



Derivatives Weekly Statistics Report

From: 05/03/2012 To: 06/03/2012

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

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

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

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

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

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

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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	720	1	1	1	1,400.00
05/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1410	1	1	1	0.00
05/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	0	0	0.00
05/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1873	2	2	2	0.00
05/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	0	0	0.00
05/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	6	0	0	0	0.00
05/03/2012	R203 On 02-August-12			Bond Future	7.41	106.8457	106.7558	106.8457	0.00
05/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4992	5	5	5	0.00
05/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4827	5	5	5	0.00
05/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5159	5	5	5	0.00
05/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	419	0	0	0	0.00
05/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	492	0	0	0	0.00
05/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	454	0	0	0	0.00
05/03/2012	R203 On 01-November-12			Bond Future	7.48	104.3434	104.2452	104.3434	0.00
05/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2885	3	3	3	0.00
05/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3006	3	3	3	0.00
05/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2766	3	3	3	0.00
05/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1884	2	2	2	0.00
05/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1720	2	2	2	0.00
05/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1801	2	2	2	0.00
05/03/2012	R203 On 07-February-13			Bond Future	7.55	106.1837	106.0867	106.1837	0.00
05/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	1002	1	1	1	0.00
05/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1057	1	1	1	0.00
05/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	953	1	1	1	0.00
05/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5324	5	5	5	0.00
05/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5020	5	5	5	0.00
05/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5169	5	5	5	0.00
05/03/2012	R204 On 03-May-12			Bond Future	7.63	105.0030	104.8992	105.0030	3,146.00
05/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5627	6	6	6	0.00
05/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5860	6	6	6	0.00
05/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5394	6	5	6	0.00
05/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	170	0	0	0	550.00
05/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1501	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	902	1	1	1	550.00
05/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	50	0	0	0	0.00
05/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3523	3	4	3	0.00
05/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	33	0	0	0	0.00
05/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	41	0	0	0	0.00
05/03/2012	R204 On 02-August-12			Bond Future	7.72	102.5266	102.4165	102.5266	0.00
05/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4718	5	5	5	0.00
05/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4901	5	5	5	0.00
05/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4538	5	5	5	0.00
05/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	951	1	1	1	0.00
05/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	837	1	1	1	0.00
05/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	892	1	1	1	0.00
05/03/2012	R204 On 01-November-12			Bond Future	7.79	104.1159	104.0048	104.1159	0.00
05/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3364	3	3	3	0.00
05/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3228	3	3	3	0.00
05/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3502	4	4	4	0.00
05/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2261	2	2	2	0.00
05/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2464	2	2	2	0.00
05/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2361	2	2	2	0.00
05/03/2012	R204 On 07-February-13			Bond Future	7.86	101.9121	101.8052	101.9121	0.00
05/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3615	4	4	4	0.00
05/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3488	4	3	4	0.00
05/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3744	4	4	4	0.00
05/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2858	3	3	3	0.00
05/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3062	3	3	3	0.00
05/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2958	3	3	3	0.00
05/03/2012	R206 On 03-May-12			Bond Future	5.98	104.7795	104.7441	104.7795	300.00
05/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2411	2	2	2	0.00
05/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2333	2	2	2	0.00
05/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2489	3	2	3	0.00
05/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	532	1	1	1	3,000.00
05/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2246	2	2	2	0.00
05/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	88	0	0	0	0.00
05/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3133	3	3	3	0.00
05/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	61	0	0	0	0.00
05/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	75	0	0	0	0.00
05/03/2012	R208 On 02-August-12			Bond Future	8.02	94.5875	94.5583	94.5875	0.00
05/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5366	5	5	5	0.00
05/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5164	5	5	5	0.00
05/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5570	6	6	6	0.00
05/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1142	1	1	1	0.00
05/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1288	1	1	1	0.00
05/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1214	1	1	1	0.00
05/03/2012	R208 On 01-November-12			Bond Future	8.09	92.6610	92.6267	92.6610	0.00
05/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3940	4	4	4	0.00
05/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4098	4	4	4	0.00
05/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3785	4	4	4	0.00
05/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3155	3	3	3	0.00
05/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2904	3	3	3	0.00
05/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3027	3	3	3	0.00
05/03/2012	R208 On 07-February-13			Bond Future	8.15	94.2914	94.2636	94.2914	0.00
05/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3605	4	4	4	0.00
05/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3743	4	4	4	0.00
05/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3476	4	3	4	0.00
05/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4618	5	5	5	0.00
05/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4323	4	4	4	0.00
05/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4465	4	4	4	0.00
05/03/2012	R209 On 03-May-12			Bond Future	8.82	75.3222	75.2119	75.3222	2,033.00
05/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2841	3	3	3	0.00
05/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3079	3	3	3	0.00
05/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2612	3	3	3	0.00
05/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1593	2	2	2	0.00
05/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1297	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1439	1	1	1	0.00
05/03/2012	R209 On 02-August-12			Bond Future	8.89	76.4368	76.3202	76.4368	0.00
05/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5618	6	6	6	0.00
05/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5843	6	6	6	0.00
05/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5397	6	5	6	0.00
05/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3022	3	3	3	0.00
05/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2737	3	3	3	0.00
05/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2876	3	3	3	0.00
05/03/2012	R209 On 01-November-12			Bond Future	8.95	74.4761	74.3609	74.4761	0.00
05/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5301	5	5	5	0.00
05/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5114	5	5	5	0.00
05/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5497	6	5	6	0.00
05/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4721	5	5	5	0.00
05/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5099	5	5	5	0.00
05/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4904	5	5	5	0.00
05/03/2012	R209 On 07-February-13			Bond Future	9.01	75.7909	75.6694	75.7909	0.00
05/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6001	6	6	6	0.00
05/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5820	6	6	6	0.00
05/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6191	6	6	6	0.00
05/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5881	6	6	6	0.00
05/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6270	6	6	6	0.00
05/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6069	6	6	6	0.00
05/03/2012	R210 On 03-May-12			Bond Future	140.58	140.5886	140.5830	140.5886	840.00
05/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1583	2	2	2	0.00
05/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1533	2	2	2	0.00
05/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1633	2	2	2	0.00
05/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R211 On 03-May-12			Bond Future	118.46	118.4712	118.4617	118.4712	480.00
05/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	262	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	312	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	212	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R212 On 03-May-12			Bond Future	116.01	116.0161	116.0107	116.0161	2,842.00
05/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	711	1	1	1	0.00
05/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	661	1	1	1	0.00
05/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	761	1	1	1	0.00
05/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
05/03/2012	R213 On 03-May-12			Bond Future	8.72	85.5746	85.5343	85.5746	1,126.00
05/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4771	5	5	5	0.00
05/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4479	5	4	5	0.00
05/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5069	5	5	5	0.00
05/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	582	1	1	1	0.00
05/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	741	1	1	1	0.00
05/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	658	1	1	1	0.00
05/03/2012	R213 On 02-August-12			Bond Future	8.79	86.8369	86.8051	86.8369	0.00
05/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6173	6	6	6	0.00
05/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6413	6	6	6	0.00
05/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5935	6	6	6	0.00
05/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2756	3	3	3	0.00
05/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2488	3	2	3	0.00
05/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2620	3	3	3	0.00
05/03/2012	R213 On 01-November-12			Bond Future	8.86	84.6459	84.6067	84.6459	0.00
05/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5799	6	6	6	0.00
05/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6008	6	6	6	0.00
05/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5594	6	6	6	0.00
05/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4861	5	5	5	0.00
05/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4505	5	5	5	0.00
05/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4679	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2012	R213 On 07-February-13			Bond Future	8.92	86.1402	86.1014	86.1402	0.00
05/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6397	6	6	6	0.00
05/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6597	7	7	7	0.00
05/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6205	6	6	6	0.00
05/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5989	6	6	6	0.00
05/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5614	6	6	6	0.00
05/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5796	6	6	6	0.00
06/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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

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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
06/03/2012	R157 On 02-August-12			Bond Future	6.85	123.7423	123.6378	123.7423	0.00
06/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3658	4	4	4	0.00
06/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3788	4	4	4	0.00
06/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3529	4	4	4	0.00
06/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	202	0	0	0	0.00
06/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	165	0	0	0	0.00
06/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	183	0	0	0	0.00
06/03/2012	R157 On 01-November-12			Bond Future	6.91	118.8495	118.7423	118.8495	0.00
06/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1545	2	2	2	0.00
06/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1469	2	1	2	0.00
06/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1624	2	2	2	0.00
06/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1224	1	1	1	0.00
06/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1351	1	1	1	0.00
06/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1286	1	1	1	0.00
06/03/2012	R157 On 07-February-13			Bond Future	6.95	120.9507	120.8382	120.9507	0.00
06/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1250	1	1	1	0.00
06/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1313	1	1	1	0.00
06/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1193	1	1	1	0.00
06/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1834	2	2	2	0.00
06/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1697	2	2	2	0.00
06/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1762	2	2	2	0.00
06/03/2012	R186 On 03-May-12			Bond Future	8.37	121.9677	121.7326	121.9677	27,598.00
06/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6236	6	6	6	0.00
06/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6605	7	7	7	0.00
06/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	5873	6	6	6	0.00
06/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	702	1	1	1	2,250.00
06/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5166	5	5	5	0.00
06/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1582	2	2	2	750.00
06/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	2977	3	3	3	0.00
06/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1774	2	2	2	750.00
06/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	788	1	1	1	2,250.00
06/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3204	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	611	1	1	1	0.00
06/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5248	5	5	5	0.00
06/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	468	0	0	0	0.00
06/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	535	1	1	1	0.00
06/03/2012	R186 On 02-August-12			Bond Future	8.45	118.4803	118.2403	118.4803	360.00
06/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6073	6	6	6	0.00
06/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6346	7	6	7	0.00
06/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	5806	6	6	6	0.00
06/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3690	4	4	4	8,750.00
06/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5596	6	6	6	0.00
06/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2005	2	2	2	43.00
06/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6127	6	6	6	0.00
06/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1740	2	2	2	276.00
06/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8581	8	9	8	0.00
06/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3283	3	3	3	43.00
06/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3647	4	4	4	276.00
06/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9318	9	9	9	0.00
06/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3498	3	3	3	0.00
06/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5517	5	6	5	0.00
06/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3147	3	3	3	0.00
06/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3318	3	3	3	0.00
06/03/2012	R186 On 01-November-12			Bond Future	8.51	120.3153	120.0796	120.3153	0.00
06/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	6853	7	7	7	0.00
06/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7105	7	7	7	0.00
06/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6604	7	7	7	0.00
06/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4938	5	5	5	0.00
06/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4557	4	5	4	0.00
06/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4745	5	5	5	0.00
06/03/2012	R186 On 07-February-13			Bond Future	8.58	117.1452	116.8961	117.1452	0.00
06/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6368	7	6	7	0.00
06/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6158	6	6	6	0.00
06/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6592	7	7	7	0.00
06/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6859	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7321	7	7	7	0.00
06/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7082	7	7	7	0.00
06/03/2012	R189 On 03-May-12			Bond Future	215.27	215.2986	215.2744	215.2986	0.00
06/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	274	0	0	0	0.00
06/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	224	0	0	0	0.00
06/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	324	0	0	0	0.00
06/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R197 On 03-May-12			Bond Future	253.34	253.3503	253.3390	253.3503	1,005.00
06/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2339	2	2	2	0.00
06/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2289	2	2	2	0.00
06/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2389	2	2	2	0.00
06/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 03-May-12			Bond Future	6.14	109.6321	109.5527	109.6321	968.00
06/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	3914	4	4	4	0.00
06/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4032	4	4	4	0.00
06/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3796	4	4	4	0.00
06/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R201 On 02-August-12			Bond Future	6.15	106.8426	106.7614	106.8426	0.00
06/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3031	3	3	3	0.00
06/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3133	3	3	3	0.00
06/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	2929	3	3	3	0.00
06/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	55	0	0	0	0.00
06/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	42	0	0	0	0.00
06/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	48	0	0	0	0.00
06/03/2012	R201 On 01-November-12			Bond Future	6.14	108.5000	108.4167	108.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1313	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1249	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1379	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	543	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	614	1	1	1	0.00
06/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	578	1	1	1	0.00
06/03/2012	R201 On 07-February-13			Bond Future	6.06	105.9983	105.9126	105.9983	0.00
06/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1068	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1122	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1016	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	767	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	695	1	1	1	0.00
06/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	730	1	1	1	0.00
06/03/2012	R202 On 03-May-12			Bond Future	190.09	190.0997	190.0919	190.0997	36,952.00
06/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	92	0	0	0	0.00
06/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	142	0	0	0	0.00
06/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	42	0	0	0	0.00
06/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R203 On 03-May-12			Bond Future	7.35	105.2002	105.1332	105.2002	3,536.00
06/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	351	0	0	0	4,200.00
06/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	560	1	1	1	1,400.00
06/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1199	1	1	1	0.00
06/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2282	2	2	2	0.00
06/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6048	6	6	6	0.00
06/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6254	6	6	6	0.00
06/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5842	6	6	6	0.00
06/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	282	0	0	0	4,200.00
06/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	740	1	1	1	1,400.00
06/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1445	1	1	1	0.00
06/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1916	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	8	0	0	0	0.00
06/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	5	0	0	0	0.00
06/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	6	0	0	0	0.00
06/03/2012	R203 On 02-August-12			Bond Future	7.43	106.7558	106.6874	106.7558	0.00
06/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	4931	5	5	5	0.00
06/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4766	5	5	5	0.00
06/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5097	5	5	5	0.00
06/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	425	0	0	0	0.00
06/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	499	0	0	0	0.00
06/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	462	0	0	0	0.00
06/03/2012	R203 On 01-November-12			Bond Future	7.50	104.2452	104.1758	104.2452	0.00
06/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2840	3	3	3	0.00
06/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	2960	3	3	3	0.00
06/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2722	3	3	3	0.00
06/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1909	2	2	2	0.00
06/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1744	2	2	2	0.00
06/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1825	2	2	2	0.00
06/03/2012	R203 On 07-February-13			Bond Future	7.57	106.0867	106.0168	106.0867	0.00
06/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	981	1	1	1	0.00
06/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1035	1	1	1	0.00
06/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	932	1	1	1	0.00
06/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5373	5	5	5	0.00
06/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	5068	5	5	5	0.00
06/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5218	5	5	5	0.00
06/03/2012	R204 On 03-May-12			Bond Future	7.64	104.8992	104.8785	104.8992	3,146.00
06/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5605	6	6	6	0.00
06/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5838	6	6	6	0.00
06/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5372	5	5	5	0.00
06/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	163	0	0	0	550.00
06/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1479	2	1	2	0.00
06/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	901	1	1	1	550.00
06/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	49	0	0	0	0.00
06/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3537	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	32	0	0	0	0.00
06/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	40	0	0	0	0.00
06/03/2012	R204 On 02-August-12			Bond Future	7.72	102.4165	102.3965	102.4165	0.00
06/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4697	5	5	5	0.00
06/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4879	5	5	5	0.00
06/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4517	5	5	5	0.00
06/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	950	1	1	1	0.00
06/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	835	1	1	1	0.00
06/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	891	1	1	1	0.00
06/03/2012	R204 On 01-November-12			Bond Future	7.80	104.0048	103.9806	104.0048	0.00
06/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3345	3	3	3	0.00
06/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3209	3	3	3	0.00
06/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3482	4	3	4	0.00
06/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2265	2	2	2	0.00
06/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2469	2	2	2	0.00
06/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2366	2	2	2	0.00
06/03/2012	R204 On 07-February-13			Bond Future	7.86	101.8052	101.7774	101.8052	0.00
06/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3595	4	4	4	0.00
06/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3468	3	3	3	0.00
06/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3724	4	4	4	0.00
06/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2865	3	3	3	0.00
06/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3070	3	3	3	0.00
06/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2966	3	3	3	0.00
06/03/2012	R206 On 03-May-12			Bond Future	6.00	104.7441	104.7087	104.7441	300.00
06/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2376	2	2	2	0.00
06/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2298	2	2	2	0.00
06/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2454	2	2	2	0.00
06/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R206 On 02-August-12			Bond Future	6.01	102.5270	102.4898	102.5270	0.00
06/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1718	2	2	2	0.00
06/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1655	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1782	2	2	2	0.00
06/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	22	0	0	0	0.00
06/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	30	0	0	0	0.00
06/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	25	0	0	0	0.00
06/03/2012	R206 On 01-November-12			Bond Future	5.94	104.1158	104.0778	104.1158	0.00
06/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	496	1	0	1	0.00
06/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	529	1	1	1	0.00
06/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	466	0	0	0	0.00
06/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	455	0	0	0	0.00
06/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	403	0	0	0	0.00
06/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	427	0	0	0	0.00
06/03/2012	R206 On 07-February-13			Bond Future	5.73	102.1843	102.1439	102.1843	0.00
06/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	548	1	1	1	0.00
06/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	576	1	1	1	0.00
06/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	521	1	1	1	0.00
06/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	322	0	0	0	0.00
06/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	287	0	0	0	0.00
06/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	304	0	0	0	0.00
06/03/2012	R207 On 03-May-12			Bond Future	7.86	98.7619	98.7953	98.7619	24,823.00
06/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4928	5	5	5	0.00
06/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5169	5	5	5	0.00
06/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4687	5	5	5	0.00
06/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	437	0	0	0	2,400.00
06/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2868	3	3	3	0.00
06/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	778	1	1	1	800.00
06/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1730	2	2	2	0.00
06/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	943	1	1	1	800.00
06/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	446	0	0	0	2,400.00
06/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1945	2	2	2	0.00
06/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	138	0	0	0	0.00
06/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2742	3	3	3	0.00
06/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	98	0	0	0	0.00
06/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	118	0	0	0	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3050	3	3	3	0.00
06/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	56	0	0	0	0.00
06/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	67	0	0	0	0.00
06/03/2012	R208 On 02-August-12			Bond Future	8.00	94.5583	94.6577	94.5583	0.00
06/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5431	5	5	5	0.00
06/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5228	5	5	5	0.00
06/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5637	6	6	6	0.00
06/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1110	1	1	1	0.00
06/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1253	1	1	1	0.00
06/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1179	1	1	1	0.00
06/03/2012	R208 On 01-November-12			Bond Future	8.07	92.6267	92.7295	92.6267	0.00
06/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3991	4	4	4	0.00
06/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4150	4	4	4	0.00
06/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3834	4	4	4	0.00
06/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3101	3	3	3	0.00
06/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2854	3	3	3	0.00
06/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2976	3	3	3	0.00
06/03/2012	R208 On 07-February-13			Bond Future	8.14	94.2636	94.3636	94.2636	0.00
06/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3649	4	4	4	0.00
06/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3788	4	4	4	0.00
06/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3518	3	4	3	0.00
06/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4560	5	5	5	0.00
06/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4268	4	4	4	0.00
06/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4409	4	4	4	0.00
06/03/2012	R209 On 03-May-12			Bond Future	8.83	75.2119	75.0941	75.2119	2,033.00
06/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2751	3	3	3	0.00
06/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	2986	3	3	3	0.00
06/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2525	3	3	3	0.00
06/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1624	2	2	2	0.00
06/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1322	1	1	1	0.00
06/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1467	1	1	1	0.00
06/03/2012	R209 On 02-August-12			Bond Future	8.90	76.3202	76.2039	76.3202	0.00
06/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5532	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5755	6	6	6	0.00
06/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5312	5	5	5	0.00
06/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3053	3	3	3	0.00
06/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2765	3	3	3	0.00
06/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2906	3	3	3	0.00
06/03/2012	R209 On 01-November-12			Bond Future	8.96	74.3609	74.2383	74.3609	0.00
06/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5224	5	5	5	0.00
06/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5038	5	5	5	0.00
06/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5418	5	5	5	0.00
06/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4765	5	5	5	0.00
06/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5145	5	5	5	0.00
06/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4949	5	5	5	0.00
06/03/2012	R209 On 07-February-13			Bond Future	9.03	75.6694	75.5482	75.6694	0.00
06/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	5927	6	6	6	0.00
06/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5748	6	6	6	0.00
06/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6116	6	6	6	0.00
06/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5927	6	6	6	0.00
06/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6319	6	6	6	0.00
06/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6116	6	6	6	0.00
06/03/2012	R210 On 03-May-12			Bond Future	140.39	140.5830	140.3922	140.5830	840.00
06/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1392	2	1	2	0.00
06/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1342	2	1	2	0.00
06/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1442	2	1	2	0.00
06/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R211 On 03-May-12			Bond Future	118.45	118.4617	118.4523	118.4617	480.00
06/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	252	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	302	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	202	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R212 On 03-May-12			Bond Future	116.31	116.0107	116.3071	116.0107	2,842.00
06/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	1007	1	1	1	0.00
06/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	957	1	1	1	0.00
06/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1057	1	1	1	0.00
06/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
06/03/2012	R213 On 03-May-12			Bond Future	8.73	85.5343	85.4617	85.5343	1,126.00
06/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4701	5	5	5	0.00
06/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4409	4	4	4	0.00
06/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	4997	5	5	5	0.00
06/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	583	1	1	1	0.00
06/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	744	1	1	1	0.00
06/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	660	1	1	1	0.00
06/03/2012	R213 On 02-August-12			Bond Future	8.80	86.8051	86.7255	86.8051	0.00
06/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6108	6	6	6	0.00
06/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6347	6	6	6	0.00
06/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5871	6	6	6	0.00
06/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2772	3	3	3	0.00
06/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2502	2	3	2	0.00
06/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2634	3	3	3	0.00
06/03/2012	R213 On 01-November-12			Bond Future	8.87	84.6067	84.5282	84.6067	0.00
06/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5744	6	6	6	0.00
06/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5952	6	6	6	0.00
06/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5540	6	6	6	0.00
06/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4885	5	5	5	0.00
06/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4527	5	5	5	0.00
06/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4703	5	5	5	0.00
06/03/2012	R213 On 07-February-13			Bond Future	8.93	86.1014	86.0163	86.1014	0.00
06/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6341	6	6	6	0.00
06/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6540	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6150	6	6	6	0.00
06/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6019	6	6	6	0.00
06/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5643	6	6	6	0.00
06/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5825	6	6	6	0.00