



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
05/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	AL7T On 02-August-12			Index Future	434.93	434.7110	434.9300	434.7110	13.00
05/06/2012	AL7T On 01-November-12			Index Future	441.21	441.0020	441.2060	441.0020	0.00
05/06/2012	ALBI On 02-August-12			Index Future	394.03	393.7310	394.0320	393.7310	1,004.00
05/06/2012	ALBI On 01-November-12			Index Future	399.72	399.4290	399.7180	399.4290	0.00
05/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	CAAZ On 18-June-12			Can-Do Future	0.42	0.4355	0.4182	0.4355	2,835.00
05/06/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
05/06/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0007	0.0006	0.0007	8,000.00
05/06/2012	CABC On 18-June-12			Can-Do Future	0.02	0.0203	0.0235	0.0203	0.00
05/06/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
05/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2012	DAAH On 28-June-12			Any day expiry	8.47	8.5177	8.4735	8.5177	2,360.00
05/06/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	168	0	168	0	0.00
05/06/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	164	0	164	0	0.00
05/06/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	172	0	172	0	0.00
05/06/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	300	0	300	0	0.00
05/06/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	1075	1	1075	1	0.00
05/06/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	2	0	2	0	0.00
05/06/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	189	0	189	0	0.00
05/06/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	77	0	77	0	0.00
05/06/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	201	0	201	0	0.00
05/06/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	195	0	195	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	DAUS On 29-June-12			Any day expiry	8.47	8.5190	8.4747	8.5190	0.00
05/06/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	732	1	732	1	0.00
05/06/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	722	1	722	1	0.00
05/06/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	741	1	741	1	0.00
05/06/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	304	0	304	0	0.00
05/06/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	761	1	761	1	0.00
05/06/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	169	0	169	0	5,480.00
05/06/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	1076	1	1076	1	0.00
05/06/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	1	0	1	0	0.00
05/06/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	79	0	79	0	0.00
05/06/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	6	0	6	0	5,480.00
05/06/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	204	0	204	0	0.00
05/06/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	6	0	6	0	0.00
05/06/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	7	0	7	0	0.00
05/06/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	7	0	7	0	0.00
05/06/2012	DAUS On 31-July-12			Any day expiry	8.51	8.5587	8.5146	8.5587	0.00
05/06/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	743	1	743	1	0.00
05/06/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	734	1	734	1	0.00
05/06/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	752	1	752	1	0.00
05/06/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1122	1	1122	1	0.00
05/06/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	408	0	408	0	0.00
05/06/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	814	1	814	1	0.00
05/06/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	279	0	279	0	4,800.00
05/06/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	19	0	19	0	4,800.00
05/06/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	274	0	274	0	0.00
05/06/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	7	0	7	0	0.00
05/06/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	143	0	143	0	0.00
05/06/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	27	0	27	0	0.00
05/06/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	29	0	29	0	0.00
05/06/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	28	0	28	0	0.00
05/06/2012	DAUS On 31-August-12			Any day expiry	8.55	8.5969	8.5525	8.5969	0.00
05/06/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	767	1	767	1	0.00
05/06/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	759	1	759	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	775	1	775	1	0.00
05/06/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	494	1	494	1	0.00
05/06/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	874	1	874	1	0.00
05/06/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	368	0	368	0	6,170.00
05/06/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1171	1	1171	1	0.00
05/06/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	19	0	19	0	0.00
05/06/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	192	0	192	0	0.00
05/06/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	42	0	42	0	6,170.00
05/06/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	326	0	326	0	0.00
05/06/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	63	0	63	0	0.00
05/06/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	67	0	67	0	0.00
05/06/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	65	0	65	0	0.00
05/06/2012	DAUS On 28-September-12			Any day expiry	8.58	8.6291	8.5848	8.6291	0.00
05/06/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	786	1	786	1	0.00
05/06/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	778	1	778	1	0.00
05/06/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	793	1	793	1	0.00
05/06/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1214	1	1214	1	0.00
05/06/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	559	1	559	1	0.00
05/06/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	927	1	927	1	0.00
05/06/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	435	0	435	0	7,540.00
05/06/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	62	0	62	0	7,540.00
05/06/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	360	0	360	0	0.00
05/06/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	29	0	29	0	0.00
05/06/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	224	0	224	0	0.00
05/06/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	98	0	98	0	0.00
05/06/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	103	0	103	0	0.00
05/06/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	101	0	101	0	0.00
05/06/2012	DAUS On 31-October-12			Any day expiry	8.62	8.6663	8.6221	8.6663	0.00
05/06/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	850	1	850	1	0.00
05/06/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	842	1	842	1	0.00
05/06/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	857	1	857	1	0.00
05/06/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1263	1	1263	1	0.00
05/06/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	629	1	629	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	986	1	986	1	0.00
05/06/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	507	1	507	1	8,220.00
05/06/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	395	0	395	0	0.00
05/06/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	84	0	84	0	8,220.00
05/06/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	41	0	41	0	0.00
05/06/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	257	0	257	0	0.00
05/06/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	125	0	125	0	0.00
05/06/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	130	0	130	0	0.00
05/06/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	128	0	128	0	0.00
05/06/2012	DAUS On 30-November-12			Any day expiry	8.66	8.7001	8.6560	8.7001	0.00
05/06/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	571	1	571	1	0.00
05/06/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	567	1	567	1	8,440.00
05/06/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	575	1	575	1	0.00
05/06/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	1040	1	1040	1	0.00
05/06/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	104	0	104	0	8,440.00
05/06/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	409	0	409	0	0.00
05/06/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	421	0	421	0	0.00
05/06/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	415	0	415	0	0.00
05/06/2012	DAUS On 27-December-12			Any day expiry	8.69	8.7299	8.6855	8.7299	0.00
05/06/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	619	1	619	1	0.00
05/06/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	615	1	615	1	7,530.00
05/06/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	624	1	624	1	0.00
05/06/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	1085	1	1085	1	0.00
05/06/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	120	0	120	0	7,530.00
05/06/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	429	0	429	0	0.00
05/06/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	440	0	440	0	0.00
05/06/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	434	0	434	0	0.00
05/06/2012	ES33 On 02-August-12			Bond Future	9.57	84.2566	9.5660	84.2566	4,220.00
05/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
05/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
05/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
05/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	586	1	586	1	0.00
05/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	431	1	431	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	508	1	508	1	0.00
05/06/2012	ES33 On 01-November-12			Bond Future	9.67	81.6969	9.6660	81.6969	0.00
05/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
05/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
05/06/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
05/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1343	1	1343	1	0.00
05/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1188	1	1188	1	0.00
05/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1266	1	1266	1	0.00
05/06/2012	GOVI On 02-August-12			GOVI	395.17	394.8610	395.1660	394.8610	236.00
05/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	51660	5	51660	5	0.00
05/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	51560	5	51560	5	0.00
05/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	51760	5	51760	5	0.00
05/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
05/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
05/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
05/06/2012	GOVI On 01-November-12			GOVI	400.87	400.5760	400.8670	400.5760	0.00
05/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
05/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
05/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
05/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	11430	1	11430	1	0.00
05/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	11230	1	11230	1	0.00
05/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	11330	1	11330	1	0.00
05/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2012	IGOV On 02-August-12			Index Future	173.93	173.5400	173.9260	173.5400	586.00
05/06/2012	IGOV On 01-November-12			Index Future	176.44	176.0510	176.4360	176.0510	0.00
05/06/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
05/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4100	5.5900	94.4100	2,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.55	94.4600	5.5500	94.4600	0.00
05/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.47	94.5300	5.4700	94.5300	0.00
05/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.39	94.5900	5.3900	94.5900	44,760.00
05/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.32	94.6400	5.3200	94.6400	0.00
05/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.31	94.6400	5.3100	94.6400	0.00
05/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.31	94.6400	5.3100	94.6400	840.00
05/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.34	94.6200	5.3400	94.6200	790.00
05/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.41	94.5400	5.4100	94.5400	500.00
05/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.56	94.3800	5.5600	94.3800	1,700.00
05/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.74	94.2000	5.7400	94.2000	1,500.00
05/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.93	94.0200	5.9300	94.0200	0.00
05/06/2012	R157 On 02-August-12			Bond Future	6.37	125.0167	6.3730	125.0167	15,070.00
05/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	4938	5	4938	5	0.00
05/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5086	5	5086	5	0.00
05/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	4790	5	4790	5	0.00
05/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	228	0	228	0	3,750.00
05/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	1837	2	1837	2	0.00
05/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	472	0	472	0	1,250.00
05/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	834	1	834	1	0.00
05/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	284	0	284	0	1,250.00
05/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	55	0	55	0	3,750.00
05/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	544	1	544	1	0.00
05/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	926	1	926	1	0.00
05/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R157 On 01-November-12			Bond Future	6.43	120.0208	6.4300	120.0208	100.00
05/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	1933	2	1933	2	0.00
05/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	1825	2	1825	2	0.00
05/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	2044	2	2044	2	0.00
05/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	286	0	286	0	0.00
05/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	348	0	348	0	0.00
05/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	315	0	315	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	R157 On 07-February-13			Bond Future	6.48	121.9537	6.4840	121.9537	0.00
05/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1514	1	1514	1	0.00
05/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1594	2	1594	2	0.00
05/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1435	1	1435	1	0.00
05/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	878	1	878	1	0.00
05/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	780	1	780	1	0.00
05/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	828	1	828	1	0.00
05/06/2012	R186 On 02-August-12			Bond Future	8.44	118.2219	8.4420	118.2219	34,789.00
05/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	3838	4	3838	4	0.00
05/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4157	4	4157	4	0.00
05/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1354	1	1354	1	8,750.00
05/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3290	3	3290	3	0.00
05/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	3529	4	3529	4	0.00
05/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	182	0	182	0	276.00
05/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	276	0	276	0	43.00
05/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	3901	4	3901	4	0.00
05/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	654	1	654	1	1,099.00
05/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	5526	5	5526	5	0.00
05/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	216	0	216	0	2,700.00
05/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1537	2	1537	2	0.00
05/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2857	3	2857	3	900.00
05/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	539	1	539	1	199.00
05/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	7355	7	7355	7	0.00
05/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	1021	1	1021	1	43.00
05/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	4834	5	4834	5	0.00
05/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	6815	7	6815	7	0.00
05/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	1184	1	1184	1	0.00
05/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	3144	3	3144	3	0.00
05/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	1304	1	1304	1	276.00
05/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	7723	8	7723	8	0.00
05/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	921	1	921	1	0.00
05/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	1047	1	1047	1	2,700.00
05/06/2012	R186 On 01-November-12			Bond Future	8.52	119.9349	8.5240	119.9349	100.00

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05/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5115	5	5115	5	0.00
05/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	5379	5	5379	5	0.00
05/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	4857	5	4857	5	0.00
05/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	5487	5	5487	5	0.00
05/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1519	2	1519	2	1,858.00
05/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2854	3	2854	3	1,858.00
05/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	8142	8	8142	8	0.00
05/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	3281	3	3281	3	0.00
05/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2921	3	2921	3	0.00
05/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	3097	3	3097	3	0.00
05/06/2012	R186 On 07-February-13			Bond Future	8.61	116.5681	8.6100	116.5681	0.00
05/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	4822	5	4822	5	0.00
05/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5041	5	5041	5	0.00
05/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	4614	5	4614	5	0.00
05/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	6043	6	6043	6	0.00
05/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5574	6	5574	6	0.00
05/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5802	6	5802	6	0.00
05/06/2012	R189 On 02-August-12			Bond Future	219.24	219.2038	219.2444	219.2038	44.00
05/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1244	1	1244	1	0.00
05/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1294	1	1294	1	0.00
05/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1194	1	1194	1	0.00
05/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R197 On 02-August-12			Bond Future	255.96	256.1211	255.9560	256.1211	1,839.00
05/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	994	1	994	1	0.00
05/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	1094	1	1094	1	0.00
05/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	1044	1	1044	1	0.00
05/06/2012	R201 On 02-August-12			Bond Future	5.55	108.0086	5.5450	108.0086	2,666.00
05/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4365	4	4365	4	0.00

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05/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4256	4	4256	4	0.00
05/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4474	4	4474	4	0.00
05/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R201 On 01-November-12			Bond Future	5.51	109.5731	5.5060	109.5731	0.00
05/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	2074	2	2074	2	0.00
05/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	1981	2	1981	2	0.00
05/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2168	2	2168	2	0.00
05/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	44	0	44	0	0.00
05/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	58	0	58	0	0.00
05/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	51	0	51	0	0.00
05/06/2012	R201 On 07-February-13			Bond Future	5.42	106.9251	5.4210	106.9251	0.00
05/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	1674	2	1674	2	0.00
05/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	1747	2	1747	2	0.00
05/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	1602	1	1602	1	0.00
05/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	204	0	204	0	0.00
05/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	172	0	172	0	0.00
05/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	188	0	188	0	0.00
05/06/2012	R202 On 02-August-12			Bond Future	186.91	185.9800	186.9079	185.9800	45,107.00
05/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	4042	5	4042	5	0.00
05/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	4142	5	4142	5	0.00
05/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	4092	5	4092	5	0.00
05/06/2012	R203 On 02-August-12			Bond Future	7.03	108.2495	7.0320	108.2495	3,541.00
05/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6173	6	6173	6	0.00
05/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	6375	6	6375	6	0.00
05/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	5971	6	5971	6	0.00
05/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	209	0	209	0	4,200.00
05/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	2412	2	2412	2	0.00
05/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	508	0	508	0	1,400.00

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05/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1142	1	1142	1	0.00
05/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	629	1	629	1	1,400.00
05/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	182	0	182	0	4,200.00
05/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	1306	1	1306	1	0.00
05/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	3	0	3	0	0.00
05/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	2114	2	2114	2	0.00
05/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	2	0	2	0	0.00
05/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	2	0	2	0	0.00
05/06/2012	R203 On 01-November-12			Bond Future	7.11	105.6548	7.1080	105.6548	0.00
05/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3242	3	3242	3	0.00
05/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3396	3	3396	3	0.00
05/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3089	3	3089	3	0.00
05/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	660	1	660	1	0.00
05/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	564	1	564	1	0.00
05/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	611	1	611	1	0.00
05/06/2012	R203 On 07-February-13			Bond Future	7.19	107.3572	7.1870	107.3572	0.00
05/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	817	1	817	1	0.00
05/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	760	1	760	1	0.00
05/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	878	1	878	1	0.00
05/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	3429	4	3429	4	0.00
05/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3718	4	3718	4	0.00
05/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3571	4	3571	4	0.00
05/06/2012	R204 On 02-August-12			Bond Future	7.36	104.1409	7.3550	104.1409	4,101.00
05/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	5679	6	5679	6	0.00
05/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	5913	6	5913	6	0.00
05/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	5446	5	5446	5	0.00
05/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	27	0	27	0	0.00
05/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	17	0	17	0	0.00
05/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	21	0	21	0	0.00
05/06/2012	R204 On 01-November-12			Bond Future	7.43	105.6483	7.4330	105.6483	0.00
05/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	3630	4	3630	4	0.00
05/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	3458	3	3458	3	0.00
05/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	3806	4	3806	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	818	1	818	1	0.00
05/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	947	1	947	1	0.00
05/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	880	1	880	1	0.00
05/06/2012	R204 On 07-February-13			Bond Future	7.51	103.3138	7.5130	103.3138	0.00
05/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	3816	4	3816	4	0.00
05/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	3969	4	3969	4	0.00
05/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	3665	4	3665	4	0.00
05/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1622	2	1622	2	0.00
05/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1465	2	1465	2	0.00
05/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1542	2	1542	2	0.00
05/06/2012	R206 On 02-August-12			Bond Future	5.25	103.4689	5.2510	103.4689	1,240.00
05/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2742	3	2742	3	0.00
05/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2674	3	2674	3	0.00
05/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2809	3	2809	3	0.00
05/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
05/06/2012	R206 On 01-November-12			Bond Future	5.12	104.9674	5.1150	104.9674	0.00
05/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1044	1	1044	1	0.00
05/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1098	1	1098	1	0.00
05/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	991	1	991	1	0.00
05/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	25	0	25	0	0.00
05/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	17	0	17	0	0.00
05/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	20	0	20	0	0.00
05/06/2012	R206 On 07-February-13			Bond Future	4.83	102.8902	4.8260	102.8902	0.00
05/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1101	1	1101	1	0.00
05/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1061	1	1061	1	0.00
05/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1142	1	1142	1	0.00
05/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	38	0	38	0	0.00
05/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	46	0	46	0	0.00
05/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	42	0	42	0	0.00
05/06/2012	R207 On 02-August-12			Bond Future	7.69	97.9608	7.6880	97.9608	27,509.00
05/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	5672	6	5672	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
05/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	5919	6	5919	6	0.00
05/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	5425	5	5425	5	0.00
05/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	50	0	50	0	0.00
05/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	34	0	34	0	0.00
05/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	41	0	41	0	0.00
05/06/2012	R207 On 01-November-12			Bond Future	7.77	99.3791	7.7690	99.3791	0.00
05/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	3693	4	3693	4	0.00
05/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	3515	4	3515	4	0.00
05/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	3873	4	3873	4	0.00
05/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	1089	1	1089	1	0.00
05/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	1248	1	1248	1	0.00
05/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	1167	1	1167	1	0.00
05/06/2012	R207 On 07-February-13			Bond Future	7.85	97.3420	7.8540	97.3420	0.00
05/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	3958	4	3958	4	0.00
05/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4118	4	4118	4	0.00
05/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	3801	4	3801	4	0.00
05/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	2036	2	2036	2	0.00
05/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1850	2	1850	2	0.00
05/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1941	2	1941	2	0.00
05/06/2012	R208 On 02-August-12			Bond Future	7.78	95.8797	7.7840	95.8797	9,382.00
05/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	5612	6	5612	6	0.00
05/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	5874	6	5874	6	0.00
05/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	5350	5	5350	5	0.00
05/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	206	0	206	0	3,450.00
05/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	596	1	596	1	1,150.00
05/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1333	1	1333	1	0.00
05/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3105	3	3105	3	0.00
05/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	380	0	380	0	3,450.00
05/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	1238	1	1238	1	1,150.00
05/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	2307	2	2307	2	0.00
05/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	87	0	87	0	0.00
05/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	3768	4	3768	4	0.00
05/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	60	0	60	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	73	0	73	0	0.00
05/06/2012	R208 On 01-November-12			Bond Future	7.86	93.8749	7.8620	93.8749	0.00
05/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	3696	4	3696	4	0.00
05/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	3883	4	3883	4	0.00
05/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	3513	3	3513	3	0.00
05/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1576	2	1576	2	0.00
05/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1383	1	1383	1	0.00
05/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1477	2	1477	2	0.00
05/06/2012	R208 On 07-February-13			Bond Future	7.94	95.3829	7.9420	95.3829	0.00
05/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3249	3	3249	3	0.00
05/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3104	3	3104	3	0.00
05/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3400	3	3400	3	0.00
05/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2793	3	2793	3	0.00
05/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	3059	3	3059	3	0.00
05/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2922	3	2922	3	0.00
05/06/2012	R209 On 02-August-12			Bond Future	8.95	75.7339	8.9510	75.7339	27,737.00
05/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3230	3	3230	3	0.00
05/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	2983	3	2983	3	0.00
05/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3485	3	3485	3	0.00
05/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	881	1	881	1	0.00
05/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	1110	1	1110	1	0.00
05/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	990	1	990	1	0.00
05/06/2012	R209 On 01-November-12			Bond Future	9.03	73.6831	9.0260	73.6831	0.00
05/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3453	3	3453	3	0.00
05/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3271	3	3271	3	0.00
05/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3644	4	3644	4	0.00
05/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3463	4	3463	4	0.00
05/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3850	4	3850	4	0.00
05/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3650	4	3650	4	0.00
05/06/2012	R209 On 07-February-13			Bond Future	9.10	74.8726	9.1040	74.8726	0.00
05/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4354	4	4354	4	0.00
05/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4537	5	4537	5	0.00
05/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4180	4	4180	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5344	5	5344	5	0.00
05/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4942	5	4942	5	0.00
05/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	5137	5	5137	5	0.00
05/06/2012	R210 On 02-August-12			Bond Future	141.54	140.7778	141.5436	140.7778	925.00
05/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	1506	2	1506	2	0.00
05/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	1406	2	1406	2	0.00
05/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	1456	2	1456	2	0.00
05/06/2012	R211 On 02-August-12			Bond Future	119.83	119.6956	119.8287	119.6956	480.00
05/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	121	0	121	0	0.00
05/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	221	0	221	0	0.00
05/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	171	0	171	0	0.00
05/06/2012	R212 On 02-August-12			Bond Future	117.33	117.1505	117.3314	117.1505	2,962.00
05/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	619	1	619	1	0.00
05/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	719	1	719	1	0.00
05/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	669	1	669	1	0.00
05/06/2012	R213 On 02-August-12			Bond Future	8.85	86.2506	8.8530	86.2506	4,725.00
05/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	3825	4	3825	4	0.00
05/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4105	4	4105	4	0.00
05/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	3551	4	3551	4	0.00
05/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	879	1	879	1	0.00
05/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	687	1	687	1	0.00
05/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	779	1	779	1	0.00
05/06/2012	R213 On 01-November-12			Bond Future	8.93	83.9586	8.9330	83.9586	0.00
05/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	3860	4	3860	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4067	4	4067	4	0.00
05/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	3662	4	3662	4	0.00
05/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3530	4	3530	4	0.00
05/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	3165	3	3165	3	0.00
05/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	3342	3	3342	3	0.00
05/06/2012	R213 On 07-February-13			Bond Future	9.02	85.3094	9.0190	85.3094	0.00
05/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	4715	5	4715	5	0.00
05/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	4910	5	4910	5	0.00
05/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4530	5	4530	5	0.00
05/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	5060	5	5060	5	0.00
05/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4674	5	4674	5	0.00
05/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4860	5	4860	5	0.00
05/06/2012	R214 On 02-August-12			Bond Future	8.97	77.4094	8.9740	77.4094	1,530.00
05/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
05/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1502	2	1502	2	0.00
05/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	1337	1	1337	1	0.00
05/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1419	2	1419	2	0.00
06/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	1386 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
06/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	AL7T On 02-August-12			Index Future	437.08	434.9300	437.0830	434.9300	13.00
06/06/2012	AL7T On 01-November-12			Index Future	443.39	441.2060	443.3920	441.2060	0.00
06/06/2012	ALBI On 02-August-12			Index Future	395.89	394.0320	395.8880	394.0320	1,004.00
06/06/2012	ALBI On 01-November-12			Index Future	401.60	399.7180	401.6030	399.7180	0.00
06/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	CAAZ On 18-June-12			Can-Do Future	0.35	0.4182	0.3522	0.4182	2,835.00
06/06/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
06/06/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0006	0.0005	0.0006	8,000.00
06/06/2012	CABC On 18-June-12			Can-Do Future	0.03	0.0235	0.0268	0.0235	0.00
06/06/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
06/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2012	DAAH On 28-June-12			Any day expiry	8.37	8.4735	8.3749	8.4735	2,360.00
06/06/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	122	0	122	0	0.00
06/06/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	119	0	119	0	0.00
06/06/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	125	0	125	0	0.00
06/06/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	229	0	229	0	0.00
06/06/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	976	1	976	1	0.00
06/06/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	1	0	1	0	0.00
06/06/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	240	0	240	0	0.00
06/06/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	104	0	104	0	0.00
06/06/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	254	0	254	0	0.00
06/06/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	247	0	247	0	0.00
06/06/2012	DAUS On 29-June-12			Any day expiry	8.38	8.4747	8.3762	8.4747	0.00
06/06/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	635	1	635	1	0.00
06/06/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	625	1	625	1	0.00
06/06/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	644	1	644	1	0.00
06/06/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	234	0	234	0	0.00
06/06/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	664	1	664	1	0.00
06/06/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	124	0	124	0	5,480.00
06/06/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	978	1	978	1	0.00
06/06/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	2	0	2	0	0.00
06/06/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	108	0	108	0	0.00
06/06/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	8	0	8	0	5,480.00
06/06/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	258	0	258	0	0.00
06/06/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	8	0	8	0	0.00
06/06/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	9	0	9	0	0.00
06/06/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	9	0	9	0	0.00
06/06/2012	DAUS On 31-July-12			Any day expiry	8.42	8.5146	8.4164	8.5146	0.00
06/06/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	655	1	655	1	0.00
06/06/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	646	1	646	1	0.00
06/06/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	663	1	663	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
06/06/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1024	1	1024	1	0.00
06/06/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	346	0	346	0	0.00
06/06/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	723	1	723	1	0.00
06/06/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	233	0	233	0	4,800.00
06/06/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	27	0	27	0	4,800.00
06/06/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	327	0	327	0	0.00
06/06/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	8	0	8	0	0.00
06/06/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	180	0	180	0	0.00
06/06/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	37	0	37	0	0.00
06/06/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	40	0	40	0	0.00
06/06/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	39	0	39	0	0.00
06/06/2012	DAUS On 31-August-12			Any day expiry	8.45	8.5525	8.4543	8.5525	0.00
06/06/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	684	1	684	1	0.00
06/06/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	676	1	676	1	0.00
06/06/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	691	1	691	1	0.00
06/06/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	430	0	430	0	0.00
06/06/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	786	1	786	1	0.00
06/06/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	318	0	318	0	6,170.00
06/06/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1075	1	1075	1	0.00
06/06/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	21	0	21	0	0.00
06/06/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	226	0	226	0	0.00
06/06/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	52	0	52	0	6,170.00
06/06/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	374	0	374	0	0.00
06/06/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	77	0	77	0	0.00
06/06/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	82	0	82	0	0.00
06/06/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	80	0	80	0	0.00
06/06/2012	DAUS On 28-September-12			Any day expiry	8.49	8.5848	8.4873	8.5848	0.00
06/06/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	708	1	708	1	0.00
06/06/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	701	1	701	1	0.00
06/06/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	715	1	715	1	0.00
06/06/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1121	1	1121	1	0.00
06/06/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	497	1	497	1	0.00
06/06/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	842	1	842	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
06/06/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	385	0	385	0	7,540.00
06/06/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	75	0	75	0	7,540.00
06/06/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	408	0	408	0	0.00
06/06/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	34	0	34	0	0.00
06/06/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	260	0	260	0	0.00
06/06/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	118	0	118	0	0.00
06/06/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	124	0	124	0	0.00
06/06/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	121	0	121	0	0.00
06/06/2012	DAUS On 31-October-12			Any day expiry	8.53	8.6221	8.5255	8.6221	0.00
06/06/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	775	1	775	1	0.00
06/06/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	768	1	768	1	0.00
06/06/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	782	1	782	1	0.00
06/06/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1173	1	1173	1	0.00
06/06/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	570	1	570	1	0.00
06/06/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	904	1	904	1	0.00
06/06/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	458	1	458	1	8,220.00
06/06/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	443	0	443	0	0.00
06/06/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	99	0	99	0	8,220.00
06/06/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	48	0	48	0	0.00
06/06/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	295	0	295	0	0.00
06/06/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	147	0	147	0	0.00
06/06/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	153	0	153	0	0.00
06/06/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	150	0	150	0	0.00
06/06/2012	DAUS On 30-November-12			Any day expiry	8.56	8.6560	8.5602	8.6560	0.00
06/06/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	525	1	525	1	0.00
06/06/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	521	1	521	1	8,440.00
06/06/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	529	1	529	1	0.00
06/06/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	960	1	960	1	0.00
06/06/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	120	0	120	0	8,440.00
06/06/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	459	0	459	0	0.00
06/06/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	471	0	471	0	0.00
06/06/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	465	0	465	0	0.00
06/06/2012	DAUS On 27-December-12			Any day expiry	8.59	8.6855	8.5903	8.6855	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	573	1	573	1	0.00
06/06/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	569	1	569	1	7,530.00
06/06/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	577	1	577	1	0.00
06/06/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	1004	1	1004	1	0.00
06/06/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	134	0	134	0	7,530.00
06/06/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	477	0	477	0	0.00
06/06/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	489	0	489	0	0.00
06/06/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	483	0	483	0	0.00
06/06/2012	ES33 On 02-August-12			Bond Future	9.48	84.3484	9.4820	84.3484	4,220.00
06/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	139	0	139	0	0.00
06/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	62	0	62	0	0.00
06/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	217	0	217	0	0.00
06/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	0	0	0	0	0.00
06/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	0	1	0	1	0.00
06/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	0	1	0	1	0.00
06/06/2012	ES33 On 01-November-12			Bond Future	9.58	81.7797	9.5780	81.7797	0.00
06/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
06/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
06/06/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
06/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	676	1	676	1	0.00
06/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	521	1	521	1	0.00
06/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	599	1	599	1	0.00
06/06/2012	GOVI On 02-August-12			GOVI	396.94	395.1660	396.9420	395.1660	236.00
06/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	69420	5	69420	5	0.00
06/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	69320	5	69320	5	0.00
06/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	69520	5	69520	5	0.00
06/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
06/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
06/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
06/06/2012	GOVI On 01-November-12			GOVI	402.67	400.8670	402.6720	400.8670	0.00
06/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	6720	0	6720	0	0.00
06/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	6620	0	6620	0	0.00
06/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	6820	0	6820	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	1	0	1	0.00
06/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	1	0	1	0.00
06/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	1	0	1	0.00
06/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2012	IGOV On 02-August-12			Index Future	173.85	173.9260	173.8470	173.9260	586.00
06/06/2012	IGOV On 01-November-12			Index Future	176.36	176.4360	176.3560	176.4360	0.00
06/06/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
06/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	2,890.00
06/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
06/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.48	94.5300	5.4800	94.5300	0.00
06/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.41	94.6100	5.4100	94.6100	44,760.00
06/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.34	94.6800	5.3400	94.6800	0.00
06/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.33	94.6900	5.3300	94.6900	0.00
06/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.33	94.6900	5.3300	94.6900	840.00
06/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.36	94.6600	5.3600	94.6600	790.00
06/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.42	94.5900	5.4200	94.5900	500.00
06/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.57	94.4400	5.5700	94.4400	1,700.00
06/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.75	94.2600	5.7500	94.2600	1,500.00
06/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.95	94.0700	5.9500	94.0700	0.00
06/06/2012	R157 On 02-August-12			Bond Future	6.30	125.1009	6.2970	125.1009	15,070.00
06/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	5175	5	5175	5	0.00
06/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5323	5	5323	5	0.00
06/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	5028	5	5028	5	0.00
06/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	301	0	301	0	3,750.00
06/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	590	0	590	0	1,250.00
06/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	996	1	996	1	0.00
06/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2055	2	2055	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	36	0	36	0	3,750.00
06/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	209	0	209	0	1,250.00
06/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	425	1	425	1	0.00
06/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	1	0	1	0	0.00
06/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	762	1	762	1	0.00
06/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R157 On 01-November-12			Bond Future	6.35	120.1010	6.3460	120.1010	100.00
06/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	2119	2	2119	2	0.00
06/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	2234	2	2234	2	0.00
06/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	2007	2	2007	2	0.00
06/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	289	0	289	0	0.00
06/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	235	0	235	0	0.00
06/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	260	0	260	0	0.00
06/06/2012	R157 On 07-February-13			Bond Future	6.40	122.0365	6.3960	122.0365	0.00
06/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1652	2	1652	2	0.00
06/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1736	2	1736	2	0.00
06/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1569	1	1569	1	0.00
06/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	784	1	784	1	0.00
06/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	694	1	694	1	0.00
06/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	738	1	738	1	0.00
06/06/2012	R186 On 02-August-12			Bond Future	8.33	118.2772	8.3310	118.2772	34,906.00
06/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	4581	4	4581	4	0.00
06/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4928	4	4928	4	0.00
06/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	4244	4	4244	4	0.00
06/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1762	1	1762	1	8,750.00
06/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3981	3	3981	3	0.00
06/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	402	0	402	0	43.00
06/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	4650	4	4650	4	0.00
06/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	900	1	900	1	1,099.00
06/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	6388	6	6388	6	0.00
06/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	320	0	320	0	2,700.00
06/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1981	2	1981	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	273	0	273	0	276.00
06/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	5911	7	5911	7	0.00
06/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2271	3	2271	3	900.00
06/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	371	1	371	1	199.00
06/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	6429	7	6429	7	0.00
06/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	739	1	739	1	43.00
06/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	4050	5	4050	5	0.00
06/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	965	1	965	1	276.00
06/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	6784	8	6784	8	0.00
06/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	869	1	869	1	0.00
06/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	2522	3	2522	3	0.00
06/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	662	1	662	1	0.00
06/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	759	1	759	1	2,700.00
06/06/2012	R186 On 01-November-12			Bond Future	8.41	119.9891	8.4100	119.9891	100.00
06/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5741	5	5741	5	0.00
06/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	6022	5	6022	5	0.00
06/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	5465	5	5465	5	0.00
06/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1803	2	1803	2	1,858.00
06/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	6136	5	6136	5	0.00
06/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2466	3	2466	3	1,858.00
06/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	7389	8	7389	8	0.00
06/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	2852	3	2852	3	0.00
06/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2527	3	2527	3	0.00
06/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	2686	3	2686	3	0.00
06/06/2012	R186 On 07-February-13			Bond Future	8.49	116.6300	8.4940	116.6300	0.00
06/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	5337	5	5337	5	0.00
06/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5570	5	5570	5	0.00
06/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	5116	5	5116	5	0.00
06/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	5512	6	5512	6	0.00
06/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5069	6	5069	6	0.00
06/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5283	6	5283	6	0.00
06/06/2012	R189 On 02-August-12			Bond Future	219.37	219.2444	219.3667	219.2444	44.00
06/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1367	1	1367	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
06/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1417	1	1417	1	0.00
06/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1317	1	1317	1	0.00
06/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R197 On 02-August-12			Bond Future	256.04	255.9560	256.0399	255.9560	1,839.00
06/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	910	1	910	1	0.00
06/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	1010	1	1010	1	0.00
06/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	960	1	960	1	0.00
06/06/2012	R201 On 02-August-12			Bond Future	5.43	108.1438	5.4270	108.1438	2,666.00
06/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4636	4	4636	4	0.00
06/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4745	4	4745	4	0.00
06/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4527	4	4527	4	0.00
06/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R201 On 01-November-12			Bond Future	5.37	109.7048	5.3730	109.7048	0.00
06/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	2330	2	2330	2	0.00
06/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2426	2	2426	2	0.00
06/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	2235	2	2235	2	0.00
06/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	38	0	38	0	0.00
06/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	28	0	28	0	0.00
06/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	32	0	32	0	0.00
06/06/2012	R201 On 07-February-13			Bond Future	5.28	107.0608	5.2770	107.0608	0.00
06/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	1889	2	1889	2	0.00
06/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	1813	2	1813	2	0.00
06/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	1965	2	1965	2	0.00
06/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	129	0	129	0	0.00
06/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	154	0	154	0	0.00
06/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	142	0	142	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2012	R202 On 02-August-12			Bond Future	187.94	186.9079	187.9424	186.9079	45,107.00
06/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	3008	4	3008	4	0.00
06/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	3108	4	3108	4	0.00
06/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	3058	4	3058	4	0.00
06/06/2012	R203 On 02-August-12			Bond Future	6.95	108.3889	6.9520	108.3889	3,541.00
06/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6522	6	6522	6	0.00
06/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	6724	6	6724	6	0.00
06/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	6320	6	6320	6	0.00
06/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	276	0	276	0	4,200.00
06/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	636	1	636	1	1,400.00
06/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1355	1	1355	1	0.00
06/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	2710	2	2710	2	0.00
06/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	130	0	130	0	4,200.00
06/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	492	1	492	1	1,400.00
06/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	1084	1	1084	1	0.00
06/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	2	0	2	0	0.00
06/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1832	2	1832	2	0.00
06/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	1	0	1	0	0.00
06/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	1	0	1	0	0.00
06/06/2012	R203 On 01-November-12			Bond Future	7.02	105.7920	7.0220	105.7920	0.00
06/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3512	3	3512	3	0.00
06/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3354	3	3354	3	0.00
06/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3672	3	3672	3	0.00
06/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	481	1	481	1	0.00
06/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	566	1	566	1	0.00
06/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	522	1	522	1	0.00
06/06/2012	R203 On 07-February-13			Bond Future	7.10	107.4991	7.0990	107.4991	0.00
06/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	918	1	918	1	0.00
06/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	984	1	984	1	0.00
06/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	856	1	856	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
06/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3466	4	3466	4	0.00
06/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	3187	3	3187	3	0.00
06/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3324	4	3324	4	0.00
06/06/2012	R204 On 02-August-12			Bond Future	7.27	104.2483	7.2690	104.2483	4,101.00
06/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	6112	6	6112	6	0.00
06/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	5877	5	5877	5	0.00
06/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	6347	6	6347	6	0.00
06/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	10	0	10	0	0.00
06/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	17	0	17	0	0.00
06/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	13	0	13	0	0.00
06/06/2012	R204 On 01-November-12			Bond Future	7.34	105.7518	7.3420	105.7518	0.00
06/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	3956	4	3956	4	0.00
06/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	4138	4	4138	4	0.00
06/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	3776	3	3776	3	0.00
06/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	815	1	815	1	0.00
06/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	700	1	700	1	0.00
06/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	756	1	756	1	0.00
06/06/2012	R204 On 07-February-13			Bond Future	7.42	103.4226	7.4210	103.4226	0.00
06/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	4101	4	4101	4	0.00
06/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	3944	4	3944	4	0.00
06/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	4260	4	4260	4	0.00
06/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1319	1	1319	1	0.00
06/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1464	2	1464	2	0.00
06/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1390	2	1390	2	0.00
06/06/2012	R206 On 02-August-12			Bond Future	5.25	103.5387	5.2470	103.5387	1,240.00
06/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2747	3	2747	3	0.00
06/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2815	3	2815	3	0.00
06/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2680	3	2680	3	0.00
06/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
06/06/2012	R206 On 01-November-12			Bond Future	5.11	105.0326	5.1100	105.0326	0.00
06/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1050	1	1050	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
06/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	996	1	996	1	0.00
06/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1104	1	1104	1	0.00
06/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	17	0	17	0	0.00
06/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	24	0	24	0	0.00
06/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	20	0	20	0	0.00
06/06/2012	R206 On 07-February-13			Bond Future	4.84	102.9593	4.8380	102.9593	0.00
06/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1091	1	1091	1	0.00
06/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1131	1	1131	1	0.00
06/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1051	1	1051	1	0.00
06/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	47	0	47	0	0.00
06/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	38	0	38	0	0.00
06/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	43	0	43	0	0.00
06/06/2012	R207 On 02-August-12			Bond Future	7.59	97.9993	7.5930	97.9993	27,509.00
06/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	6181	6	6181	6	0.00
06/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	5931	5	5931	5	0.00
06/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	6430	6	6430	6	0.00
06/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	20	0	20	0	0.00
06/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	32	0	32	0	0.00
06/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	26	0	26	0	0.00
06/06/2012	R207 On 01-November-12			Bond Future	7.67	99.4111	7.6690	99.4111	0.00
06/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	4063	4	4063	4	0.00
06/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	4252	4	4252	4	0.00
06/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	3877	4	3877	4	0.00
06/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	1074	1	1074	1	0.00
06/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	933	1	933	1	0.00
06/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	1002	1	1002	1	0.00
06/06/2012	R207 On 07-February-13			Bond Future	7.75	97.3730	7.7520	97.3730	0.00
06/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	4290	4	4290	4	0.00
06/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	4126	4	4126	4	0.00
06/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4457	4	4457	4	0.00
06/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1661	2	1661	2	0.00
06/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	1833	2	1833	2	0.00
06/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1745	2	1745	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2012	R208 On 02-August-12			Bond Future	7.70	95.9452	7.6990	95.9452	9,382.00
06/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	6096	6	6096	6	0.00
06/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	6362	6	6362	6	0.00
06/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	5830	5	5830	5	0.00
06/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	276	0	276	0	3,450.00
06/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3515	3	3515	3	0.00
06/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	754	1	754	1	1,150.00
06/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1602	1	1602	1	0.00
06/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	999	1	999	1	1,150.00
06/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	282	0	282	0	3,450.00
06/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1957	2	1957	2	0.00
06/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	59	0	59	0	0.00
06/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	3330	4	3330	4	0.00
06/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	39	0	39	0	0.00
06/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	49	0	49	0	0.00
06/06/2012	R208 On 01-November-12			Bond Future	7.77	93.9330	7.7730	93.9330	0.00
06/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	4036	4	4036	4	0.00
06/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	3844	4	3844	4	0.00
06/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	4232	4	4232	4	0.00
06/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1214	1	1214	1	0.00
06/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1389	2	1389	2	0.00
06/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1299	1	1299	1	0.00
06/06/2012	R208 On 07-February-13			Bond Future	7.85	95.4506	7.8520	95.4506	0.00
06/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3521	3	3521	3	0.00
06/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3680	3	3680	3	0.00
06/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3369	3	3369	3	0.00
06/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	2814	3	2814	3	0.00
06/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2563	3	2563	3	0.00
06/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2685	3	2685	3	0.00
06/06/2012	R209 On 02-August-12			Bond Future	8.87	75.8183	8.8670	75.8183	27,737.00
06/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3681	3	3681	3	0.00
06/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3952	3	3952	3	0.00
06/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	3416	3	3416	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	893	1	893	1	0.00
06/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	698	1	698	1	0.00
06/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	791	1	791	1	0.00
06/06/2012	R209 On 01-November-12			Bond Future	8.94	73.7664	8.9390	73.7664	0.00
06/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3793	3	3793	3	0.00
06/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3995	4	3995	4	0.00
06/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3599	3	3599	3	0.00
06/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3515	4	3515	4	0.00
06/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3150	3	3150	3	0.00
06/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3327	4	3327	4	0.00
06/06/2012	R209 On 07-February-13			Bond Future	9.02	74.9547	9.0160	74.9547	0.00
06/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4686	4	4686	4	0.00
06/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4503	4	4503	4	0.00
06/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4877	5	4877	5	0.00
06/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4620	5	4620	5	0.00
06/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5006	5	5006	5	0.00
06/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	4807	5	4807	5	0.00
06/06/2012	R210 On 02-August-12			Bond Future	141.84	141.5436	141.8411	141.5436	925.00
06/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	1209	2	1209	2	0.00
06/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	1109	1	1109	1	0.00
06/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	1159	1	1159	1	0.00
06/06/2012	R211 On 02-August-12			Bond Future	119.94	119.8287	119.9368	119.8287	480.00
06/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	13	0	13	0	0.00
06/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	113	0	113	0	0.00
06/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	63	0	63	0	0.00
06/06/2012	R212 On 02-August-12			Bond Future	117.47	117.3314	117.4744	117.3314	2,962.00
06/06/2012	R212 On 02-August-12	118.00	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
06/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	476	1	476	1	0.00
06/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	576	1	576	1	0.00
06/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	526	1	526	1	0.00
06/06/2012	R213 On 02-August-12			Bond Future	8.75	86.2979	8.7540	86.2979	4,725.00
06/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	4417	4	4417	4	0.00
06/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4716	4	4716	4	0.00
06/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	4125	4	4125	4	0.00
06/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	667	1	667	1	0.00
06/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	512	1	512	1	0.00
06/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	584	1	584	1	0.00
06/06/2012	R213 On 01-November-12			Bond Future	8.83	84.0052	8.8310	84.0052	0.00
06/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	4296	4	4296	4	0.00
06/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4517	4	4517	4	0.00
06/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	4085	4	4085	4	0.00
06/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3155	4	3155	4	0.00
06/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	2817	3	2817	3	0.00
06/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	2980	3	2980	3	0.00
06/06/2012	R213 On 07-February-13			Bond Future	8.92	85.3552	8.9150	85.3552	0.00
06/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	5135	5	5135	5	0.00
06/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	5340	5	5340	5	0.00
06/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4939	5	4939	5	0.00
06/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	4668	5	4668	5	0.00
06/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4303	5	4303	5	0.00
06/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4480	5	4480	5	0.00
06/06/2012	R214 On 02-August-12			Bond Future	8.90	77.4977	8.8950	77.4977	1,530.00
06/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
06/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	864	2	864	2	0.00
06/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	698	1	698	1	0.00
06/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	781	1	781	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
07/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	AL7T On 02-August-12			Index Future	438.15	437.0830	438.1450	437.0830	13.00
07/06/2012	AL7T On 01-November-12			Index Future	444.47	443.3920	444.4650	443.3920	0.00
07/06/2012	ALBI On 02-August-12			Index Future	396.73	395.8880	396.7260	395.8880	1,005.00
07/06/2012	ALBI On 01-November-12			Index Future	402.45	401.6030	402.4480	401.6030	0.00
07/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	CAAZ On 18-June-12			Can-Do Future	0.32	0.3522	0.3190	0.3522	2,835.00
07/06/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
07/06/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0005	0.0002	0.0005	8,000.00
07/06/2012	CABC On 18-June-12			Can-Do Future	0.02	0.0268	0.0188	0.0268	0.00
07/06/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
07/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/06/2012	DAAH On 28-June-12			Any day expiry	8.33	8.3749	8.3256	8.3749	2,360.00
07/06/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	98	0	98	0	0.00
07/06/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	96	0	96	0	0.00
07/06/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	101	0	101	0	0.00
07/06/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	194	0	194	0	0.00
07/06/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	927	1	927	1	0.00
07/06/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	1	0	1	0	0.00
07/06/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	265	0	265	0	0.00
07/06/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	118	0	118	0	0.00
07/06/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	280	0	280	0	0.00
07/06/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	272	0	272	0	0.00
07/06/2012	DAUS On 29-June-12			Any day expiry	8.33	8.3762	8.3269	8.3762	0.00
07/06/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	587	1	587	1	0.00
07/06/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	578	1	578	1	0.00
07/06/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	597	1	597	1	0.00
07/06/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	199	0	199	0	0.00

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07/06/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	616	1	616	1	0.00
07/06/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	100	0	100	0	5,480.00
07/06/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	929	1	929	1	0.00
07/06/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	2	0	2	0	0.00
07/06/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	122	0	122	0	0.00
07/06/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	9	0	9	0	5,480.00
07/06/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	283	0	283	0	0.00
07/06/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	10	0	10	0	0.00
07/06/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	11	0	11	0	0.00
07/06/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	10	0	10	0	0.00
07/06/2012	DAUS On 31-July-12			Any day expiry	8.37	8.4164	8.3668	8.4164	0.00
07/06/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	609	1	609	1	0.00
07/06/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	601	1	601	1	0.00
07/06/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	617	1	617	1	0.00
07/06/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	975	1	975	1	0.00
07/06/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	311	0	311	0	0.00
07/06/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	677	1	677	1	0.00
07/06/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	207	0	207	0	4,800.00
07/06/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	30	0	30	0	4,800.00
07/06/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	350	0	350	0	0.00
07/06/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	8	0	8	0	0.00
07/06/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	194	0	194	0	0.00
07/06/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	40	0	40	0	0.00
07/06/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	44	0	44	0	0.00
07/06/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	42	0	42	0	0.00
07/06/2012	DAUS On 31-August-12			Any day expiry	8.40	8.4543	8.4044	8.4543	0.00
07/06/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	641	1	641	1	0.00
07/06/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	633	1	633	1	0.00
07/06/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	648	1	648	1	0.00
07/06/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	397	0	397	0	0.00
07/06/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	742	1	742	1	0.00
07/06/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	290	0	290	0	6,170.00
07/06/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1026	1	1026	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
07/06/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	22	0	22	0	0.00
07/06/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	243	0	243	0	0.00
07/06/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	58	0	58	0	6,170.00
07/06/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	396	0	396	0	0.00
07/06/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	84	0	84	0	0.00
07/06/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	89	0	89	0	0.00
07/06/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	87	0	87	0	0.00
07/06/2012	DAUS On 28-September-12			Any day expiry	8.44	8.4873	8.4371	8.4873	0.00
07/06/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	664	1	664	1	0.00
07/06/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	658	1	658	1	0.00
07/06/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	671	1	671	1	0.00
07/06/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1072	1	1072	1	0.00
07/06/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	462	0	462	0	0.00
07/06/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	796	1	796	1	0.00
07/06/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	355	0	355	0	7,540.00
07/06/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	79	0	79	0	7,540.00
07/06/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	428	0	428	0	0.00
07/06/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	35	0	35	0	0.00
07/06/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	275	0	275	0	0.00
07/06/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	124	0	124	0	0.00
07/06/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	131	0	131	0	0.00
07/06/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	127	0	127	0	0.00
07/06/2012	DAUS On 31-October-12			Any day expiry	8.48	8.5255	8.4750	8.5255	0.00
07/06/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	731	1	731	1	0.00
07/06/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	724	1	724	1	0.00
07/06/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	737	1	737	1	0.00
07/06/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1124	1	1124	1	0.00
07/06/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	531	1	531	1	0.00
07/06/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	857	1	857	1	0.00
07/06/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	424	0	424	0	8,220.00
07/06/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	459	0	459	0	0.00
07/06/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	102	0	102	0	8,220.00
07/06/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	49	0	49	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
07/06/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	306	0	306	0	0.00
07/06/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	152	0	152	0	0.00
07/06/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	159	0	159	0	0.00
07/06/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	156	0	156	0	0.00
07/06/2012	DAUS On 30-November-12			Any day expiry	8.51	8.5602	8.5095	8.5602	0.00
07/06/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	488	1	488	1	0.00
07/06/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	484	1	484	1	8,440.00
07/06/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	491	1	491	1	0.00
07/06/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	911	1	911	1	0.00
07/06/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	122	0	122	0	8,440.00
07/06/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	472	0	472	0	0.00
07/06/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	485	0	485	0	0.00
07/06/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	479	0	479	0	0.00
07/06/2012	DAUS On 27-December-12			Any day expiry	8.54	8.5903	8.5396	8.5903	0.00
07/06/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	537	1	537	1	0.00
07/06/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	956	1	956	1	0.00
07/06/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	533	1	533	1	7,530.00
07/06/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	541	1	541	1	0.00
07/06/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	491	0	491	0	0.00
07/06/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	503	0	503	0	0.00
07/06/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	136	0	136	0	7,530.00
07/06/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	497	0	497	0	0.00
07/06/2012	ES33 On 02-August-12			Bond Future	9.46	84.9961	9.4600	84.9961	4,220.00
07/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	310	0	310	0	0.00
07/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	388	0	388	0	0.00
07/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	233	0	233	0	0.00
07/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	0	0	0	0	0.00
07/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	0	0	0	0	0.00
07/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	0	0	0	0	0.00
07/06/2012	ES33 On 01-November-12			Bond Future	9.56	82.4467	9.5560	82.4467	0.00
07/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
07/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
07/06/2012	ES33 On 01-November-12	9.49	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
07/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	508	1	508	1	0.00
07/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	353	1	353	1	0.00
07/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	430	1	430	1	0.00
07/06/2012	GOVI On 02-August-12			GOVI	397.78	396.9420	397.7780	396.9420	265.00
07/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	77780	7	77780	7	0.00
07/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	77680	7	77680	7	0.00
07/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	77880	7	77880	7	0.00
07/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
07/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
07/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
07/06/2012	GOVI On 01-November-12			GOVI	403.52	402.6720	403.5150	402.6720	0.00
07/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	15150	1	15150	1	0.00
07/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	15050	1	15050	1	0.00
07/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	15250	1	15250	1	0.00
07/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
07/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
07/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
07/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2012	IGOV On 02-August-12			Index Future	174.24	173.8470	174.2420	173.8470	592.00
07/06/2012	IGOV On 01-November-12			Index Future	176.76	176.3560	176.7550	176.3560	0.00
07/06/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
07/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,890.00
07/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.4500	5.5600	94.4500	0.00
07/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.48	94.5200	5.4800	94.5200	0.00
07/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.43	94.5900	5.4300	94.5900	44,760.00
07/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.36	94.6600	5.3600	94.6600	0.00
07/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.35	94.6700	5.3500	94.6700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.35	94.6700	5.3500	94.6700	840.00
07/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.37	94.6400	5.3700	94.6400	790.00
07/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.42	94.5800	5.4200	94.5800	500.00
07/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.57	94.4300	5.5700	94.4300	1,700.00
07/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	1,500.00
07/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.93	94.0500	5.9300	94.0500	0.00
07/06/2012	R157 On 02-August-12			Bond Future	6.26	125.3381	6.2640	125.3381	15,070.00
07/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	5279	5	5279	5	0.00
07/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5426	5	5426	5	0.00
07/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	5131	5	5131	5	0.00
07/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	335	0	335	0	3,750.00
07/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2151	2	2151	2	0.00
07/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	644	1	644	1	1,250.00
07/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1070	1	1070	1	0.00
07/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	179	0	179	0	1,250.00
07/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	29	0	29	0	3,750.00
07/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	375	0	375	0	0.00
07/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	692	1	692	1	0.00
07/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	1	0	1	0	0.00
07/06/2012	R157 On 01-November-12			Bond Future	6.31	120.3418	6.3100	120.3418	100.00
07/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	2200	2	2200	2	0.00
07/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	2317	2	2317	2	0.00
07/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	2086	2	2086	2	0.00
07/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	265	0	265	0	0.00
07/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	214	0	214	0	0.00
07/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	238	0	238	0	0.00
07/06/2012	R157 On 07-February-13			Bond Future	6.35	122.2646	6.3540	122.2646	0.00
07/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1719	2	1719	2	0.00
07/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1805	2	1805	2	0.00
07/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1635	2	1635	2	0.00
07/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	740	1	740	1	0.00

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07/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	654	1	654	1	0.00
07/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	696	1	696	1	0.00
07/06/2012	R186 On 02-August-12			Bond Future	8.30	119.3072	8.2950	119.3072	34,845.00
07/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	4829	5	4829	5	0.00
07/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	5184	5	5184	5	0.00
07/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1900	2	1900	2	8,750.00
07/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	4212	4	4212	4	0.00
07/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	4482	4	4482	4	0.00
07/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	303	0	303	0	276.00
07/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	445	0	445	0	43.00
07/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	4899	5	4899	5	0.00
07/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	983	1	983	1	1,099.00
07/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	6674	6	6674	6	0.00
07/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	355	0	355	0	2,700.00
07/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	2130	2	2130	2	0.00
07/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2083	2	2083	2	900.00
07/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	320	0	320	0	199.00
07/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	6127	6	6127	6	0.00
07/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	652	1	652	1	43.00
07/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	3796	4	3796	4	0.00
07/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	5617	6	5617	6	0.00
07/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	770	1	770	1	0.00
07/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	2323	3	2323	3	0.00
07/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	859	1	859	1	276.00
07/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	6477	7	6477	7	0.00
07/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	582	1	582	1	0.00
07/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	671	1	671	1	2,700.00
07/06/2012	R186 On 01-November-12			Bond Future	8.37	121.0265	8.3720	121.0265	100.00
07/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5951	6	5951	6	0.00
07/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	6238	6	6238	6	0.00
07/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	5670	5	5670	5	0.00
07/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1899	2	1899	2	1,858.00
07/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	6355	6	6355	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
07/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2336	2	2336	2	1,858.00
07/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	7136	7	7136	7	0.00
07/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	2708	3	2708	3	0.00
07/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2394	3	2394	3	0.00
07/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	2547	3	2547	3	0.00
07/06/2012	R186 On 07-February-13			Bond Future	8.45	117.6637	8.4540	117.6637	0.00
07/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	5517	5	5517	5	0.00
07/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5755	6	5755	6	0.00
07/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	5290	5	5290	5	0.00
07/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	5326	6	5326	6	0.00
07/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	4895	5	4895	5	0.00
07/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5104	5	5104	5	0.00
07/06/2012	R189 On 02-August-12			Bond Future	219.41	219.3667	219.4067	219.3667	44.00
07/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1407	1	1407	1	0.00
07/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1457	1	1457	1	0.00
07/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1357	1	1357	1	0.00
07/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R197 On 02-August-12			Bond Future	256.11	256.0399	256.1055	256.0399	1,839.00
07/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	845	1	845	1	0.00
07/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	945	1	945	1	0.00
07/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	895	1	895	1	0.00
07/06/2012	R201 On 02-August-12			Bond Future	5.35	108.4148	5.3530	108.4148	2,666.00
07/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4806	5	4806	5	0.00
07/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4698	5	4698	5	0.00
07/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4915	5	4915	5	0.00
07/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
07/06/2012	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
07/06/2012	R201 On 01-November-12			Bond Future	5.29	109.9794	5.2890	109.9794	0.00
07/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	2495	2	2495	2	0.00
07/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2592	2	2592	2	0.00
07/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	2399	2	2399	2	0.00
07/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	28	0	28	0	0.00
07/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	20	0	20	0	0.00
07/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	23	0	23	0	0.00
07/06/2012	R201 On 07-February-13			Bond Future	5.18	107.3218	5.1760	107.3218	0.00
07/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	2046	2	2046	2	0.00
07/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	1968	2	1968	2	0.00
07/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	2124	2	2124	2	0.00
07/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	104	0	104	0	0.00
07/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	126	0	126	0	0.00
07/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	115	0	115	0	0.00
07/06/2012	R202 On 02-August-12			Bond Future	187.99	187.9424	187.9926	187.9424	45,107.00
07/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	2957	3	2957	3	0.00
07/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	3057	3	3057	3	0.00
07/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	3007	3	3007	3	0.00
07/06/2012	R203 On 02-August-12			Bond Future	6.89	108.7386	6.8940	108.7386	8,034.00
07/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6776	7	6776	7	0.00
07/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	6978	7	6978	7	0.00
07/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	6573	6	6573	6	0.00
07/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	333	0	333	0	4,200.00
07/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	2934	3	2934	3	0.00
07/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	742	1	742	1	1,400.00
07/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1521	1	1521	1	0.00
07/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	404	0	404	0	1,400.00
07/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	100	0	100	0	4,200.00
07/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	936	1	936	1	0.00
07/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1634	2	1634	2	0.00
07/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	1	0	1	0	0.00
07/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	1	0	1	0	0.00
07/06/2012	R203 On 01-November-12			Bond Future	6.96	106.1507	6.9610	106.1507	0.00
07/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3710	4	3710	4	0.00
07/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3548	3	3548	3	0.00
07/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3873	4	3873	4	0.00
07/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	426	0	426	0	0.00
07/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	505	1	505	1	0.00
07/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	465	1	465	1	0.00
07/06/2012	R203 On 07-February-13			Bond Future	7.03	107.8471	7.0320	107.8471	0.00
07/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	1001	1	1001	1	0.00
07/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	1071	1	1071	1	0.00
07/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	934	1	934	1	0.00
07/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3279	3	3279	3	0.00
07/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	3008	3	3008	3	0.00
07/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3142	3	3142	3	0.00
07/06/2012	R204 On 02-August-12			Bond Future	7.22	104.6894	7.2170	104.6894	4,101.00
07/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	6376	6	6376	6	0.00
07/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	6612	6	6612	6	0.00
07/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	6140	6	6140	6	0.00
07/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	12	0	12	0	0.00
07/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	7	0	7	0	0.00
07/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	9	0	9	0	0.00
07/06/2012	R204 On 01-November-12			Bond Future	7.29	106.2018	7.2870	106.2018	0.00
07/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	4158	4	4158	4	0.00
07/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	4345	4	4345	4	0.00
07/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	3974	4	3974	4	0.00
07/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	740	1	740	1	0.00
07/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	634	1	634	1	0.00
07/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	685	1	685	1	0.00
07/06/2012	R204 On 07-February-13			Bond Future	7.36	103.8593	7.3610	103.8593	0.00
07/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	4293	4	4293	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	4132	4	4132	4	0.00
07/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	4455	4	4455	4	0.00
07/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1228	1	1228	1	0.00
07/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1366	1	1366	1	0.00
07/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1296	1	1296	1	0.00
07/06/2012	R206 On 02-August-12			Bond Future	5.24	103.5443	5.2420	103.5443	1,240.00
07/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2754	3	2754	3	0.00
07/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2687	3	2687	3	0.00
07/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2822	3	2822	3	0.00
07/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R206 On 01-November-12			Bond Future	5.11	105.0384	5.1050	105.0384	0.00
07/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1055	1	1055	1	0.00
07/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	1001	1	1001	1	0.00
07/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1109	1	1109	1	0.00
07/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	16	0	16	0	0.00
07/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	23	0	23	0	0.00
07/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	20	0	20	0	0.00
07/06/2012	R206 On 07-February-13			Bond Future	4.83	102.9484	4.8250	102.9484	0.00
07/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1101	1	1101	1	0.00
07/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1142	1	1142	1	0.00
07/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1062	1	1062	1	0.00
07/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	47	0	47	0	0.00
07/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	37	0	37	0	0.00
07/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	41	0	41	0	0.00
07/06/2012	R207 On 02-August-12			Bond Future	7.55	98.5236	7.5510	98.5236	27,509.00
07/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	6408	6	6408	6	0.00
07/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	6658	6	6658	6	0.00
07/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	6157	6	6157	6	0.00
07/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	25	0	25	0	0.00
07/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	15	0	15	0	0.00
07/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	20	0	20	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
07/06/2012	R207 On 01-November-12			Bond Future	7.63	99.9466	7.6250	99.9466	0.00
07/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	4229	4	4229	4	0.00
07/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	4422	4	4422	4	0.00
07/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	4039	4	4039	4	0.00
07/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	1000	1	1000	1	0.00
07/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	866	1	866	1	0.00
07/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	931	1	931	1	0.00
07/06/2012	R207 On 07-February-13			Bond Future	7.71	97.9010	7.7050	97.9010	0.00
07/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	4446	4	4446	4	0.00
07/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	4279	4	4279	4	0.00
07/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4616	4	4616	4	0.00
07/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1576	2	1576	2	0.00
07/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	1741	2	1741	2	0.00
07/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1657	2	1657	2	0.00
07/06/2012	R208 On 02-August-12			Bond Future	7.66	96.4533	7.6570	96.4533	9,382.00
07/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	6338	6	6338	6	0.00
07/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	6606	6	6606	6	0.00
07/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	6070	6	6070	6	0.00
07/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	314	0	314	0	3,450.00
07/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	837	1	837	1	1,150.00
07/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1741	2	1741	2	0.00
07/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3723	4	3723	4	0.00
07/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	237	0	237	0	3,450.00
07/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	885	1	885	1	1,150.00
07/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1788	2	1788	2	0.00
07/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	47	0	47	0	0.00
07/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	3115	3	3115	3	0.00
07/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	31	0	31	0	0.00
07/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	38	0	38	0	0.00
07/06/2012	R208 On 01-November-12			Bond Future	7.73	94.4514	7.7300	94.4514	0.00
07/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	4203	4	4203	4	0.00
07/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	4007	4	4007	4	0.00
07/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	4403	4	4403	4	0.00

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07/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1133	1	1133	1	0.00
07/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1300	1	1300	1	0.00
07/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1214	1	1214	1	0.00
07/06/2012	R208 On 07-February-13			Bond Future	7.81	95.9603	7.8060	95.9603	0.00
07/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3663	4	3663	4	0.00
07/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3825	4	3825	4	0.00
07/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3507	3	3507	3	0.00
07/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	2690	3	2690	3	0.00
07/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2446	3	2446	3	0.00
07/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2565	3	2565	3	0.00
07/06/2012	R209 On 02-August-12			Bond Future	8.85	76.4679	8.8460	76.4679	28,787.00
07/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3789	4	3789	4	0.00
07/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	3519	3	3519	3	0.00
07/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	4065	4	4065	4	0.00
07/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	647	1	647	1	0.00
07/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	832	1	832	1	0.00
07/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	735	1	735	1	0.00
07/06/2012	R209 On 01-November-12			Bond Future	8.92	74.4300	8.9180	74.4300	0.00
07/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3869	4	3869	4	0.00
07/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	4075	4	4075	4	0.00
07/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3673	4	3673	4	0.00
07/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3427	4	3427	4	0.00
07/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3068	3	3068	3	0.00
07/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3241	3	3241	3	0.00
07/06/2012	R209 On 07-February-13			Bond Future	8.99	75.6163	8.9930	75.6163	0.00
07/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4769	5	4769	5	0.00
07/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4584	5	4584	5	0.00
07/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4963	5	4963	5	0.00
07/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4532	5	4532	5	0.00
07/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	4912	5	4912	5	0.00
07/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	4716	5	4716	5	0.00
07/06/2012	R210 On 02-August-12			Bond Future	141.88	141.8411	141.8788	141.8411	925.00
07/06/2012	R210 On 02-August-12	143.00	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
07/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	1171	1	1171	1	0.00
07/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	1071	1	1071	1	0.00
07/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	1121	1	1121	1	0.00
07/06/2012	R211 On 02-August-12			Bond Future	120.04	119.9368	120.0430	119.9368	480.00
07/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	43	0	43	0	0.00
07/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	93	0	93	0	0.00
07/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	7	0	7	0	0.00
07/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	0	0	0	0	0.00
07/06/2012	R212 On 02-August-12			Bond Future	117.61	117.4744	117.6051	117.4744	2,962.00
07/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	345	0	345	0	0.00
07/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	445	1	445	1	0.00
07/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	395	1	395	1	0.00
07/06/2012	R213 On 02-August-12			Bond Future	8.73	87.0844	8.7280	87.0844	4,725.00
07/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	4572	4	4572	4	0.00
07/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4876	5	4876	5	0.00
07/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	4274	4	4274	4	0.00
07/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	607	1	607	1	0.00
07/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	463	1	463	1	0.00
07/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	531	1	531	1	0.00
07/06/2012	R213 On 01-November-12			Bond Future	8.80	84.8033	8.8040	84.8033	0.00
07/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	4409	4	4409	4	0.00
07/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4633	5	4633	5	0.00
07/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	4194	4	4194	4	0.00
07/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3051	3	3051	3	0.00
07/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	2720	3	2720	3	0.00
07/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	2880	3	2880	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
07/06/2012	R213 On 07-February-13			Bond Future	8.89	86.1557	8.8860	86.1557	0.00
07/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	5250	5	5250	5	0.00
07/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	5457	5	5457	5	0.00
07/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	5051	5	5051	5	0.00
07/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	4555	5	4555	5	0.00
07/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4195	4	4195	4	0.00
07/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4370	4	4370	4	0.00
07/06/2012	R214 On 02-August-12			Bond Future	8.88	78.1365	8.8790	78.1365	1,530.00
07/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
07/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	733	1	733	1	0.00
07/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	567	1	567	1	0.00
07/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	650	1	650	1	0.00
08/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	AL7T On 02-August-12			Index Future	441.65	438.1450	441.6520	438.1450	13.00
08/06/2012	AL7T On 01-November-12			Index Future	448.02	444.4650	448.0180	444.4650	0.00
08/06/2012	ALBI On 02-August-12			Index Future	399.87	396.7260	399.8730	396.7260	1,005.00
08/06/2012	ALBI On 01-November-12			Index Future	405.64	402.4480	405.6370	402.4480	0.00
08/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	CAAZ On 18-June-12			Can-Do Future	0.41	0.3190	0.4126	0.3190	2,835.00
08/06/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
08/06/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0002	0.0000	0.0002	8,000.00
08/06/2012	CABC On 18-June-12			Can-Do Future	0.01	0.0188	0.0109	0.0188	0.00
08/06/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
08/06/2012	CABE On 17-September-12			Can-Do Future	0.09	0.1158	0.0932	0.1158	11,120.00
08/06/2012	CABF On 17-September-12			Can-Do Future	0.06	0.0824	0.0587	0.0824	7,100.00
08/06/2012	CABG On 17-September-12			Can-Do Future	0.11	0.1069	0.1136	0.1069	14,700.00
08/06/2012	CABH On 17-September-12			Can-Do Future	0.03	0.0306	0.0289	0.0306	8,000.00
08/06/2012	CABI On 17-September-12			Can-Do Future	0.14	0.1302	0.1385	0.1302	12,800.00
08/06/2012	CABJ On 17-September-12			Can-Do Future	0.07	0.0847	0.0735	0.0847	4,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2012	DAAH On 28-June-12			Any day expiry	8.46	8.3256	8.4551	8.3256	2,360.00
08/06/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	143	0	143	0	0.00
08/06/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	140	0	140	0	0.00
08/06/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	276	0	276	0	0.00
08/06/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	1056	1	1056	1	0.00
08/06/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	147	0	147	0	0.00
08/06/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	182	0	182	0	0.00
08/06/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	71	0	71	0	0.00
08/06/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	1	0	1	0	0.00
08/06/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	195	0	195	0	0.00
08/06/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	188	0	188	0	0.00
08/06/2012	DAUS On 29-June-12			Any day expiry	8.46	8.3269	8.4564	8.3269	0.00
08/06/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	713	1	713	1	0.00
08/06/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	703	1	703	1	0.00
08/06/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	722	1	722	1	0.00
08/06/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	1058	1	1058	1	0.00
08/06/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	281	0	281	0	0.00
08/06/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	742	1	742	1	0.00
08/06/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	145	0	145	0	5,480.00
08/06/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	6	0	6	0	5,480.00
08/06/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	199	0	199	0	0.00
08/06/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	2	0	2	0	0.00
08/06/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	75	0	75	0	0.00
08/06/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	6	0	6	0	0.00
08/06/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	7	0	7	0	0.00
08/06/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	7	0	7	0	0.00
08/06/2012	DAUS On 31-July-12			Any day expiry	8.50	8.3668	8.4969	8.3668	0.00
08/06/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	724	1	724	1	0.00
08/06/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	715	1	715	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
08/06/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	732	1	732	1	0.00
08/06/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	388	0	388	0	0.00
08/06/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	795	1	795	1	0.00
08/06/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	261	0	261	0	4,800.00
08/06/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1104	1	1104	1	0.00
08/06/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	7	0	7	0	0.00
08/06/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	141	0	141	0	0.00
08/06/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	18	0	18	0	4,800.00
08/06/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	274	0	274	0	0.00
08/06/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	25	0	25	0	0.00
08/06/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	28	0	28	0	0.00
08/06/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	27	0	27	0	0.00
08/06/2012	DAUS On 31-August-12			Any day expiry	8.54	8.4044	8.5354	8.4044	0.00
08/06/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	748	1	748	1	0.00
08/06/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	740	1	740	1	0.00
08/06/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	756	1	756	1	0.00
08/06/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1153	1	1153	1	0.00
08/06/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	475	0	475	0	0.00
08/06/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	856	1	856	1	0.00
08/06/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	350	0	350	0	6,170.00
08/06/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	41	0	41	0	6,170.00
08/06/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	325	0	325	0	0.00
08/06/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	18	0	18	0	0.00
08/06/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	190	0	190	0	0.00
08/06/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	61	0	61	0	0.00
08/06/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	65	0	65	0	0.00
08/06/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	63	0	63	0	0.00
08/06/2012	DAUS On 28-September-12			Any day expiry	8.57	8.4371	8.5690	8.4371	0.00
08/06/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	768	1	768	1	0.00
08/06/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	761	1	761	1	0.00
08/06/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	776	1	776	1	0.00
08/06/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	542	0	542	0	0.00
08/06/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	909	1	909	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
08/06/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	419	0	419	0	7,540.00
08/06/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1197	1	1197	1	0.00
08/06/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	28	0	28	0	0.00
08/06/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	223	0	223	0	0.00
08/06/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	60	0	60	0	7,540.00
08/06/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	360	0	360	0	0.00
08/06/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	97	0	97	0	0.00
08/06/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	102	0	102	0	0.00
08/06/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	99	0	99	0	0.00
08/06/2012	DAUS On 31-October-12			Any day expiry	8.61	8.4750	8.6078	8.4750	0.00
08/06/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	832	1	832	1	0.00
08/06/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	825	1	825	1	0.00
08/06/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	839	1	839	1	0.00
08/06/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1247	1	1247	1	0.00
08/06/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	490	0	490	0	8,220.00
08/06/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	611	1	611	1	0.00
08/06/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	969	1	969	1	0.00
08/06/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	81	0	81	0	8,220.00
08/06/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	392	0	392	0	0.00
08/06/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	39	0	39	0	0.00
08/06/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	253	0	253	0	0.00
08/06/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	121	0	121	0	0.00
08/06/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	127	0	127	0	0.00
08/06/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	124	0	124	0	0.00
08/06/2012	DAUS On 30-November-12			Any day expiry	8.64	8.5095	8.6430	8.5095	0.00
08/06/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	554	0	554	0	0.00
08/06/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	550	0	550	0	8,440.00
08/06/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	1023	1	1023	1	0.00
08/06/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	558	0	558	0	0.00
08/06/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	405	0	405	0	0.00
08/06/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	100	0	100	0	8,440.00
08/06/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	417	0	417	0	0.00
08/06/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	411	0	411	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
08/06/2012	DAUS On 27-December-12			Any day expiry	8.67	8.5396	8.6737	8.5396	0.00
08/06/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	605	1	605	1	0.00
08/06/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	601	1	601	1	7,530.00
08/06/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	609	1	609	1	0.00
08/06/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	1068	1	1068	1	0.00
08/06/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	114	0	114	0	7,530.00
08/06/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	425	0	425	0	0.00
08/06/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	437	1	437	1	0.00
08/06/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	431	0	431	0	0.00
08/06/2012	ES33 On 02-August-12			Bond Future	9.51	85.1671	9.5050	85.1671	4,220.00
08/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
08/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
08/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	39	0	39	0	0.00
08/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	0	0	0	0	0.00
08/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	116	0	116	0	0.00
08/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	39	0	39	0	0.00
08/06/2012	ES33 On 01-November-12			Bond Future	9.60	82.6148	9.6020	82.6148	0.00
08/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
08/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
08/06/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
08/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	859	1	859	1	0.00
08/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	704	0	704	0	0.00
08/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	781	0	781	0	0.00
08/06/2012	GOVI On 02-August-12			GOVI	401.72	397.7780	401.7180	397.7780	269.00
08/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	117180	8	117180	8	0.00
08/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	117080	8	117080	8	0.00
08/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	117280	8	117280	8	0.00
08/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
08/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
08/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
08/06/2012	GOVI On 01-November-12			GOVI	407.51	403.5150	407.5090	403.5150	0.00
08/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	55090	2	55090	2	0.00
08/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	54990	2	54990	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
08/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	55190	2	55190	2	0.00
08/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
08/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
08/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
08/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2012	IGOV On 02-August-12			Index Future	174.37	174.2420	174.3650	174.2420	592.00
08/06/2012	IGOV On 01-November-12			Index Future	176.88	176.7550	176.8780	176.7550	0.00
08/06/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
08/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	2,890.00
08/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.57	94.4400	5.5700	94.4400	0.00
08/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.51	94.5200	5.5100	94.5200	0.00
08/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.45	94.5700	5.4500	94.5700	44,760.00
08/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.37	94.6400	5.3700	94.6400	0.00
08/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.37	94.6500	5.3700	94.6500	0.00
08/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.36	94.6500	5.3600	94.6500	840.00
08/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.38	94.6300	5.3800	94.6300	790.00
08/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.45	94.5800	5.4500	94.5800	500.00
08/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.60	94.4300	5.6000	94.4300	1,700.00
08/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.77	94.2500	5.7700	94.2500	1,500.00
08/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.96	94.0700	5.9600	94.0700	0.00
08/06/2012	R157 On 02-August-12			Bond Future	6.29	125.4413	6.2900	125.4413	15,070.00
08/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	5197	5	5197	5	0.00
08/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5345	5	5345	5	0.00
08/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	5049	5	5049	5	0.00
08/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	301	0	301	0	3,750.00
08/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	593	1	593	1	1,250.00
08/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1005	1	1005	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
08/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2072	2	2072	2	0.00
08/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	31	0	31	0	3,750.00
08/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	196	0	196	0	1,250.00
08/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	406	0	406	0	0.00
08/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	740	1	740	1	0.00
08/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R157 On 01-November-12			Bond Future	6.34	120.4452	6.3390	120.4452	100.00
08/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	2131	2	2131	2	0.00
08/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	2247	2	2247	2	0.00
08/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	2018	2	2018	2	0.00
08/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	280	0	280	0	0.00
08/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	228	0	228	0	0.00
08/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	252	0	252	0	0.00
08/06/2012	R157 On 07-February-13			Bond Future	6.39	122.3737	6.3900	122.3737	0.00
08/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1657	2	1657	2	0.00
08/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1742	2	1742	2	0.00
08/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1574	2	1574	2	0.00
08/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	773	1	773	1	0.00
08/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	684	1	684	1	0.00
08/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	727	1	727	1	0.00
08/06/2012	R186 On 02-August-12			Bond Future	8.33	119.6441	8.3290	119.6441	34,845.00
08/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	4566	5	4566	5	0.00
08/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4915	5	4915	5	0.00
08/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	4227	4	4227	4	0.00
08/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1734	2	1734	2	8,750.00
08/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3962	4	3962	4	0.00
08/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	384	0	384	0	43.00
08/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	4635	5	4635	5	0.00
08/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	874	1	874	1	1,099.00
08/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	6384	7	6384	7	0.00
08/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	304	0	304	0	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
08/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1952	2	1952	2	0.00
08/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	258	0	258	0	276.00
08/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	5874	6	5874	6	0.00
08/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2223	2	2223	2	900.00
08/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	348	0	348	0	199.00
08/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	6394	6	6394	6	0.00
08/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	706	1	706	1	43.00
08/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	4005	4	4005	4	0.00
08/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	927	1	927	1	276.00
08/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	6750	6	6750	6	0.00
08/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	833	1	833	1	0.00
08/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	2475	2	2475	2	0.00
08/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	631	1	631	1	0.00
08/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	726	1	726	1	2,700.00
08/06/2012	R186 On 01-November-12			Bond Future	8.41	121.3752	8.4080	121.3752	100.00
08/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5726	6	5726	6	0.00
08/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	6008	6	6008	6	0.00
08/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	5450	6	5450	6	0.00
08/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1786	2	1786	2	1,858.00
08/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	6122	6	6122	6	0.00
08/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2433	2	2433	2	1,858.00
08/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	7353	7	7353	7	0.00
08/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	2818	3	2818	3	0.00
08/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2495	2	2495	2	0.00
08/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	2652	3	2652	3	0.00
08/06/2012	R186 On 07-February-13			Bond Future	8.49	118.0232	8.4920	118.0232	0.00
08/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	5325	6	5325	6	0.00
08/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5558	6	5558	6	0.00
08/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	5103	5	5103	5	0.00
08/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	5481	5	5481	5	0.00
08/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5039	5	5039	5	0.00
08/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5253	5	5253	5	0.00
08/06/2012	R189 On 02-August-12			Bond Future	219.45	219.4067	219.4463	219.4067	44.00

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08/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1446	1	1446	1	0.00
08/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1396	1	1396	1	0.00
08/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1496	1	1496	1	0.00
08/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R197 On 02-August-12			Bond Future	256.17	256.1055	256.1706	256.1055	1,858.00
08/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	879	1	879	1	0.00
08/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	779	1	779	1	0.00
08/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	829	1	829	1	0.00
08/06/2012	R201 On 02-August-12			Bond Future	5.38	108.5851	5.3800	108.5851	2,666.00
08/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4744	5	4744	5	0.00
08/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4853	5	4853	5	0.00
08/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4635	5	4635	5	0.00
08/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R201 On 01-November-12			Bond Future	5.32	110.1532	5.3210	110.1532	0.00
08/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	2432	2	2432	2	0.00
08/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2528	3	2528	3	0.00
08/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	2335	2	2335	2	0.00
08/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	30	0	30	0	0.00
08/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	22	0	22	0	0.00
08/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	27	0	27	0	0.00
08/06/2012	R201 On 07-February-13			Bond Future	5.22	107.5054	5.2170	107.5054	0.00
08/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	1980	2	1980	2	0.00
08/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	1903	2	1903	2	0.00
08/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	2058	2	2058	2	0.00
08/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	113	0	113	0	0.00
08/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	135	0	135	0	0.00

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08/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	124	0	124	0	0.00
08/06/2012	R202 On 02-August-12			Bond Future	188.19	187.9926	188.1900	187.9926	45,107.00
08/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	2760	3	2760	3	0.00
08/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	2860	3	2860	3	0.00
08/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	2810	3	2810	3	0.00
08/06/2012	R203 On 02-August-12			Bond Future	6.93	108.9930	6.9300	108.9930	8,034.00
08/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6618	7	6618	7	0.00
08/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	6820	7	6820	7	0.00
08/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	6416	7	6416	7	0.00
08/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	287	0	287	0	4,200.00
08/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	663	1	663	1	1,400.00
08/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1405	2	1405	2	0.00
08/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	2788	3	2788	3	0.00
08/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	112	0	112	0	4,200.00
08/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	446	0	446	0	1,400.00
08/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	1015	1	1015	1	0.00
08/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	2	0	2	0	0.00
08/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1746	2	1746	2	0.00
08/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	1	0	1	0	0.00
08/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	1	0	1	0	0.00
08/06/2012	R203 On 01-November-12			Bond Future	7.00	106.4061	6.9990	106.4061	0.00
08/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3579	4	3579	4	0.00
08/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3420	4	3420	4	0.00
08/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3741	4	3741	4	0.00
08/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	454	0	454	0	0.00
08/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	536	1	536	1	0.00
08/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	493	0	493	0	0.00
08/06/2012	R203 On 07-February-13			Bond Future	7.08	108.1129	7.0750	108.1129	0.00
08/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	942	1	942	1	0.00
08/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	1009	1	1009	1	0.00

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08/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	878	1	878	1	0.00
08/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3393	3	3393	3	0.00
08/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	3117	3	3117	3	0.00
08/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3253	3	3253	3	0.00
08/06/2012	R204 On 02-August-12			Bond Future	7.24	104.9573	7.2420	104.9573	4,101.00
08/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	6248	6	6248	6	0.00
08/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	6012	6	6012	6	0.00
08/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	6484	7	6484	7	0.00
08/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	8	0	8	0	0.00
08/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	13	0	13	0	0.00
08/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	10	0	10	0	0.00
08/06/2012	R204 On 01-November-12			Bond Future	7.31	106.4750	7.3140	106.4750	0.00
08/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	4050	4	4050	4	0.00
08/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	4235	4	4235	4	0.00
08/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	3868	4	3868	4	0.00
08/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	768	1	768	1	0.00
08/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	658	1	658	1	0.00
08/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	711	1	711	1	0.00
08/06/2012	R204 On 07-February-13			Bond Future	7.39	104.1453	7.3910	104.1453	0.00
08/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	4189	4	4189	4	0.00
08/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	4031	4	4031	4	0.00
08/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	4350	4	4350	4	0.00
08/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1267	1	1267	1	0.00
08/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1408	1	1408	1	0.00
08/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1336	1	1336	1	0.00
08/06/2012	R206 On 02-August-12			Bond Future	5.28	103.5513	5.2770	103.5513	1,240.00
08/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2705	3	2705	3	0.00
08/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2773	3	2773	3	0.00
08/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2638	3	2638	3	0.00
08/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
08/06/2012	R206 On 01-November-12			Bond Future	5.15	105.0442	5.1470	105.0442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1009	1	1009	1	0.00
08/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	956	1	956	1	0.00
08/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1063	1	1063	1	0.00
08/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	19	0	19	0	0.00
08/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	23	0	23	0	0.00
08/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	27	0	27	0	0.00
08/06/2012	R206 On 07-February-13			Bond Future	4.89	102.9602	4.8880	102.9602	0.00
08/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1050	1	1050	1	0.00
08/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1090	1	1090	1	0.00
08/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1011	1	1011	1	0.00
08/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	53	0	53	0	0.00
08/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	42	0	42	0	0.00
08/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	47	0	47	0	0.00
08/06/2012	R207 On 02-August-12			Bond Future	7.57	98.7565	7.5710	98.7565	27,509.00
08/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	6298	6	6298	6	0.00
08/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	6047	6	6047	6	0.00
08/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	6548	7	6548	7	0.00
08/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	16	0	16	0	0.00
08/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	26	0	26	0	0.00
08/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	21	0	21	0	0.00
08/06/2012	R207 On 01-November-12			Bond Future	7.65	100.1834	7.6460	100.1834	0.00
08/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	4140	4	4140	4	0.00
08/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	3951	4	3951	4	0.00
08/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	4331	4	4331	4	0.00
08/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	888	1	888	1	0.00
08/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	1025	1	1025	1	0.00
08/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	955	1	955	1	0.00
08/06/2012	R207 On 07-February-13			Bond Future	7.73	98.1456	7.7280	98.1456	0.00
08/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	4361	4	4361	4	0.00
08/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	4195	4	4195	4	0.00
08/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4530	5	4530	5	0.00
08/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1609	2	1609	2	0.00
08/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	1777	2	1777	2	0.00

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08/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1691	2	1691	2	0.00
08/06/2012	R208 On 02-August-12			Bond Future	7.69	96.7057	7.6920	96.7057	9,382.00
08/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	6132	6	6132	6	0.00
08/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	6399	7	6399	7	0.00
08/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	5865	6	5865	6	0.00
08/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	269	0	269	0	3,450.00
08/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3536	4	3536	4	0.00
08/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	748	1	748	1	1,150.00
08/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1604	2	1604	2	0.00
08/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	959	1	959	1	1,150.00
08/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	261	0	261	0	3,450.00
08/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1909	2	1909	2	0.00
08/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	52	0	52	0	0.00
08/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	3281	3	3281	3	0.00
08/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	34	0	34	0	0.00
08/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	43	0	43	0	0.00
08/06/2012	R208 On 01-November-12			Bond Future	7.77	94.7032	7.7670	94.7032	0.00
08/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	4045	4	4045	4	0.00
08/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	4242	4	4242	4	0.00
08/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	3852	4	3852	4	0.00
08/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1362	1	1362	1	0.00
08/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1189	1	1189	1	0.00
08/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1273	1	1273	1	0.00
08/06/2012	R208 On 07-February-13			Bond Future	7.85	96.2222	7.8460	96.2222	0.00
08/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3527	4	3527	4	0.00
08/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3687	4	3687	4	0.00
08/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3375	4	3375	4	0.00
08/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	2786	3	2786	3	0.00
08/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2536	2	2536	2	0.00
08/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2657	3	2657	3	0.00
08/06/2012	R209 On 02-August-12			Bond Future	8.89	76.6317	8.8910	76.6317	28,787.00
08/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3516	4	3516	4	0.00
08/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3784	4	3784	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	3254	4	3254	4	0.00
08/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	918	1	918	1	0.00
08/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	717	1	717	1	0.00
08/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	813	1	813	1	0.00
08/06/2012	R209 On 01-November-12			Bond Future	8.96	74.5916	8.9640	74.5916	0.00
08/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3665	4	3665	4	0.00
08/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3475	4	3475	4	0.00
08/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3864	4	3864	4	0.00
08/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3211	3	3211	3	0.00
08/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3582	3	3582	3	0.00
08/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3390	3	3390	3	0.00
08/06/2012	R209 On 07-February-13			Bond Future	9.04	75.7909	9.0420	75.7909	0.00
08/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4564	5	4564	5	0.00
08/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4384	5	4384	5	0.00
08/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4753	5	4753	5	0.00
08/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4693	5	4693	5	0.00
08/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5083	5	5083	5	0.00
08/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	4882	5	4882	5	0.00
08/06/2012	R210 On 02-August-12			Bond Future	142.10	141.8788	142.0993	141.8788	925.00
08/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	851	1	851	1	0.00
08/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	951	1	951	1	0.00
08/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	901	1	901	1	0.00
08/06/2012	R211 On 02-August-12			Bond Future	120.12	120.0430	120.1225	120.0430	480.00
08/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	123	0	123	0	0.00
08/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	173	0	173	0	0.00
08/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	73	0	73	0	0.00
08/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	1	0	1	0	0.00
08/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	1	0	1	0	0.00
08/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	1	0	1	0	0.00
08/06/2012	R212 On 02-August-12			Bond Future	117.64	117.6051	117.6354	117.6051	2,962.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	315	0	315	0	0.00
08/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	415	0	415	0	0.00
08/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	365	0	365	0	0.00
08/06/2012	R213 On 02-August-12			Bond Future	8.77	87.2928	8.7730	87.2928	4,725.00
08/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	4272	5	4272	5	0.00
08/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4569	5	4569	5	0.00
08/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	3981	4	3981	4	0.00
08/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	675	1	675	1	0.00
08/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	517	0	517	0	0.00
08/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	591	1	591	1	0.00
08/06/2012	R213 On 01-November-12			Bond Future	8.85	85.0165	8.8500	85.0165	0.00
08/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	4186	4	4186	4	0.00
08/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4404	5	4404	5	0.00
08/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	3977	4	3977	4	0.00
08/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3196	3	3196	3	0.00
08/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	2854	3	2854	3	0.00
08/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	3019	3	3019	3	0.00
08/06/2012	R213 On 07-February-13			Bond Future	8.94	86.3809	8.9350	86.3809	0.00
08/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	5031	5	5031	5	0.00
08/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	5233	5	5233	5	0.00
08/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4837	5	4837	5	0.00
08/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	4721	5	4721	5	0.00
08/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4351	4	4351	4	0.00
08/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4531	4	4531	4	0.00
08/06/2012	R214 On 02-August-12			Bond Future	8.92	78.2670	8.9240	78.2670	1,530.00
08/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
08/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1099	1	1099	1	0.00
08/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	933	1	933	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
08/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1016	1	1016	1	0.00