	2791	3	0.00
08/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3045	3	3045	3	0.00
08/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2914	3	2914	3	0.00
08/05/2012	R209 On 03-May-12			Bond Future	8.67	76.2294	8.6700	76.2294	0.00
08/05/2012	R209 On 02-August-12			Bond Future	8.93	76.9533	8.9280	76.9533	3,099.00
08/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3811	4	3811	4	0.00
08/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3572	4	3572	4	0.00
08/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	4056	5	4056	5	0.00
08/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1275	1	1275	1	0.00
08/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1522	1	1522	1	0.00
08/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1394	1	1394	1	0.00
08/05/2012	R209 On 01-November-12			Bond Future	9.00	74.9709	8.9950	74.9709	0.00

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08/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4073	5	4073	5	0.00
08/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	4264	5	4264	5	0.00
08/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3886	4	3886	4	0.00
08/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	4230	4	4230	4	0.00
08/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3847	3	3847	3	0.00
08/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	4035	4	4035	4	0.00
08/05/2012	R209 On 07-February-13			Bond Future	9.07	76.2032	9.0690	76.2032	0.00
08/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4751	5	4751	5	0.00
08/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4937	5	4937	5	0.00
08/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4572	5	4572	5	0.00
08/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5474	5	5474	5	0.00
08/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	5080	5	5080	5	0.00
08/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5272	5	5272	5	0.00
08/05/2012	R210 On 03-May-12			Bond Future	142.67	142.6536	142.6675	142.6536	0.00
08/05/2012	R210 On 02-August-12			Bond Future	144.51	144.4998	144.5127	144.4998	925.00
08/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1513	2	1513	2	0.00
08/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1463	1	1463	1	0.00
08/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1563	2	1563	2	0.00
08/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R211 On 03-May-12			Bond Future	119.65	119.6405	119.6470	119.6405	0.00
08/05/2012	R211 On 02-August-12			Bond Future	119.86	119.8262	119.8589	119.8262	480.00
08/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	191	0	191	0	0.00
08/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	91	0	91	0	0.00
08/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	141	0	141	0	0.00
08/05/2012	R212 On 03-May-12			Bond Future	118.82	118.8113	118.8217	118.8113	0.00
08/05/2012	R212 On 02-August-12			Bond Future	118.93	118.8663	118.9272	118.8663	2,962.00
08/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	927	1	927	1	0.00
08/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	877	1	877	1	0.00

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08/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	977	1	977	1	0.00
08/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R213 On 03-May-12			Bond Future	8.52	87.0476	8.5150	87.0476	0.00
08/05/2012	R213 On 02-August-12			Bond Future	8.77	87.8252	8.7690	87.8252	4,725.00
08/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4728	5	4728	5	0.00
08/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	5005	6	5005	6	0.00
08/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	4457	5	4457	5	0.00
08/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1119	1	1119	1	0.00
08/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	921	1	921	1	0.00
08/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	1015	1	1015	1	0.00
08/05/2012	R213 On 01-November-12			Bond Future	8.84	85.6130	8.8390	85.6130	0.00
08/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4742	5	4742	5	0.00
08/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4954	5	4954	5	0.00
08/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	4533	5	4533	5	0.00
08/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3666	3	3666	3	0.00
08/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3317	3	3317	3	0.00
08/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3489	3	3489	3	0.00
08/05/2012	R213 On 07-February-13			Bond Future	8.92	87.0228	8.9180	87.0228	0.00
08/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5426	6	5426	6	0.00
08/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5629	6	5629	6	0.00
08/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	5226	6	5226	6	0.00
08/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4979	5	4979	5	0.00
08/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4615	4	4615	4	0.00
08/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4794	4	4794	4	0.00
08/05/2012	R214 On 03-May-12			Bond Future	8.71	77.7973	8.7100	77.7973	0.00
08/05/2012	R214 On 02-August-12			Bond Future	8.98	78.5210	8.9750	78.5210	1,530.00
08/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1345	0	1345	0	0.00
08/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1510	0	1510	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1427	0	1427	0	0.00
09/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	AL7T On 02-August-12			Index Future	433.33	435.9550	433.3290	435.9550	13.00
09/05/2012	AL7T On 01-November-12			Index Future	439.87	442.5400	439.8710	442.5400	0.00
09/05/2012	ALBI On 02-August-12			Index Future	392.49	394.4890	392.4850	394.4890	1,008.00
09/05/2012	ALBI On 01-November-12			Index Future	398.41	400.4480	398.4110	400.4480	0.00
09/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	CAAZ On 18-June-12			Can-Do Future	0.15	0.1027	0.1475	0.1027	5,670.00
09/05/2012	CABA On 18-June-12			Can-Do Future	0.10	0.2260	0.0989	0.2260	8,000.00
09/05/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0059	0.0056	0.0059	8,000.00
09/05/2012	CABC On 18-June-12			Can-Do Future	0.06	0.0733	0.0551	0.0733	0.00
09/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0005	0.0005	0.0005	16,000.00
09/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	DAUS On 31-May-12			Any day expiry	8.05	7.9425	8.0525	7.9425	0.00
09/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	320	0	320	0	0.00
09/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	311	0	311	0	0.00
09/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	328	0	328	0	0.00
09/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	53	0	53	0	4,110.00
09/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	654	1	654	1	0.00
09/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	2	0	2	0	4,110.00
09/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	251	0	251	0	0.00
09/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	16	0	16	0	0.00
09/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	19	0	19	0	0.00
09/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	18	0	18	0	0.00
09/05/2012	DAUS On 29-June-12			Any day expiry	8.09	7.9762	8.0871	7.9762	0.00
09/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	382	0	382	0	0.00
09/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	374	0	374	0	0.00
09/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	389	0	389	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
09/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	695	1	695	1	0.00
09/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	119	0	119	0	5,480.00
09/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	8	0	8	0	5,480.00
09/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	282	0	282	0	0.00
09/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	42	0	42	0	0.00
09/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	47	0	47	0	0.00
09/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	45	0	45	0	0.00
09/05/2012	DAUS On 31-July-12			Any day expiry	8.12	8.0134	8.1248	8.0134	0.00
09/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	407	0	407	0	0.00
09/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	401	0	401	0	0.00
09/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	414	0	414	0	0.00
09/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	183	0	183	0	4,800.00
09/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	741	1	741	1	0.00
09/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	16	0	16	0	4,800.00
09/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	308	0	308	0	0.00
09/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	79	0	79	0	0.00
09/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	86	0	86	0	0.00
09/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	82	0	82	0	0.00
09/05/2012	DAUS On 31-August-12			Any day expiry	8.16	8.0496	8.1613	8.0496	0.00
09/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	437	0	437	0	0.00
09/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	431	0	431	0	0.00
09/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	443	0	443	0	0.00
09/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	790	1	790	1	0.00
09/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	245	0	245	0	6,170.00
09/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	29	0	29	0	6,170.00
09/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	334	0	334	0	0.00
09/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	122	0	122	0	0.00
09/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	130	0	130	0	0.00
09/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	126	0	126	0	0.00
09/05/2012	DAUS On 28-September-12			Any day expiry	8.19	8.0823	8.1942	8.0823	0.00
09/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	460	0	460	0	0.00
09/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	454	0	454	0	0.00
09/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	465	0	465	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
09/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	297	0	297	0	7,540.00
09/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	833	1	833	1	0.00
09/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	39	0	39	0	7,540.00
09/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	353	0	353	0	0.00
09/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	161	0	161	0	0.00
09/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	170	0	170	0	0.00
09/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	166	0	166	0	0.00
09/05/2012	DAUS On 31-October-12			Any day expiry	8.23	8.1209	8.2329	8.1209	0.00
09/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	517	0	517	0	0.00
09/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	511	0	511	0	0.00
09/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	522	0	522	0	0.00
09/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	885	1	885	1	0.00
09/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	355	0	355	0	8,220.00
09/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	52	0	52	0	8,220.00
09/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	372	0	372	0	0.00
09/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	179	0	179	0	0.00
09/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	188	0	188	0	0.00
09/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	184	0	184	0	0.00
09/05/2012	GOVI On 02-August-12			GOVI	393.61	395.5770	393.6110	395.5770	228.00
09/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	36110	6	36110	6	0.00
09/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	36010	6	36010	6	0.00
09/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	36210	6	36210	6	0.00
09/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 01-November-12			GOVI	399.55	401.5520	399.5540	401.5520	0.00
09/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	24360	0	24360	0	0.00
09/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	24560	0	24560	0	0.00
09/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	24460	0	24460	0	0.00
09/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	IGOV On 02-August-12			Index Future	176.41	176.5080	176.4060	176.5080	563.00
09/05/2012	IGOV On 01-November-12			Index Future	179.07	179.1740	179.0690	179.1740	0.00
09/05/2012	ILBI On 02-August-12			Index Future	479.00	478.9960	478.9960	478.9960	169.00
09/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
09/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,890.00
09/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
09/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	0.00
09/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	44,760.00
09/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.68	94.3300	5.6800	94.3300	0.00
09/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.74	94.2800	5.7400	94.2800	840.00
09/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.89	94.1500	5.8900	94.1500	790.00
09/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.07	94.0000	6.0700	94.0000	500.00
09/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.26	93.8300	6.2600	93.8300	1,700.00
09/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.44	93.6400	6.4400	93.6400	1,500.00
09/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.63	93.4400	6.6300	93.4400	0.00
09/05/2012	R157 On 02-August-12			Bond Future	6.62	124.5383	6.6170	124.5383	14,824.00
09/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4184	4	4184	4	0.00
09/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4331	5	4331	5	0.00
09/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4038	4	4038	4	0.00
09/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	143	0	143	0	3,750.00
09/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	293	0	293	0	1,250.00
09/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	530	1	530	1	0.00
09/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1287	1	1287	1	0.00
09/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	263	0	263	0	3,750.00
09/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	737	1	737	1	1,250.00
09/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	1122	1	1122	1	0.00
09/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	5	0	5	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
09/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1598	1	1598	1	0.00
09/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	3	0	3	0	0.00
09/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	3	0	3	0	0.00
09/05/2012	R157 On 01-November-12			Bond Future	6.67	119.6126	6.6710	119.6126	0.00
09/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1590	2	1590	2	0.00
09/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1684	2	1684	2	0.00
09/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1500	2	1500	2	0.00
09/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	710	1	710	1	0.00
09/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	613	1	613	1	0.00
09/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	660	1	660	1	0.00
09/05/2012	R157 On 07-February-13			Bond Future	6.74	121.5821	6.7380	121.5821	0.00
09/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1219	1	1219	1	0.00
09/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1289	1	1289	1	0.00
09/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1154	1	1154	1	0.00
09/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1252	1	1252	1	0.00
09/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	1130	1	1130	1	0.00
09/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1188	1	1188	1	0.00
09/05/2012	R186 On 02-August-12			Bond Future	8.41	119.5691	8.4140	119.5691	34,719.00
09/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4499	5	4499	5	0.00
09/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4808	6	4808	6	0.00
09/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4199	5	4199	5	0.00
09/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1961	2	1961	2	8,750.00
09/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3966	5	3966	5	0.00
09/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	606	1	606	1	43.00
09/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4560	5	4560	5	0.00
09/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1135	1	1135	1	1,099.00
09/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6117	7	6117	7	0.00
09/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	508	1	508	1	2,700.00
09/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	2165	3	2165	3	0.00
09/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	450	1	450	1	276.00
09/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6886	6	6886	6	0.00
09/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	3226	3	3226	3	900.00
09/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	871	1	871	1	199.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	7388	7	7388	7	0.00
09/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1421	1	1421	1	43.00
09/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	5056	4	5056	4	0.00
09/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1722	1	1722	1	276.00
09/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7733	7	7733	7	0.00
09/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1596	1	1596	1	0.00
09/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	3492	3	3492	3	0.00
09/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1314	1	1314	1	0.00
09/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1449	1	1449	1	2,700.00
09/05/2012	R186 On 01-November-12			Bond Future	8.49	121.3752	8.4860	121.3752	0.00
09/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5806	6	5806	6	0.00
09/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	5550	6	5550	6	0.00
09/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	6067	7	6067	7	0.00
09/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	3265	3	3265	3	0.00
09/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3630	3	3630	3	0.00
09/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3444	3	3444	3	0.00
09/05/2012	R186 On 07-February-13			Bond Future	8.57	118.0773	8.5670	118.0773	0.00
09/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	5246	6	5246	6	0.00
09/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5470	6	5470	6	0.00
09/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	5032	6	5032	6	0.00
09/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	6080	6	6080	6	0.00
09/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5621	5	5621	5	0.00
09/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5844	5	5844	5	0.00
09/05/2012	R189 On 02-August-12			Bond Future	218.82	218.8083	218.8183	218.8083	44.00
09/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	818	1	818	1	0.00
09/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	768	1	768	1	0.00
09/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	868	1	868	1	0.00
09/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R197 On 02-August-12			Bond Future	258.12	258.0566	258.1230	258.0566	1,389.00
09/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1123	1	1123	1	0.00
09/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1173	1	1173	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1073	1	1073	1	0.00
09/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R201 On 02-August-12			Bond Future	5.88	107.4748	5.8820	107.4748	2,704.00
09/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3596	4	3596	4	0.00
09/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3705	4	3705	4	0.00
09/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3488	4	3488	4	0.00
09/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	1	0	1	0	0.00
09/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R201 On 01-November-12			Bond Future	5.85	109.0971	5.8510	109.0971	0.00
09/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1523	2	1523	2	0.00
09/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1604	2	1604	2	0.00
09/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1443	2	1443	2	0.00
09/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	228	0	228	0	0.00
09/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	188	0	188	0	0.00
09/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	208	0	208	0	0.00
09/05/2012	R201 On 07-February-13			Bond Future	5.80	106.4783	5.8010	106.4783	0.00
09/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1215	1	1215	1	0.00
09/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1277	1	1277	1	0.00
09/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1155	1	1155	1	0.00
09/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	442	0	442	0	0.00
09/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	387	0	387	0	0.00
09/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	413	0	413	0	0.00
09/05/2012	R202 On 02-August-12			Bond Future	191.60	191.5404	191.5953	191.5404	40,005.00
09/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	595	1	595	1	0.00
09/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	545	0	545	0	0.00
09/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	645	1	645	1	0.00
09/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R203 On 02-August-12			Bond Future	7.17	108.1059	7.1730	108.1059	3,883.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	5583	6	5583	6	0.00
09/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	5780	6	5780	6	0.00
09/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5385	6	5385	6	0.00
09/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	235	0	235	0	4,200.00
09/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	498	1	498	1	1,400.00
09/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1022	1	1022	1	0.00
09/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2091	2	2091	2	0.00
09/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	474	0	474	0	4,200.00
09/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	1122	1	1122	1	1,400.00
09/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1908	2	1908	2	0.00
09/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	30	0	30	0	0.00
09/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2753	2	2753	2	0.00
09/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	20	0	20	0	0.00
09/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	25	0	25	0	0.00
09/05/2012	R203 On 01-November-12			Bond Future	7.24	105.5800	7.2410	105.5800	0.00
09/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3021	3	3021	3	0.00
09/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	2882	3	2882	3	0.00
09/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3162	3	3162	3	0.00
09/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	881	1	881	1	0.00
09/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	1005	1	1005	1	0.00
09/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	942	1	942	1	0.00
09/05/2012	R203 On 07-February-13			Bond Future	7.32	107.3178	7.3200	107.3178	0.00
09/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	820	1	820	1	0.00
09/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	766	1	766	1	0.00
09/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	877	1	877	1	0.00
09/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3951	4	3951	4	0.00
09/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	4247	4	4247	4	0.00
09/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	4098	4	4098	4	0.00
09/05/2012	R204 On 02-August-12			Bond Future	7.48	103.9877	7.4760	103.9877	4,098.00
09/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5147	5	5147	5	0.00
09/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	4925	5	4925	5	0.00
09/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5369	6	5369	6	0.00
09/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	90	0	90	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
09/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	123	0	123	0	0.00
09/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	106	0	106	0	0.00
09/05/2012	R204 On 01-November-12			Bond Future	7.55	105.5597	7.5460	105.5597	0.00
09/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3472	4	3472	4	0.00
09/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3633	4	3633	4	0.00
09/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3313	4	3313	4	0.00
09/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1357	1	1357	1	0.00
09/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	1200	1	1200	1	0.00
09/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1277	1	1277	1	0.00
09/05/2012	R204 On 07-February-13			Bond Future	7.63	103.2618	7.6250	103.2618	0.00
09/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3622	4	3622	4	0.00
09/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	3767	4	3767	4	0.00
09/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3480	4	3480	4	0.00
09/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1965	2	1965	2	0.00
09/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1792	2	1792	2	0.00
09/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1877	2	1877	2	0.00
09/05/2012	R206 On 02-August-12			Bond Future	5.61	103.0457	5.6050	103.0457	1,781.00
09/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2249	2	2249	2	0.00
09/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2316	2	2316	2	0.00
09/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2181	2	2181	2	0.00
09/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R206 On 01-November-12			Bond Future	5.49	104.6040	5.4850	104.6040	0.00
09/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	706	1	706	1	0.00
09/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	661	1	661	1	0.00
09/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	751	1	751	1	0.00
09/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	100	0	100	0	0.00
09/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	125	0	125	0	0.00
09/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	112	0	112	0	0.00
09/05/2012	R206 On 07-February-13			Bond Future	5.27	102.5567	5.2700	102.5567	0.00
09/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	775	1	775	1	0.00
09/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	740	1	740	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	809	1	809	1	0.00
09/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	108	0	108	0	0.00
09/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	128	0	128	0	0.00
09/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	118	0	118	0	0.00
09/05/2012	R207 On 02-August-12			Bond Future	7.76	98.1369	7.7590	98.1369	27,509.00
09/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5387	6	5387	6	0.00
09/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5152	6	5152	6	0.00
09/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	5621	6	5621	6	0.00
09/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	125	0	125	0	0.00
09/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	167	0	167	0	0.00
09/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	146	0	146	0	0.00
09/05/2012	R207 On 01-November-12			Bond Future	7.83	99.6195	7.8300	99.6195	0.00
09/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	3719	4	3719	4	0.00
09/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	3890	4	3890	4	0.00
09/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3552	4	3552	4	0.00
09/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1610	1	1610	1	0.00
09/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1431	1	1431	1	0.00
09/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1518	1	1518	1	0.00
09/05/2012	R207 On 07-February-13			Bond Future	7.91	97.6159	7.9120	97.6159	0.00
09/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	3917	4	3917	4	0.00
09/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4071	4	4071	4	0.00
09/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	3764	4	3764	4	0.00
09/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	2298	2	2298	2	0.00
09/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	2102	2	2102	2	0.00
09/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	2199	2	2199	2	0.00
09/05/2012	R208 On 02-August-12			Bond Future	7.83	96.2377	7.8310	96.2377	9,382.00
09/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5466	6	5466	6	0.00
09/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	5713	6	5713	6	0.00
09/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5218	6	5218	6	0.00
09/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	340	0	340	0	3,450.00
09/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3134	4	3134	4	0.00
09/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	778	1	778	1	1,150.00
09/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1503	2	1503	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1687	1	1687	1	1,150.00
09/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	688	1	688	1	3,450.00
09/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2769	2	2769	2	0.00
09/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	235	0	235	0	0.00
09/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	4181	4	4181	4	0.00
09/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	178	0	178	0	0.00
09/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	206	0	206	0	0.00
09/05/2012	R208 On 01-November-12			Bond Future	7.90	94.2938	7.9000	94.2938	0.00
09/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3822	4	3822	4	0.00
09/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3648	4	3648	4	0.00
09/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4000	4	4000	4	0.00
09/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1720	2	1720	2	0.00
09/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1932	2	1932	2	0.00
09/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1823	2	1823	2	0.00
09/05/2012	R208 On 07-February-13			Bond Future	7.98	95.8468	7.9760	95.8468	0.00
09/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3315	4	3315	4	0.00
09/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3172	3	3172	3	0.00
09/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3464	4	3464	4	0.00
09/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	3049	3	3049	3	0.00
09/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3319	3	3319	3	0.00
09/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	3180	3	3180	3	0.00
09/05/2012	R209 On 02-August-12			Bond Future	8.99	75.9952	8.9920	75.9952	3,099.00
09/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3476	4	3476	4	0.00
09/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3710	4	3710	4	0.00
09/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3248	4	3248	4	0.00
09/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1688	2	1688	2	0.00
09/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1420	1	1420	1	0.00
09/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1549	1	1549	1	0.00
09/05/2012	R209 On 01-November-12			Bond Future	9.06	74.0017	9.0610	74.0017	0.00
09/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3802	4	3802	4	0.00
09/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3986	4	3986	4	0.00
09/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3623	4	3623	4	0.00
09/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	4466	4	4466	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	4069	4	4069	4	0.00
09/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	4264	4	4264	4	0.00
09/05/2012	R209 On 07-February-13			Bond Future	9.14	75.2167	9.1370	75.2167	0.00
09/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4484	5	4484	5	0.00
09/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4663	5	4663	5	0.00
09/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4311	5	4311	5	0.00
09/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5721	5	5721	5	0.00
09/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	5314	5	5314	5	0.00
09/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5513	5	5513	5	0.00
09/05/2012	R210 On 02-August-12			Bond Future	144.18	144.5127	144.1776	144.5127	925.00
09/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1178	2	1178	2	0.00
09/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1128	1	1128	1	0.00
09/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1228	2	1228	2	0.00
09/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R211 On 02-August-12			Bond Future	119.88	119.8589	119.8772	119.8589	480.00
09/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	173	0	173	0	0.00
09/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	73	0	73	0	0.00
09/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	123	0	123	0	0.00
09/05/2012	R212 On 02-August-12			Bond Future	118.96	118.9272	118.9574	118.9272	2,962.00
09/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	957	1	957	1	0.00
09/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	907	1	907	1	0.00
09/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	1007	1	1007	1	0.00
09/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R213 On 02-August-12			Bond Future	8.86	86.9645	8.8590	86.9645	4,725.00
09/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4201	5	4201	5	0.00
09/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4464	5	4464	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3944	4	3944	4	0.00
09/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1320	1	1320	1	0.00
09/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	1094	1	1094	1	0.00
09/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	1202	1	1202	1	0.00
09/05/2012	R213 On 01-November-12			Bond Future	8.93	84.7403	8.9320	84.7403	0.00
09/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4324	5	4324	5	0.00
09/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4526	5	4526	5	0.00
09/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	4126	5	4126	5	0.00
09/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3986	4	3986	4	0.00
09/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3617	3	3617	3	0.00
09/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3798	3	3798	3	0.00
09/05/2012	R213 On 07-February-13			Bond Future	9.01	86.1324	9.0140	86.1324	0.00
09/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5019	5	5019	5	0.00
09/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5214	6	5214	6	0.00
09/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4828	5	4828	5	0.00
09/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	5320	5	5320	5	0.00
09/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4939	5	4939	5	0.00
09/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	5126	5	5126	5	0.00
09/05/2012	R214 On 02-August-12			Bond Future	9.01	77.4896	9.0140	77.4896	1,530.00
09/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1657	1	1657	1	0.00
09/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1822	2	1822	2	0.00
09/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1739	1	1739	1	0.00
10/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	AL7T On 02-August-12			Index Future	435.54	433.3290	435.5440	433.3290	13.00
10/05/2012	AL7T On 01-November-12			Index Future	442.11	439.8710	442.1120	439.8710	0.00
10/05/2012	ALBI On 02-August-12			Index Future	394.46	392.4850	394.4570	392.4850	1,008.00
10/05/2012	ALBI On 01-November-12			Index Future	400.41	398.4110	400.4050	398.4110	0.00
10/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	CAAZ On 18-June-12			Can-Do Future	0.14	0.1475	0.1390	0.1475	5,670.00
10/05/2012	CABA On 18-June-12			Can-Do Future	0.11	0.0989	0.1097	0.0989	8,000.00
10/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0056	0.0045	0.0056	8,000.00
10/05/2012	CABC On 18-June-12			Can-Do Future	0.05	0.0551	0.0461	0.0551	0.00
10/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0005	0.0003	0.0005	16,000.00
10/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	DAUS On 31-May-12			Any day expiry	8.03	8.0525	8.0302	8.0525	0.00
10/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	300	0	300	0	0.00
10/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	292	0	292	0	0.00
10/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	309	0	309	0	0.00
10/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	633	1	633	1	0.00
10/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	46	0	46	0	4,110.00
10/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	3	0	3	0	4,110.00
10/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	266	0	266	0	0.00
10/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	19	0	19	0	0.00
10/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	22	0	22	0	0.00
10/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	20	0	20	0	0.00
10/05/2012	DAUS On 29-June-12			Any day expiry	8.06	8.0871	8.0644	8.0871	0.00
10/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	366	0	366	0	0.00
10/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	358	0	358	0	0.00
10/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	373	0	373	0	0.00
10/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	113	0	113	0	5,480.00
10/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	674	1	674	1	0.00
10/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	10	0	10	0	5,480.00
10/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	299	0	299	0	0.00
10/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	49	0	49	0	0.00
10/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	54	0	54	0	0.00
10/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	52	0	52	0	0.00
10/05/2012	DAUS On 31-July-12			Any day expiry	8.10	8.1248	8.1020	8.1248	0.00
10/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	395	0	395	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	388	0	388	0	0.00
10/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	402	0	402	0	0.00
10/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	722	1	722	1	0.00
10/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	178	0	178	0	4,800.00
10/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	20	0	20	0	4,800.00
10/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	326	0	326	0	0.00
10/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	90	0	90	0	0.00
10/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	96	0	96	0	0.00
10/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	93	0	93	0	0.00
10/05/2012	DAUS On 31-August-12			Any day expiry	8.14	8.1613	8.1383	8.1613	0.00
10/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	424	0	424	0	0.00
10/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	418	0	418	0	0.00
10/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	430	0	430	0	0.00
10/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	238	0	238	0	6,170.00
10/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	770	1	770	1	0.00
10/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	32	0	32	0	6,170.00
10/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	350	0	350	0	0.00
10/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	132	0	132	0	0.00
10/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	140	0	140	0	0.00
10/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	136	0	136	0	0.00
10/05/2012	DAUS On 28-September-12			Any day expiry	8.17	8.1942	8.1712	8.1942	0.00
10/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	447	0	447	0	0.00
10/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	442	0	442	0	0.00
10/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	453	0	453	0	0.00
10/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	814	1	814	1	0.00
10/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	289	0	289	0	7,540.00
10/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	43	0	43	0	7,540.00
10/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	368	0	368	0	0.00
10/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	172	0	172	0	0.00
10/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	181	0	181	0	0.00
10/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	176	0	176	0	0.00
10/05/2012	DAUS On 31-October-12			Any day expiry	8.21	8.2329	8.2099	8.2329	0.00
10/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	503	1	503	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	498	1	498	1	0.00
10/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	509	1	509	1	0.00
10/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	864	1	864	1	0.00
10/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	344	0	344	0	8,220.00
10/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	54	0	54	0	8,220.00
10/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	384	0	384	0	0.00
10/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	189	0	189	0	0.00
10/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	198	0	198	0	0.00
10/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	193	0	193	0	0.00
10/05/2012	GOVI On 02-August-12			GOVI	395.51	393.6110	395.5130	393.6110	228.00
10/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	55130	4	55130	4	0.00
10/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	55030	4	55030	4	0.00
10/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	55230	4	55230	4	0.00
10/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 01-November-12			GOVI	401.48	399.5540	401.4780	399.5540	0.00
10/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	5320	2	5320	2	0.00
10/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	5120	2	5120	2	0.00
10/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	5220	2	5220	2	0.00
10/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2012	IGOV On 02-August-12			Index Future	176.00	176.4060	175.9970	176.4060	563.00
10/05/2012	IGOV On 01-November-12			Index Future	178.65	179.0690	178.6510	179.0690	0.00
10/05/2012	ILBI On 02-August-12			Index Future	478.20	478.9960	478.1960	478.9960	169.00
10/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
10/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,890.00
10/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
10/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3600	5.6200	94.3600	0.00
10/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.63	94.3400	5.6300	94.3400	44,760.00
10/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.65	94.3200	5.6500	94.3200	0.00
10/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.70	94.2600	5.7000	94.2600	840.00
10/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.82	94.1100	5.8200	94.1100	790.00
10/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.97	93.9300	5.9700	93.9300	500.00
10/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.14	93.7400	6.1400	93.7400	1,700.00
10/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.32	93.5600	6.3200	93.5600	1,500.00
10/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.53	93.3700	6.5300	93.3700	0.00
10/05/2012	R157 On 02-August-12			Bond Future	6.52	124.3433	6.5180	124.3433	14,824.00
10/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4489	4	4489	4	0.00
10/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4636	4	4636	4	0.00
10/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4342	4	4342	4	0.00
10/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	189	0	189	0	3,750.00
10/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1504	1	1504	1	0.00
10/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	377	0	377	0	1,250.00
10/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	661	1	661	1	0.00
10/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	562	1	562	1	1,250.00
10/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	173	0	173	0	3,750.00
10/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	900	1	900	1	0.00
10/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	3	0	0.00
10/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1338	2	1338	2	0.00
10/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	1	0	1	0	0.00
10/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	2	0	0.00
10/05/2012	R157 On 01-November-12			Bond Future	6.56	119.4134	6.5620	119.4134	0.00
10/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1709	2	1709	2	0.00
10/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1609	2	1609	2	0.00
10/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1810	2	1810	2	0.00
10/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	429	1	429	1	0.00
10/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	509	1	509	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	468	1	468	1	0.00
10/05/2012	R157 On 07-February-13			Bond Future	6.61	121.3814	6.6140	121.3814	0.00
10/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1361	1	1361	1	0.00
10/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1436	1	1436	1	0.00
10/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1290	1	1290	1	0.00
10/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1068	1	1068	1	0.00
10/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	958	1	958	1	0.00
10/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1011	1	1011	1	0.00
10/05/2012	R186 On 02-August-12			Bond Future	8.34	118.5358	8.3350	118.5358	34,719.00
10/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4929	4	4929	4	0.00
10/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	5257	5	5257	5	0.00
10/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	2199	2	2199	2	8,750.00
10/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	4359	4	4359	4	0.00
10/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4609	4	4609	4	0.00
10/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	510	0	510	0	276.00
10/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	687	1	687	1	43.00
10/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4994	5	4994	5	0.00
10/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1282	1	1282	1	1,099.00
10/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6638	6	6638	6	0.00
10/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	576	1	576	1	2,700.00
10/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	2420	2	2420	2	0.00
10/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2747	3	2747	3	900.00
10/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	658	1	658	1	199.00
10/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	6722	7	6722	7	0.00
10/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1121	1	1121	1	43.00
10/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4469	5	4469	5	0.00
10/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6233	7	6233	7	0.00
10/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1271	2	1271	2	0.00
10/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2996	3	2996	3	0.00
10/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1381	2	1381	2	276.00
10/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7059	8	7059	8	0.00
10/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1029	1	1029	1	0.00
10/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1145	1	1145	1	2,700.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	R186 On	01-November-12				Bond Future	8.41	120.3334	8.4060	120.3334	0.00
10/05/2012	R186 On	01-November-12	8.75	Call		Bond Future	6050	6	6050	6	0.00
10/05/2012	R186 On	01-November-12	8.80	Call		Bond Future	6325	6	6325	6	0.00
10/05/2012	R186 On	01-November-12	8.70	Call		Bond Future	5781	6	5781	6	0.00
10/05/2012	R186 On	01-November-12	8.70	Put		Bond Future	3131	4	3131	4	0.00
10/05/2012	R186 On	01-November-12	8.80	Put		Bond Future	2793	3	2793	3	0.00
10/05/2012	R186 On	01-November-12	8.75	Put		Bond Future	2958	3	2958	3	0.00
10/05/2012	R186 On	07-February-13				Bond Future	8.48	117.0117	8.4820	117.0117	0.00
10/05/2012	R186 On	07-February-13	8.50	Call		Bond Future	5600	5	5600	5	0.00
10/05/2012	R186 On	07-February-13	8.55	Call		Bond Future	5834	5	5834	5	0.00
10/05/2012	R186 On	07-February-13	8.45	Call		Bond Future	5376	5	5376	5	0.00
10/05/2012	R186 On	07-February-13	8.45	Put		Bond Future	5664	6	5664	6	0.00
10/05/2012	R186 On	07-February-13	8.55	Put		Bond Future	5226	6	5226	6	0.00
10/05/2012	R186 On	07-February-13	8.50	Put		Bond Future	5439	6	5439	6	0.00
10/05/2012	R189 On	02-August-12				Bond Future	218.82	218.8183	218.8222	218.8183	44.00
10/05/2012	R189 On	02-August-12	218.00	Call		Bond Future	822	1	822	1	0.00
10/05/2012	R189 On	02-August-12	217.95	Call		Bond Future	872	1	872	1	0.00
10/05/2012	R189 On	02-August-12	218.05	Call		Bond Future	772	1	772	1	0.00
10/05/2012	R189 On	02-August-12	218.05	Put		Bond Future	0	0	0	0	0.00
10/05/2012	R189 On	02-August-12	217.95	Put		Bond Future	0	0	0	0	0.00
10/05/2012	R189 On	02-August-12	218.00	Put		Bond Future	0	0	0	0	0.00
10/05/2012	R197 On	02-August-12				Bond Future	257.21	258.1230	257.2058	258.1230	1,389.00
10/05/2012	R197 On	02-August-12	257.00	Call		Bond Future	206	1	206	1	0.00
10/05/2012	R197 On	02-August-12	257.05	Call		Bond Future	156	1	156	1	0.00
10/05/2012	R197 On	02-August-12	256.95	Call		Bond Future	256	1	256	1	0.00
10/05/2012	R197 On	02-August-12	256.95	Put		Bond Future	0	0	0	0	0.00
10/05/2012	R197 On	02-August-12	257.05	Put		Bond Future	0	0	0	0	0.00
10/05/2012	R197 On	02-August-12	257.00	Put		Bond Future	0	0	0	0	0.00
10/05/2012	R201 On	02-August-12				Bond Future	5.81	107.3748	5.8050	107.3748	2,704.00
10/05/2012	R201 On	02-August-12	7.50	Call		Bond Future	3771	4	3771	4	0.00
10/05/2012	R201 On	02-August-12	7.45	Call		Bond Future	3663	3	3663	3	0.00
10/05/2012	R201 On	02-August-12	7.55	Call		Bond Future	3880	4	3880	4	0.00
10/05/2012	R201 On	02-August-12	7.55	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
10/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	1	0	1	0	0.00
10/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R201 On 01-November-12			Bond Future	5.77	108.9969	5.7650	108.9969	0.00
10/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1633	2	1633	2	0.00
10/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1549	1	1549	1	0.00
10/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1718	2	1718	2	0.00
10/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	126	0	126	0	0.00
10/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	158	0	158	0	0.00
10/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	142	0	142	0	0.00
10/05/2012	R201 On 07-February-13			Bond Future	5.70	106.3760	5.6970	106.3760	0.00
10/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1336	1	1336	1	0.00
10/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1272	1	1272	1	0.00
10/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1401	1	1401	1	0.00
10/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	324	0	324	0	0.00
10/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	372	0	372	0	0.00
10/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	348	0	348	0	0.00
10/05/2012	R202 On 02-August-12			Bond Future	191.01	191.5953	191.0076	191.5953	40,005.00
10/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	8	1	8	1	0.00
10/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	1	0	1	0.00
10/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	58	1	58	1	0.00
10/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	42	0	42	0	0.00
10/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R203 On 02-August-12			Bond Future	7.07	107.7761	7.0670	107.7761	3,883.00
10/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6032	6	6032	6	0.00
10/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6231	6	6231	6	0.00
10/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5832	5	5832	5	0.00
10/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	294	0	294	0	4,200.00
10/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2400	2	2400	2	0.00
10/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	610	0	610	0	1,400.00
10/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1218	1	1218	1	0.00
10/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	857	1	857	1	1,400.00
10/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	322	0	322	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
10/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1560	2	1560	2	0.00
10/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	16	0	16	0	0.00
10/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2352	3	2352	3	0.00
10/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	10	0	10	0	0.00
10/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	13	0	13	0	0.00
10/05/2012	R203 On 01-November-12			Bond Future	7.13	105.2402	7.1280	105.2402	0.00
10/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3285	3	3285	3	0.00
10/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3436	3	3436	3	0.00
10/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3138	3	3138	3	0.00
10/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	792	1	792	1	0.00
10/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	687	1	687	1	0.00
10/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	737	1	737	1	0.00
10/05/2012	R203 On 07-February-13			Bond Future	7.20	106.9760	7.1980	106.9760	0.00
10/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	919	1	919	1	0.00
10/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	982	1	982	1	0.00
10/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	859	1	859	1	0.00
10/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3861	4	3861	4	0.00
10/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3576	4	3576	4	0.00
10/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3717	4	3717	4	0.00
10/05/2012	R204 On 02-August-12			Bond Future	7.39	103.6315	7.3860	103.6315	4,098.00
10/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5571	5	5571	5	0.00
10/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5797	5	5797	5	0.00
10/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5344	5	5344	5	0.00
10/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	83	0	83	0	0.00
10/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	59	0	59	0	0.00
10/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	71	0	71	0	0.00
10/05/2012	R204 On 01-November-12			Bond Future	7.45	105.1963	7.4520	105.1963	0.00
10/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3713	3	3713	3	0.00
10/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3547	3	3547	3	0.00
10/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3884	4	3884	4	0.00
10/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	990	1	990	1	0.00
10/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1130	1	1130	1	0.00
10/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1057	1	1057	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	R204 On 07-February-13			Bond Future	7.53	102.8940	7.5250	102.8940	0.00
10/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3864	4	3864	4	0.00
10/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3715	3	3715	3	0.00
10/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4015	4	4015	4	0.00
10/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1568	2	1568	2	0.00
10/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1728	2	1728	2	0.00
10/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1647	2	1647	2	0.00
10/05/2012	R206 On 02-August-12			Bond Future	5.45	103.0457	5.4470	103.0457	1,781.00
10/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2468	2	2468	2	0.00
10/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2401	2	2401	2	0.00
10/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2536	2	2536	2	0.00
10/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R206 On 01-November-12			Bond Future	5.29	104.6028	5.2940	104.6028	0.00
10/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	869	1	869	1	0.00
10/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	919	1	919	1	0.00
10/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	819	1	819	1	0.00
10/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	61	0	61	0	0.00
10/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	46	0	46	0	0.00
10/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	54	0	54	0	0.00
10/05/2012	R206 On 07-February-13			Bond Future	5.02	102.5567	5.0160	102.5567	0.00
10/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	960	1	960	1	0.00
10/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	998	1	998	1	0.00
10/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	923	1	923	1	0.00
10/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	81	0	81	0	0.00
10/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	67	0	67	0	0.00
10/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	73	0	73	0	0.00
10/05/2012	R207 On 02-August-12			Bond Future	7.66	97.6097	7.6590	97.6097	27,509.00
10/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5888	5	5888	5	0.00
10/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6128	6	6128	6	0.00
10/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5648	5	5648	5	0.00
10/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	114	0	114	0	0.00

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10/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	83	0	83	0	0.00
10/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	98	0	98	0	0.00
10/05/2012	R207 On 01-November-12			Bond Future	7.73	99.0862	7.7260	99.0862	0.00
10/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4005	4	4005	4	0.00
10/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3828	4	3828	4	0.00
10/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4186	4	4186	4	0.00
10/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1173	1	1173	1	0.00
10/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1331	2	1331	2	0.00
10/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1249	2	1249	2	0.00
10/05/2012	R207 On 07-February-13			Bond Future	7.80	97.0743	7.8020	97.0743	0.00
10/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4194	4	4194	4	0.00
10/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4033	4	4033	4	0.00
10/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4356	4	4356	4	0.00
10/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1819	2	1819	2	0.00
10/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1999	2	1999	2	0.00
10/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1908	2	1908	2	0.00
10/05/2012	R208 On 02-August-12			Bond Future	7.75	95.6658	7.7520	95.6658	9,382.00
10/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5879	5	5879	5	0.00
10/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6133	6	6133	6	0.00
10/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5625	5	5625	5	0.00
10/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	402	0	402	0	3,450.00
10/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	902	1	902	1	1,150.00
10/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1706	2	1706	2	0.00
10/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3459	3	3459	3	0.00
10/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	543	1	543	1	3,450.00
10/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1420	2	1420	2	1,150.00
10/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2422	3	2422	3	0.00
10/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	171	0	171	0	0.00
10/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3773	4	3773	4	0.00
10/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	128	0	128	0	0.00
10/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	149	0	149	0	0.00
10/05/2012	R208 On 01-November-12			Bond Future	7.82	93.7127	7.8180	93.7127	0.00
10/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3992	4	3992	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4180	4	4180	4	0.00
10/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3808	4	3808	4	0.00
10/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1616	2	1616	2	0.00
10/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1424	2	1424	2	0.00
10/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1517	2	1517	2	0.00
10/05/2012	R208 On 07-February-13			Bond Future	7.89	95.2590	7.8900	95.2590	0.00
10/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3519	3	3519	3	0.00
10/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3675	3	3675	3	0.00
10/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3370	3	3370	3	0.00
10/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3031	3	3031	3	0.00
10/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2774	3	2774	3	0.00
10/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2898	3	2898	3	0.00
10/05/2012	R209 On 02-August-12			Bond Future	8.89	75.5045	8.8890	75.5045	3,099.00
10/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3915	3	3915	3	0.00
10/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3667	3	3667	3	0.00
10/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	4170	4	4170	4	0.00
10/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1087	1	1087	1	0.00
10/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1315	2	1315	2	0.00
10/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1196	2	1196	2	0.00
10/05/2012	R209 On 01-November-12			Bond Future	8.96	73.5021	8.9550	73.5021	0.00
10/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4032	4	4032	4	0.00
10/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3840	4	3840	4	0.00
10/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	4228	4	4228	4	0.00
10/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3506	4	3506	4	0.00
10/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3878	4	3878	4	0.00
10/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3688	4	3688	4	0.00
10/05/2012	R209 On 07-February-13			Bond Future	9.03	74.7090	9.0270	74.7090	0.00
10/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4825	4	4825	4	0.00
10/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4643	4	4643	4	0.00
10/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	5011	5	5011	5	0.00
10/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4837	5	4837	5	0.00
10/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5229	6	5229	6	0.00
10/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5030	6	5030	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
10/05/2012	R210 On 02-August-12			Bond Future	144.19	144.1776	144.1916	144.1776	925.00
10/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1192	1	1192	1	0.00
10/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1242	1	1242	1	0.00
10/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1142	1	1142	1	0.00
10/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R211 On 02-August-12			Bond Future	119.80	119.8772	119.8029	119.8772	480.00
10/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	147	0	147	0	0.00
10/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	247	0	247	0	0.00
10/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	197	0	197	0	0.00
10/05/2012	R212 On 02-August-12			Bond Future	118.81	118.9574	118.8142	118.9574	2,962.00
10/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	814	1	814	1	0.00
10/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	764	1	764	1	0.00
10/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	864	1	864	1	0.00
10/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R213 On 02-August-12			Bond Future	8.77	86.2506	8.7660	86.2506	4,725.00
10/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4697	4	4697	4	0.00
10/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4976	4	4976	4	0.00
10/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	4423	4	4423	4	0.00
10/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1061	1	1061	1	0.00
10/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	868	1	868	1	0.00
10/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	960	1	960	1	0.00
10/05/2012	R213 On 01-November-12			Bond Future	8.84	84.0129	8.8360	84.0129	0.00
10/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4562	4	4562	4	0.00
10/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4777	5	4777	5	0.00
10/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	4353	4	4353	4	0.00
10/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3462	4	3462	4	0.00

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10/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3117	4	3117	4	0.00
10/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3285	4	3285	4	0.00
10/05/2012	R213 On 07-February-13			Bond Future	8.91	85.3935	8.9140	85.3935	0.00
10/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5339	5	5339	5	0.00
10/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5543	5	5543	5	0.00
10/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	5143	5	5143	5	0.00
10/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4865	5	4865	5	0.00
10/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4498	5	4498	5	0.00
10/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4676	5	4676	5	0.00
10/05/2012	R214 On 02-August-12			Bond Future	8.92	77.1777	8.9210	77.1777	1,530.00
10/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1075	2	1075	2	0.00
10/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	909	2	909	2	0.00
10/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	992	2	992	2	0.00