



Derivatives Monthly Statistics Report

For June 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	AL7T On 02-August-12			Index Future	434.98	434.3830	434.9750	434.3830	13.00
01/06/2012	AL7T On 01-November-12			Index Future	441.31	440.7560	441.3110	440.7560	0.00
01/06/2012	ALBI On 02-August-12			Index Future	393.98	393.5220	393.9770	393.5220	1,004.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	ALBI On 01-November-12			Index Future	399.72	399.2950	399.7160	399.2950	0.00
01/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	CAAZ On 18-June-12			Can-Do Future	0.47	0.4522	0.4669	0.4522	2,835.00
01/06/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
01/06/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0008	0.0008	0.0008	8,000.00
01/06/2012	CABC On 18-June-12			Can-Do Future	0.02	0.0165	0.0156	0.0165	0.00
01/06/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
01/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	DAAH On 28-June-12			Any day expiry	8.65	8.5949	8.6484	8.5949	2,360.00
01/06/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	269	0	269	0	0.00
01/06/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	263	0	263	0	0.00
01/06/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	274	0	274	0	0.00
01/06/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	438	0	438	0	0.00
01/06/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	1249	1	1249	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
01/06/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	1	0	1	0	0.00
01/06/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	116	0	116	0	0.00
01/06/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	40	0	40	0	0.00
01/06/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	125	0	125	0	0.00
01/06/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	121	0	121	0	0.00
01/06/2012	DAUS On 29-June-12			Any day expiry	8.65	8.5961	8.6497	8.5961	0.00
01/06/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	903	1	903	1	0.00
01/06/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	893	1	893	1	0.00
01/06/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	913	1	913	1	0.00
01/06/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	441	0	441	0	0.00
01/06/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	933	1	933	1	0.00
01/06/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	268	0	268	0	5,480.00
01/06/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	1251	1	1251	1	0.00
01/06/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	1	0	1	0	0.00
01/06/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	41	0	41	0	0.00
01/06/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	3	0	3	0	5,480.00
01/06/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	128	0	128	0	0.00
01/06/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	3	0	3	0	0.00
01/06/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	3	0	3	0	0.00
01/06/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	3	0	3	0	0.00
01/06/2012	DAUS On 31-July-12			Any day expiry	8.69	8.6364	8.6899	8.6364	0.00
01/06/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	907	1	907	1	0.00
01/06/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	898	1	898	1	0.00
01/06/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	917	1	917	1	0.00
01/06/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1296	1	1296	1	0.00
01/06/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	533	0	533	0	0.00
01/06/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	984	1	984	1	0.00
01/06/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	378	0	378	0	4,800.00
01/06/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	14	0	14	0	4,800.00
01/06/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	198	0	198	0	0.00
01/06/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	6	0	6	0	0.00
01/06/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	93	0	93	0	0.00
01/06/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	17	0	17	0	0.00

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01/06/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	18	0	18	0	0.00
01/06/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	17	0	17	0	0.00
01/06/2012	DAUS On 31-August-12			Any day expiry	8.73	8.6750	8.7286	8.6750	0.00
01/06/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	920	1	920	1	0.00
01/06/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	911	1	911	1	0.00
01/06/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	929	1	929	1	0.00
01/06/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	611	1	611	1	0.00
01/06/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	1039	1	1039	1	0.00
01/06/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	463	0	463	0	6,170.00
01/06/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1342	1	1342	1	0.00
01/06/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	13	0	13	0	0.00
01/06/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	132	0	132	0	0.00
01/06/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	30	0	30	0	6,170.00
01/06/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	244	0	244	0	0.00
01/06/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	40	0	40	0	0.00
01/06/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	42	0	42	0	0.00
01/06/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	41	0	41	0	0.00
01/06/2012	DAUS On 28-September-12			Any day expiry	8.76	8.7079	8.7611	8.7079	0.00
01/06/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	929	1	929	1	0.00
01/06/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	921	1	921	1	0.00
01/06/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	938	1	938	1	0.00
01/06/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1382	1	1382	1	0.00
01/06/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	673	1	673	1	0.00
01/06/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	1087	1	1087	1	0.00
01/06/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	528	0	528	0	7,540.00
01/06/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	46	0	46	0	7,540.00
01/06/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	277	0	277	0	0.00
01/06/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	21	0	21	0	0.00
01/06/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	162	0	162	0	0.00
01/06/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	67	0	67	0	0.00
01/06/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	70	0	70	0	0.00
01/06/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	68	0	68	0	0.00
01/06/2012	DAUS On 31-October-12			Any day expiry	8.80	8.7462	8.7989	8.7462	0.00

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01/06/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	989	1	989	1	0.00
01/06/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	981	1	981	1	0.00
01/06/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	997	1	997	1	0.00
01/06/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1428	1	1428	1	0.00
01/06/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	742	1	742	1	0.00
01/06/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	1141	1	1141	1	0.00
01/06/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	597	1	597	1	8,220.00
01/06/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	308	0	308	0	0.00
01/06/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	62	0	62	0	8,220.00
01/06/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	29	0	29	0	0.00
01/06/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	193	0	193	0	0.00
01/06/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	88	0	88	0	0.00
01/06/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	92	0	92	0	0.00
01/06/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	90	0	90	0	0.00
01/06/2012	DAUS On 30-November-12			Any day expiry	8.83	8.7811	8.8333	8.7811	0.00
01/06/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	662	1	662	1	0.00
01/06/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	657	1	657	1	8,440.00
01/06/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	666	1	666	1	0.00
01/06/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	1192	1	1192	1	0.00
01/06/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	79	0	79	0	8,440.00
01/06/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	323	0	323	0	0.00
01/06/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	334	0	334	0	0.00
01/06/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	329	0	329	0	0.00
01/06/2012	DAUS On 27-December-12			Any day expiry	8.86	8.8113	8.8633	8.8113	0.00
01/06/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	712	1	712	1	0.00
01/06/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	707	1	707	1	7,530.00
01/06/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	717	1	717	1	0.00
01/06/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	1234	1	1234	1	0.00
01/06/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	91	0	91	0	7,530.00
01/06/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	344	0	344	0	0.00
01/06/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	354	0	354	0	0.00
01/06/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	349	0	349	0	0.00
01/06/2012	ES33 On 02-August-12			Bond Future	9.56	84.3178	9.5580	84.3178	4,220.00

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01/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	370	0	370	0	0.00
01/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	524	1	524	1	0.00
01/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	447	1	447	1	0.00
01/06/2012	ES33 On 01-November-12			Bond Future	9.66	81.7797	9.6560	81.7797	0.00
01/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1267	1	1267	1	0.00
01/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1113	1	1113	1	0.00
01/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1190	1	1190	1	0.00
01/06/2012	GOVI On 02-August-12			GOVI	395.10	394.6260	395.0970	394.6260	236.00
01/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	50970	5	50970	5	0.00
01/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	50870	5	50870	5	0.00
01/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	51070	5	51070	5	0.00
01/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 01-November-12			GOVI	400.85	400.4160	400.8520	400.4160	0.00
01/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	11380	2	11380	2	0.00
01/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	11580	2	11580	2	0.00
01/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	11480	2	11480	2	0.00
01/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2012	IGOV On 02-August-12			Index Future	173.52	174.0140	173.5190	174.0140	586.00
01/06/2012	IGOV On 01-November-12			Index Future	176.05	176.5670	176.0460	176.5670	0.00
01/06/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
01/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

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01/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	2,890.00
01/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	0.00
01/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.46	94.5200	5.4600	94.5200	0.00
01/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.39	94.5800	5.3900	94.5800	44,760.00
01/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.34	94.6000	5.3400	94.6000	0.00
01/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.34	94.6000	5.3400	94.6000	0.00
01/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.34	94.6000	5.3400	94.6000	840.00
01/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.37	94.5700	5.3700	94.5700	790.00
01/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.46	94.4800	5.4600	94.4800	500.00
01/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.61	94.3200	5.6100	94.3200	1,700.00
01/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.79	94.1300	5.7900	94.1300	1,500.00
01/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.97	93.9500	5.9700	93.9500	0.00
01/06/2012	R157 On 02-August-12			Bond Future	6.39	124.8954	6.3850	124.8954	15,070.00
01/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	4901	5	4901	5	0.00
01/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5048	5	5048	5	0.00
01/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	4753	5	4753	5	0.00
01/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	232	0	232	0	3,750.00
01/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	1810	2	1810	2	0.00
01/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	471	0	471	0	1,250.00
01/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	825	1	825	1	0.00
01/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	312	0	312	0	1,250.00
01/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	66	0	66	0	3,750.00
01/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	580	1	580	1	0.00
01/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	967	1	967	1	0.00
01/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R157 On 01-November-12			Bond Future	6.44	119.9207	6.4370	119.9207	100.00
01/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	1927	2	1927	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
01/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	2038	2	2038	2	0.00
01/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	1820	2	1820	2	0.00
01/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	363	0	363	0	0.00
01/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	300	0	300	0	0.00
01/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	329	0	329	0	0.00
01/06/2012	R157 On 07-February-13			Bond Future	6.49	121.8710	6.4850	121.8710	0.00
01/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1521	1	1521	1	0.00
01/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1601	1	1601	1	0.00
01/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1443	1	1443	1	0.00
01/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	888	1	888	1	0.00
01/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	789	1	789	1	0.00
01/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	838	1	838	1	0.00
01/06/2012	R186 On 02-August-12			Bond Future	8.42	118.3510	8.4180	118.3510	34,789.00
01/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	4059	4	4059	4	0.00
01/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4381	4	4381	4	0.00
01/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1508	1	1508	1	8,750.00
01/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3504	3	3504	3	0.00
01/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	3746	4	3746	4	0.00
01/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	229	0	229	0	276.00
01/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	338	0	338	0	43.00
01/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	4123	4	4123	4	0.00
01/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	760	1	760	1	1,099.00
01/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	5757	6	5757	6	0.00
01/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	269	0	269	0	2,700.00
01/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1700	2	1700	2	0.00
01/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2798	3	2798	3	900.00
01/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	548	1	548	1	199.00
01/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	7186	7	7186	7	0.00
01/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	1021	1	1021	1	43.00
01/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	4718	5	4718	5	0.00
01/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	6655	7	6655	7	0.00
01/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	1180	1	1180	1	0.00
01/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	3076	3	3076	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
01/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	1297	1	1297	1	276.00
01/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	7549	8	7549	8	0.00
01/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	924	1	924	1	0.00
01/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	1046	1	1046	1	2,700.00
01/06/2012	R186 On 01-November-12			Bond Future	8.50	120.0886	8.4980	120.0886	100.00
01/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5309	5	5309	5	0.00
01/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	5577	5	5577	5	0.00
01/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	5047	5	5047	5	0.00
01/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1627	2	1627	2	1,858.00
01/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	5685	6	5685	6	0.00
01/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2817	3	2817	3	1,858.00
01/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	8015	8	8015	8	0.00
01/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	3236	3	3236	3	0.00
01/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2884	3	2884	3	0.00
01/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	3056	3	3056	3	0.00
01/06/2012	R186 On 07-February-13			Bond Future	8.58	116.7364	8.5810	116.7364	0.00
01/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	4992	5	4992	5	0.00
01/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5215	5	5215	5	0.00
01/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	4781	5	4781	5	0.00
01/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	5953	6	5953	6	0.00
01/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5491	5	5491	5	0.00
01/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5715	6	5715	6	0.00
01/06/2012	R189 On 02-August-12			Bond Future	219.16	219.1233	219.1634	219.1233	44.00
01/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1163	1	1163	1	0.00
01/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1213	1	1213	1	0.00
01/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1113	1	1113	1	0.00
01/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R197 On 02-August-12			Bond Future	256.75	256.6854	256.7509	256.6854	1,409.00
01/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	199	0	199	0	0.00
01/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	299	0	299	0	0.00
01/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	249	0	249	0	0.00
01/06/2012	R201 On 02-August-12			Bond Future	5.63	107.6888	5.6310	107.6888	2,666.00
01/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4168	4	4168	4	0.00
01/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4059	4	4059	4	0.00
01/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4277	4	4277	4	0.00
01/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R201 On 01-November-12			Bond Future	5.60	109.2691	5.5960	109.2691	0.00
01/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	1908	2	1908	2	0.00
01/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2000	2	2000	2	0.00
01/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	1818	2	1818	2	0.00
01/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	81	0	81	0	0.00
01/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	62	0	62	0	0.00
01/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	70	0	70	0	0.00
01/06/2012	R201 On 07-February-13			Bond Future	5.52	106.6312	5.5160	106.6312	0.00
01/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	1542	1	1542	1	0.00
01/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	1472	1	1472	1	0.00
01/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	1613	1	1613	1	0.00
01/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	210	0	210	0	0.00
01/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	246	0	246	0	0.00
01/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	227	0	227	0	0.00
01/06/2012	R202 On 02-August-12			Bond Future	185.93	187.0503	185.9300	187.0503	45,107.00
01/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	5020	4	5020	4	0.00
01/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	5120	4	5120	4	0.00
01/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	5070	4	5070	4	0.00
01/06/2012	R203 On 02-August-12			Bond Future	7.05	108.2408	7.0490	108.2408	3,541.00
01/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6100	6	6100	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
01/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	6302	6	6302	6	0.00
01/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	5899	6	5899	6	0.00
01/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	214	0	214	0	4,200.00
01/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	2369	2	2369	2	0.00
01/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	508	0	508	0	1,400.00
01/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1126	1	1126	1	0.00
01/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	687	1	687	1	1,400.00
01/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	213	0	213	0	4,200.00
01/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	1380	1	1380	1	0.00
01/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	5	0	5	0	0.00
01/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	2193	2	2193	2	0.00
01/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	3	0	3	0	0.00
01/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	3	0	3	0	0.00
01/06/2012	R203 On 01-November-12			Bond Future	7.12	105.6714	7.1220	105.6714	0.00
01/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3215	3	3215	3	0.00
01/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3064	3	3064	3	0.00
01/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3369	3	3369	3	0.00
01/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	595	1	595	1	0.00
01/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	693	1	693	1	0.00
01/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	642	1	642	1	0.00
01/06/2012	R203 On 07-February-13			Bond Future	7.20	107.3887	7.1990	107.3887	0.00
01/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	817	1	817	1	0.00
01/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	877	1	877	1	0.00
01/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	759	1	759	1	0.00
01/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3765	4	3765	4	0.00
01/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	3475	4	3475	4	0.00
01/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3619	4	3619	4	0.00
01/06/2012	R204 On 02-August-12			Bond Future	7.36	104.1818	7.3620	104.1818	4,101.00
01/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	5649	6	5649	6	0.00
01/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	5882	6	5882	6	0.00
01/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	5417	5	5417	5	0.00
01/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	34	0	34	0	0.00
01/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	22	0	22	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
01/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	27	0	27	0	0.00
01/06/2012	R204 On 01-November-12			Bond Future	7.44	105.7123	7.4370	105.7123	0.00
01/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	3638	4	3638	4	0.00
01/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	3813	4	3813	4	0.00
01/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	3467	3	3467	3	0.00
01/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	976	1	976	1	0.00
01/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	845	1	845	1	0.00
01/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	908	1	908	1	0.00
01/06/2012	R204 On 07-February-13			Bond Future	7.51	103.3942	7.5140	103.3942	0.00
01/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	3832	4	3832	4	0.00
01/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	3681	4	3681	4	0.00
01/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	3984	4	3984	4	0.00
01/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1485	1	1485	1	0.00
01/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1642	2	1642	2	0.00
01/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1563	2	1563	2	0.00
01/06/2012	R206 On 02-August-12			Bond Future	5.30	103.3684	5.2950	103.3684	1,240.00
01/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2680	3	2680	3	0.00
01/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2613	3	2613	3	0.00
01/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2748	3	2748	3	0.00
01/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	1	0	1	0	0.00
01/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R206 On 01-November-12			Bond Future	5.16	104.8859	5.1550	104.8859	0.00
01/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1003	1	1003	1	0.00
01/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	950	1	950	1	0.00
01/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1056	1	1056	1	0.00
01/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	22	0	22	0	0.00
01/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	30	0	30	0	0.00
01/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	26	0	26	0	0.00
01/06/2012	R206 On 07-February-13			Bond Future	4.86	102.8230	4.8630	102.8230	0.00
01/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1073	1	1073	1	0.00
01/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1112	1	1112	1	0.00
01/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1033	1	1033	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
01/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	52	0	52	0	0.00
01/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	42	0	42	0	0.00
01/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	47	0	47	0	0.00
01/06/2012	R207 On 02-August-12			Bond Future	7.68	97.8948	7.6800	97.8948	27,509.00
01/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	5723	6	5723	6	0.00
01/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	5969	6	5969	6	0.00
01/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	5477	5	5477	5	0.00
01/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	58	0	58	0	0.00
01/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	40	0	40	0	0.00
01/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	48	0	48	0	0.00
01/06/2012	R207 On 01-November-12			Bond Future	7.76	99.3310	7.7580	99.3310	0.00
01/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	3760	4	3760	4	0.00
01/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	3941	4	3941	4	0.00
01/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	3582	3	3582	3	0.00
01/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	1256	1	1256	1	0.00
01/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	1099	1	1099	1	0.00
01/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	1176	1	1176	1	0.00
01/06/2012	R207 On 07-February-13			Bond Future	7.84	97.3059	7.8400	97.3059	0.00
01/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	4025	4	4025	4	0.00
01/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	3867	4	3867	4	0.00
01/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4186	4	4186	4	0.00
01/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1846	2	1846	2	0.00
01/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	2030	2	2030	2	0.00
01/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1936	2	1936	2	0.00
01/06/2012	R208 On 02-August-12			Bond Future	7.78	95.8678	7.7750	95.8678	9,382.00
01/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	5675	6	5675	6	0.00
01/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	5936	6	5936	6	0.00
01/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	5414	5	5414	5	0.00
01/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	236	0	236	0	3,450.00
01/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	650	1	650	1	1,150.00
01/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1405	1	1405	1	0.00
01/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3180	3	3180	3	0.00
01/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	401	0	401	0	3,450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	1256	1	1256	1	1,150.00
01/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	2308	2	2308	2	0.00
01/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	98	0	98	0	0.00
01/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	3744	4	3744	4	0.00
01/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	68	0	68	0	0.00
01/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	82	0	82	0	0.00
01/06/2012	R208 On 01-November-12			Bond Future	7.85	93.8807	7.8500	93.8807	0.00
01/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	3772	4	3772	4	0.00
01/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	3588	3	3588	3	0.00
01/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	3960	4	3960	4	0.00
01/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1390	1	1390	1	0.00
01/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1582	2	1582	2	0.00
01/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1484	1	1484	1	0.00
01/06/2012	R208 On 07-February-13			Bond Future	7.93	95.4055	7.9280	95.4055	0.00
01/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3316	3	3316	3	0.00
01/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3469	3	3469	3	0.00
01/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3170	3	3170	3	0.00
01/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	3046	3	3046	3	0.00
01/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2783	3	2783	3	0.00
01/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2910	3	2910	3	0.00
01/06/2012	R209 On 02-August-12			Bond Future	8.94	75.7952	8.9430	75.7952	24,045.00
01/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3330	3	3330	3	0.00
01/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	3083	3	3083	3	0.00
01/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3585	4	3585	4	0.00
01/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	919	1	919	1	0.00
01/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	1148	1	1148	1	0.00
01/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	1028	1	1028	1	0.00
01/06/2012	R209 On 01-November-12			Bond Future	9.02	73.7664	9.0160	73.7664	0.00
01/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3539	3	3539	3	0.00
01/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3732	4	3732	4	0.00
01/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3356	3	3356	3	0.00
01/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3859	4	3859	4	0.00
01/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3475	4	3475	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
01/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3661	4	3661	4	0.00
01/06/2012	R209 On 07-February-13			Bond Future	9.09	74.9621	9.0920	74.9621	0.00
01/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4438	4	4438	4	0.00
01/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4262	4	4262	4	0.00
01/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4622	5	4622	5	0.00
01/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4937	5	4937	5	0.00
01/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5337	5	5337	5	0.00
01/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	5131	5	5131	5	0.00
01/06/2012	R210 On 02-August-12			Bond Future	140.74	141.6121	140.7399	141.6121	925.00
01/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	2310	1	2310	1	0.00
01/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	2210	1	2210	1	0.00
01/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	2260	1	2260	1	0.00
01/06/2012	R211 On 02-August-12			Bond Future	119.67	119.6417	119.6685	119.6417	480.00
01/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	281	0	281	0	0.00
01/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	381	0	381	0	0.00
01/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	331	0	331	0	0.00
01/06/2012	R212 On 02-August-12			Bond Future	117.12	117.3893	117.1197	117.3893	2,962.00
01/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	830	1	830	1	0.00
01/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	930	1	930	1	0.00
01/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	880	1	880	1	0.00
01/06/2012	R213 On 02-August-12			Bond Future	8.84	86.1954	8.8400	86.1954	4,725.00
01/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	3955	4	3955	4	0.00
01/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4235	4	4235	4	0.00
01/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	3681	4	3681	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
01/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	907	1	907	1	0.00
01/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	715	1	715	1	0.00
01/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	806	1	806	1	0.00
01/06/2012	R213 On 01-November-12			Bond Future	8.92	83.9198	8.9180	83.9198	0.00
01/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	3972	4	3972	4	0.00
01/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4181	4	4181	4	0.00
01/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	3772	4	3772	4	0.00
01/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3523	4	3523	4	0.00
01/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	3163	3	3163	3	0.00
01/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	3337	3	3337	3	0.00
01/06/2012	R213 On 07-February-13			Bond Future	9.00	85.2865	9.0010	85.2865	0.00
01/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	4826	5	4826	5	0.00
01/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	5022	5	5022	5	0.00
01/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4639	4	4639	4	0.00
01/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	5031	5	5031	5	0.00
01/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4648	5	4648	5	0.00
01/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4834	5	4834	5	0.00
01/06/2012	R214 On 02-August-12			Bond Future	8.98	77.4816	8.9760	77.4816	1,530.00
01/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1518	2	1518	2	0.00
01/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	1353	1	1353	1	0.00
01/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1435	1	1435	1	0.00
04/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	AL7T On 02-August-12			Index Future	434.71	434.9750	434.7110	434.9750	13.00
04/06/2012	AL7T On 01-November-12			Index Future	441.00	441.3110	441.0020	441.3110	0.00
04/06/2012	ALBI On 02-August-12			Index Future	393.73	393.9770	393.7310	393.9770	1,004.00
04/06/2012	ALBI On 01-November-12			Index Future	399.43	399.7160	399.4290	399.7160	0.00
04/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	CAAZ On 18-June-12			Can-Do Future	0.44	0.4669	0.4355	0.4669	2,835.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
04/06/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0008	0.0007	0.0008	8,000.00
04/06/2012	CABC On 18-June-12			Can-Do Future	0.02	0.0156	0.0203	0.0156	0.00
04/06/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
04/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	DAAH On 28-June-12			Any day expiry	8.52	8.6484	8.5177	8.6484	2,360.00
04/06/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	189	0	189	0	0.00
04/06/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	185	0	185	0	0.00
04/06/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	331	0	331	0	0.00
04/06/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	1119	1	1119	1	0.00
04/06/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	193	0	193	0	0.00
04/06/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	165	0	165	0	0.00
04/06/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	63	0	63	0	0.00
04/06/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	1	0	1	0	0.00
04/06/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	177	0	177	0	0.00
04/06/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	171	0	171	0	0.00
04/06/2012	DAUS On 29-June-12			Any day expiry	8.52	8.6497	8.5190	8.6497	0.00
04/06/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	775	1	775	1	0.00
04/06/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	765	1	765	1	0.00
04/06/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	784	1	784	1	0.00
04/06/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	1120	1	1120	1	0.00
04/06/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	335	0	335	0	0.00
04/06/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	804	1	804	1	0.00
04/06/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	189	0	189	0	5,480.00
04/06/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	5	0	5	0	5,480.00
04/06/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	180	0	180	0	0.00
04/06/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	1	0	1	0	0.00
04/06/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	66	0	66	0	0.00
04/06/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	5	0	5	0	0.00
04/06/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	6	0	6	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
04/06/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	6	0	6	0	0.00
04/06/2012	DAUS On 31-July-12			Any day expiry	8.56	8.6899	8.5587	8.6899	0.00
04/06/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	782	1	782	1	0.00
04/06/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	773	1	773	1	0.00
04/06/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	791	1	791	1	0.00
04/06/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	437	1	437	1	0.00
04/06/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	855	1	855	1	0.00
04/06/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	302	0	302	0	4,800.00
04/06/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1166	1	1166	1	0.00
04/06/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	7	0	7	0	0.00
04/06/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	128	0	128	0	0.00
04/06/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	16	0	16	0	4,800.00
04/06/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	253	0	253	0	0.00
04/06/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	22	0	22	0	0.00
04/06/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	24	0	24	0	0.00
04/06/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	23	0	23	0	0.00
04/06/2012	DAUS On 31-August-12			Any day expiry	8.60	8.7286	8.5969	8.7286	0.00
04/06/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	804	1	804	1	0.00
04/06/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	796	1	796	1	0.00
04/06/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	812	1	812	1	0.00
04/06/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1214	1	1214	1	0.00
04/06/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	519	1	519	1	0.00
04/06/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	915	1	915	1	0.00
04/06/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	388	0	388	0	6,170.00
04/06/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	38	0	38	0	6,170.00
04/06/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	301	0	301	0	0.00
04/06/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	17	0	17	0	0.00
04/06/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	172	0	172	0	0.00
04/06/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	55	0	55	0	0.00
04/06/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	59	0	59	0	0.00
04/06/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	57	0	57	0	0.00
04/06/2012	DAUS On 28-September-12			Any day expiry	8.63	8.7611	8.6291	8.7611	0.00
04/06/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	819	1	819	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
04/06/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	812	1	812	1	0.00
04/06/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	827	1	827	1	0.00
04/06/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	582	1	582	1	0.00
04/06/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	967	1	967	1	0.00
04/06/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	454	1	454	1	7,540.00
04/06/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1256	1	1256	1	0.00
04/06/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	27	0	27	0	0.00
04/06/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	203	0	203	0	0.00
04/06/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	58	0	58	0	7,540.00
04/06/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	335	0	335	0	0.00
04/06/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	88	0	88	0	0.00
04/06/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	93	0	93	0	0.00
04/06/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	90	0	90	0	0.00
04/06/2012	DAUS On 31-October-12			Any day expiry	8.67	8.7989	8.6663	8.7989	0.00
04/06/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	881	1	881	1	0.00
04/06/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	874	1	874	1	0.00
04/06/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	889	1	889	1	0.00
04/06/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1305	1	1305	1	0.00
04/06/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	524	1	524	1	8,220.00
04/06/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	651	1	651	1	0.00
04/06/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	1023	1	1023	1	0.00
04/06/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	77	0	77	0	8,220.00
04/06/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	368	0	368	0	0.00
04/06/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	39	0	39	0	0.00
04/06/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	235	0	235	0	0.00
04/06/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	113	0	113	0	0.00
04/06/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	118	0	118	0	0.00
04/06/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	115	0	115	0	0.00
04/06/2012	DAUS On 30-November-12			Any day expiry	8.70	8.8333	8.7001	8.8333	0.00
04/06/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	588	1	588	1	0.00
04/06/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	584	1	584	1	8,440.00
04/06/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	1076	1	1076	1	0.00
04/06/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	592	1	592	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	382	0	382	0	0.00
04/06/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	96	0	96	0	8,440.00
04/06/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	394	0	394	0	0.00
04/06/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	388	0	388	0	0.00
04/06/2012	DAUS On 27-December-12			Any day expiry	8.73	8.8633	8.7299	8.8633	0.00
04/06/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	638	1	638	1	0.00
04/06/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	633	1	633	1	7,530.00
04/06/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	642	1	642	1	0.00
04/06/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	1121	1	1121	1	0.00
04/06/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	111	0	111	0	7,530.00
04/06/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	402	0	402	0	0.00
04/06/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	413	0	413	0	0.00
04/06/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	408	0	408	0	0.00
04/06/2012	ES33 On 02-August-12			Bond Future	9.58	84.4098	9.5780	84.4098	4,220.00
04/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	678	1	678	1	0.00
04/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	523	0	523	0	0.00
04/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	600	0	600	0	0.00
04/06/2012	ES33 On 01-November-12			Bond Future	9.68	81.8551	9.6770	81.8551	0.00
04/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1426	1	1426	1	0.00
04/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1271	1	1271	1	0.00
04/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1348	1	1348	1	0.00
04/06/2012	GOVI On 02-August-12			GOVI	394.86	395.0970	394.8610	395.0970	236.00
04/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	48610	5	48610	5	0.00
04/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	48510	5	48510	5	0.00
04/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	48710	5	48710	5	0.00
04/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 02-August-12	390.01	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
04/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 01-November-12			GOVI	400.58	400.8520	400.5760	400.8520	0.00
04/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	14140	1	14140	1	0.00
04/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	14340	1	14340	1	0.00
04/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	14240	1	14240	1	0.00
04/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2012	IGOV On 02-August-12			Index Future	173.54	173.5190	173.5400	173.5190	586.00
04/06/2012	IGOV On 01-November-12			Index Future	176.05	176.0460	176.0510	176.0460	0.00
04/06/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
04/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	2,890.00
04/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.54	94.4700	5.5400	94.4700	0.00
04/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.47	94.5400	5.4700	94.5400	0.00
04/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.41	94.6100	5.4100	94.6100	44,760.00
04/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.36	94.6600	5.3600	94.6600	0.00
04/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.36	94.6600	5.3600	94.6600	0.00
04/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.36	94.6600	5.3600	94.6600	840.00
04/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.38	94.6300	5.3800	94.6300	790.00
04/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.46	94.5400	5.4600	94.5400	500.00
04/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	1,700.00
04/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.80	94.2100	5.8000	94.2100	1,500.00
04/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.98	94.0300	5.9800	94.0300	0.00
04/06/2012	R157 On 02-August-12			Bond Future	6.40	125.0635	6.4000	125.0635	15,070.00
04/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	4854	5	4854	5	0.00
04/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5002	5	5002	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
04/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	4706	5	4706	5	0.00
04/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	208	0	208	0	3,750.00
04/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	437	0	437	0	1,250.00
04/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	783	1	783	1	0.00
04/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	1762	2	1762	2	0.00
04/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	64	0	64	0	3,750.00
04/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	317	0	317	0	1,250.00
04/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	593	1	593	1	0.00
04/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	990	1	990	1	0.00
04/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R157 On 01-November-12			Bond Future	6.46	120.0809	6.4580	120.0809	100.00
04/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	1875	2	1875	2	0.00
04/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	1768	2	1768	2	0.00
04/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	1984	2	1984	2	0.00
04/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	306	0	306	0	0.00
04/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	371	0	371	0	0.00
04/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	337	0	337	0	0.00
04/06/2012	R157 On 07-February-13			Bond Future	6.52	122.0339	6.5160	122.0339	0.00
04/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1467	2	1467	2	0.00
04/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1546	2	1546	2	0.00
04/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1390	1	1390	1	0.00
04/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	915	1	915	1	0.00
04/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	814	1	814	1	0.00
04/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	864	1	864	1	0.00
04/06/2012	R186 On 02-August-12			Bond Future	8.45	118.4988	8.4480	118.4988	34,789.00
04/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	3815	4	3815	4	0.00
04/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4133	4	4133	4	0.00
04/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	3509	4	3509	4	0.00
04/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1350	2	1350	2	8,750.00
04/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3272	4	3272	4	0.00
04/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	278	0	278	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	3878	4	3878	4	0.00
04/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	656	1	656	1	1,099.00
04/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	5493	6	5493	6	0.00
04/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	218	0	218	0	2,700.00
04/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1532	2	1532	2	0.00
04/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	184	0	184	0	276.00
04/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	6872	7	6872	7	0.00
04/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2907	3	2907	3	900.00
04/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	561	1	561	1	199.00
04/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	7412	7	7412	7	0.00
04/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	1053	1	1053	1	43.00
04/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	4891	5	4891	5	0.00
04/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	1342	1	1342	1	276.00
04/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	7781	8	7781	8	0.00
04/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	1219	1	1219	1	0.00
04/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	3195	3	3195	3	0.00
04/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	953	1	953	1	0.00
04/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	1079	1	1079	1	2,700.00
04/06/2012	R186 On 01-November-12			Bond Future	8.53	120.2246	8.5300	120.2246	100.00
04/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5096	5	5096	5	0.00
04/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	5359	6	5359	6	0.00
04/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	4839	5	4839	5	0.00
04/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	5466	6	5466	6	0.00
04/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1516	2	1516	2	1,858.00
04/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2887	3	2887	3	1,858.00
04/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	8193	8	8193	8	0.00
04/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	3317	3	3317	3	0.00
04/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2956	3	2956	3	0.00
04/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	3132	3	3132	3	0.00
04/06/2012	R186 On 07-February-13			Bond Future	8.62	116.8872	8.6170	116.8872	0.00
04/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	4802	5	4802	5	0.00
04/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5021	5	5021	5	0.00
04/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	4595	5	4595	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
04/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	6086	6	6086	6	0.00
04/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5616	5	5616	5	0.00
04/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5844	6	5844	6	0.00
04/06/2012	R189 On 02-August-12			Bond Future	219.20	219.1634	219.2038	219.1634	44.00
04/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1204	1	1204	1	0.00
04/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1154	1	1154	1	0.00
04/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1254	1	1254	1	0.00
04/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R197 On 02-August-12			Bond Future	256.12	256.7509	256.1211	256.7509	1,839.00
04/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	929	0	929	0	0.00
04/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	829	0	829	0	0.00
04/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	879	0	879	0	0.00
04/06/2012	R201 On 02-August-12			Bond Future	5.60	107.9469	5.6040	107.9469	2,666.00
04/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4230	4	4230	4	0.00
04/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4339	4	4339	4	0.00
04/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4121	4	4121	4	0.00
04/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R201 On 01-November-12			Bond Future	5.57	109.5196	5.5700	109.5196	0.00
04/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	1954	2	1954	2	0.00
04/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	1863	2	1863	2	0.00
04/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2047	2	2047	2	0.00
04/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	55	0	55	0	0.00
04/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	72	0	72	0	0.00
04/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	63	0	63	0	0.00
04/06/2012	R201 On 07-February-13			Bond Future	5.50	106.8890	5.4960	106.8890	0.00
04/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	1567	2	1567	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
04/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	1638	2	1638	2	0.00
04/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	1497	1	1497	1	0.00
04/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	235	0	235	0	0.00
04/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	198	0	198	0	0.00
04/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	216	0	216	0	0.00
04/06/2012	R202 On 02-August-12			Bond Future	185.98	185.9300	185.9800	185.9300	45,107.00
04/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	4970	5	4970	5	0.00
04/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	5070	5	5070	5	0.00
04/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	5020	5	5020	5	0.00
04/06/2012	R203 On 02-August-12			Bond Future	7.06	108.3148	7.0640	108.3148	3,541.00
04/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6034	6	6034	6	0.00
04/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	6236	6	6236	6	0.00
04/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	5833	6	5833	6	0.00
04/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	188	0	188	0	4,200.00
04/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	466	1	466	1	1,400.00
04/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1067	1	1067	1	0.00
04/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	2300	2	2300	2	0.00
04/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	209	0	209	0	4,200.00
04/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	693	1	693	1	1,400.00
04/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	1403	1	1403	1	0.00
04/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	4	0	4	0	0.00
04/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	2233	2	2233	2	0.00
04/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	2	0	2	0	0.00
04/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	2	0	2	0	0.00
04/06/2012	R203 On 01-November-12			Bond Future	7.14	105.7337	7.1410	105.7337	0.00
04/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3144	3	3144	3	0.00
04/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3296	3	3296	3	0.00
04/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	2994	3	2994	3	0.00
04/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	702	1	702	1	0.00
04/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	601	1	601	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
04/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	650	1	650	1	0.00
04/06/2012	R203 On 07-February-13			Bond Future	7.22	107.4518	7.2230	107.4518	0.00
04/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	781	1	781	1	0.00
04/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	725	1	725	1	0.00
04/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	839	1	839	1	0.00
04/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	3532	3	3532	3	0.00
04/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3825	4	3825	4	0.00
04/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3677	4	3677	4	0.00
04/06/2012	R204 On 02-August-12			Bond Future	7.38	104.2125	7.3760	104.2125	4,101.00
04/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	5575	6	5575	6	0.00
04/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	5343	5	5343	5	0.00
04/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	5808	6	5808	6	0.00
04/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	19	0	19	0	0.00
04/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	31	0	31	0	0.00
04/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	24	0	24	0	0.00
04/06/2012	R204 On 01-November-12			Bond Future	7.45	105.7320	7.4540	105.7320	0.00
04/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	3562	4	3562	4	0.00
04/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	3391	3	3391	3	0.00
04/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	3735	4	3735	4	0.00
04/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	850	1	850	1	0.00
04/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	983	1	983	1	0.00
04/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	916	1	916	1	0.00
04/06/2012	R204 On 07-February-13			Bond Future	7.54	103.4178	7.5360	103.4178	0.00
04/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	3750	4	3750	4	0.00
04/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	3902	4	3902	4	0.00
04/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	3600	4	3600	4	0.00
04/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1665	2	1665	2	0.00
04/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1507	1	1507	1	0.00
04/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1585	2	1585	2	0.00
04/06/2012	R206 On 02-August-12			Bond Future	5.30	103.4772	5.3010	103.4772	1,240.00
04/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2672	3	2672	3	0.00
04/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2739	3	2739	3	0.00
04/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2604	3	2604	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R206 On 01-November-12			Bond Future	5.17	104.9860	5.1710	104.9860	0.00
04/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	984	1	984	1	0.00
04/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1038	1	1038	1	0.00
04/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	932	1	932	1	0.00
04/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	31	0	31	0	0.00
04/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	22	0	22	0	0.00
04/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	26	0	26	0	0.00
04/06/2012	R206 On 07-February-13			Bond Future	4.90	102.9257	4.9020	102.9257	0.00
04/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1040	1	1040	1	0.00
04/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1001	1	1001	1	0.00
04/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1080	1	1080	1	0.00
04/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	45	0	45	0	0.00
04/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	56	0	56	0	0.00
04/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	50	0	50	0	0.00
04/06/2012	R207 On 02-August-12			Bond Future	7.70	98.0433	7.6950	98.0433	27,509.00
04/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	5637	6	5637	6	0.00
04/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	5391	5	5391	5	0.00
04/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	5883	6	5883	6	0.00
04/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	36	0	36	0	0.00
04/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	55	0	55	0	0.00
04/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	45	0	45	0	0.00
04/06/2012	R207 On 01-November-12			Bond Future	7.78	99.4698	7.7750	99.4698	0.00
04/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	3678	4	3678	4	0.00
04/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	3501	4	3501	4	0.00
04/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	3858	4	3858	4	0.00
04/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	1106	1	1106	1	0.00
04/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	1266	1	1266	1	0.00
04/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	1184	1	1184	1	0.00
04/06/2012	R207 On 07-February-13			Bond Future	7.86	97.4453	7.8600	97.4453	0.00
04/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	3944	4	3944	4	0.00

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04/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4104	4	4104	4	0.00
04/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	3787	4	3787	4	0.00
04/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	2053	2	2053	2	0.00
04/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1867	2	1867	2	0.00
04/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1958	2	1958	2	0.00
04/06/2012	R208 On 02-August-12			Bond Future	7.80	95.9989	7.7950	95.9989	9,382.00
04/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	5553	6	5553	6	0.00
04/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	5814	6	5814	6	0.00
04/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	5292	5	5292	5	0.00
04/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	203	0	203	0	3,450.00
04/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3061	3	3061	3	0.00
04/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	586	1	586	1	1,150.00
04/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1311	1	1311	1	0.00
04/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	1281	1	1281	1	1,150.00
04/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	401	0	401	0	3,450.00
04/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	2363	2	2363	2	0.00
04/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	95	0	95	0	0.00
04/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	3830	4	3830	4	0.00
04/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	65	0	65	0	0.00
04/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	79	0	79	0	0.00
04/06/2012	R208 On 01-November-12			Bond Future	7.87	94.0027	7.8720	94.0027	0.00
04/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	3666	4	3666	4	0.00
04/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	3852	4	3852	4	0.00
04/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	3483	4	3483	4	0.00
04/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1604	2	1604	2	0.00
04/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1410	1	1410	1	0.00
04/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1505	1	1505	1	0.00
04/06/2012	R208 On 07-February-13			Bond Future	7.95	95.5297	7.9540	95.5297	0.00
04/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3219	3	3219	3	0.00
04/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3075	3	3075	3	0.00
04/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3370	3	3370	3	0.00
04/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2831	3	2831	3	0.00
04/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	3098	3	3098	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2960	3	2960	3	0.00
04/06/2012	R209 On 02-August-12			Bond Future	8.96	75.8797	8.9620	75.8797	24,045.00
04/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3187	3	3187	3	0.00
04/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3439	4	3439	4	0.00
04/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	2942	3	2942	3	0.00
04/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	1153	1	1153	1	0.00
04/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	919	1	919	1	0.00
04/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	1031	1	1031	1	0.00
04/06/2012	R209 On 01-November-12			Bond Future	9.04	73.8422	9.0370	73.8422	0.00
04/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3422	4	3422	4	0.00
04/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3241	3	3241	3	0.00
04/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3612	4	3612	4	0.00
04/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3514	3	3514	3	0.00
04/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3903	4	3903	4	0.00
04/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3703	4	3703	4	0.00
04/06/2012	R209 On 07-February-13			Bond Future	9.12	75.0443	9.1150	75.0443	0.00
04/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4322	4	4322	4	0.00
04/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4504	5	4504	5	0.00
04/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4149	4	4149	4	0.00
04/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5395	5	5395	5	0.00
04/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4991	5	4991	5	0.00
04/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	5187	5	5187	5	0.00
04/06/2012	R210 On 02-August-12			Bond Future	140.78	140.7399	140.7778	140.7399	925.00
04/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	2172	2	2172	2	0.00
04/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	2272	2	2272	2	0.00
04/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	2222	2	2222	2	0.00
04/06/2012	R211 On 02-August-12			Bond Future	119.70	119.6685	119.6956	119.6685	480.00
04/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	354	0	354	0	0.00
04/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	254	0	254	0	0.00
04/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	304	0	304	0	0.00
04/06/2012	R212 On 02-August-12			Bond Future	117.15	117.1197	117.1505	117.1197	2,962.00
04/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	799	1	799	1	0.00
04/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	899	1	899	1	0.00
04/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	849	1	849	1	0.00
04/06/2012	R213 On 02-August-12			Bond Future	8.86	86.4005	8.8590	86.4005	4,725.00
04/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	3803	4	3803	4	0.00
04/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4082	4	4082	4	0.00
04/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	3532	4	3532	4	0.00
04/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	908	1	908	1	0.00
04/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	712	1	712	1	0.00
04/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	804	1	804	1	0.00
04/06/2012	R213 On 01-November-12			Bond Future	8.94	84.1218	8.9390	84.1218	0.00
04/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	3847	4	3847	4	0.00
04/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4053	4	4053	4	0.00
04/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	3650	4	3650	4	0.00
04/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3565	4	3565	4	0.00
04/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	3198	3	3198	3	0.00
04/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	3375	3	3375	3	0.00
04/06/2012	R213 On 07-February-13			Bond Future	9.03	85.4930	9.0250	85.4930	0.00
04/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	4701	5	4701	5	0.00
04/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	4895	5	4895	5	0.00
04/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4516	5	4516	5	0.00
04/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	5092	5	5092	5	0.00
04/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4704	5	4704	5	0.00
04/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4892	5	4892	5	0.00
04/06/2012	R214 On 02-August-12			Bond Future	8.99	77.4816	8.9850	77.4816	1,530.00
04/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1591	2	1591	2	0.00
04/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	1425	1	1425	1	0.00
04/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1508	1	1508	1	0.00