



Derivatives Weekly Statistics Report

From: 07/05/2012 To: 10/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	AL7T On 02-August-12			Index Future	438.01	439.5190	438.0140	439.5190	13.00
07/05/2012	AL7T On 01-November-12			Index Future	444.64	446.1770	444.6350	446.1770	0.00
07/05/2012	ALBI On 02-August-12			Index Future	396.45	397.6890	396.4520	397.6890	1,008.00
07/05/2012	ALBI On 01-November-12			Index Future	402.44	403.7130	402.4440	403.7130	0.00
07/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0862	0.0598	0.0862	5,670.00
07/05/2012	CABA On 18-June-12			Can-Do Future	0.35	0.3325	0.3524	0.3325	8,000.00
07/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0032	0.0044	0.0032	8,000.00
07/05/2012	CABC On 18-June-12			Can-Do Future	0.18	0.1375	0.1816	0.1375	0.00
07/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0007	0.0009	0.0007	16,000.00
07/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	DAUS On 31-May-12			Any day expiry	7.85	7.8456	7.8533	7.8456	0.00
07/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	167	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	161	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	174	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	458	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	21	0	0	0	4,110.00
07/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	5	0	0	0	4,110.00
07/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	418	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	61	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	68	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	64	0	0	0	0.00
07/05/2012	DAUS On 29-June-12			Any day expiry	7.89	7.8789	7.8866	7.8789	0.00
07/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	237	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	231	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	243	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	66	0	0	0	5,480.00
07/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	505	0	1	0	0.00
07/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	18	0	0	0	5,480.00
07/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	429	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	96	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	104	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	100	0	0	0	0.00
07/05/2012	DAUS On 31-July-12			Any day expiry	7.92	7.9155	7.9233	7.9155	0.00
07/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	278	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	272	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	283	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	559	1	1	1	0.00
07/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	119	0	0	0	4,800.00
07/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	36	0	0	0	4,800.00
07/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	446	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	150	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	159	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	155	0	0	0	0.00
07/05/2012	DAUS On 31-August-12			Any day expiry	7.96	7.9514	7.9590	7.9514	0.00
07/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	315	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	310	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	320	0	0	0	0.00

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07/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	172	0	0	0	6,170.00
07/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	613	1	1	1	0.00
07/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	54	0	0	0	6,170.00
07/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	463	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	201	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	211	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	206	0	0	0	0.00
07/05/2012	DAUS On 28-September-12			Any day expiry	7.99	7.9838	7.9913	7.9838	0.00
07/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	343	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	338	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	348	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	659	1	1	1	0.00
07/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	218	0	0	0	7,540.00
07/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	68	0	0	0	7,540.00
07/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	477	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	247	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	257	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	252	0	0	0	0.00
07/05/2012	DAUS On 31-October-12			Any day expiry	8.03	8.0220	8.0294	8.0220	0.00
07/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	398	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	394	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	403	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	712	1	1	1	0.00
07/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	269	0	0	0	8,220.00
07/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	83	0	0	0	8,220.00
07/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	490	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	264	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	275	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	269	0	0	0	0.00
07/05/2012	GOVI On 02-August-12			GOVI	397.40	398.5680	397.4020	398.5680	229.00
07/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	74020	9	7	9	0.00
07/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	73920	9	7	9	0.00
07/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	74120	9	7	9	0.00

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07/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 01-November-12			GOVI	403.41	404.6050	403.4090	404.6050	0.00
07/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	14090	3	1	3	0.00
07/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	13990	3	1	3	0.00
07/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	14190	3	1	3	0.00
07/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
07/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2012	IGOV On 02-August-12			Index Future	176.65	176.7030	176.6520	176.7030	563.00
07/05/2012	IGOV On 01-November-12			Index Future	179.32	179.3790	179.3220	179.3790	0.00
07/05/2012	ILBI On 02-August-12			Index Future	479.00	478.4480	478.9960	478.4480	169.00
07/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
07/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,890.00
07/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
07/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	0.00
07/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	44,760.00
07/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00

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07/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.71	94.2700	94.2900	94.2700	840.00
07/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.83	94.1500	94.1700	94.1500	790.00
07/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.97	94.0100	94.0300	94.0100	500.00
07/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.12	93.8500	93.8800	93.8500	1,700.00
07/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.31	93.6600	93.6900	93.6600	1,500.00
07/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
07/05/2012	R157 On 03-May-12			Bond Future	6.35	123.1146	123.2525	123.1146	0.00
07/05/2012	R157 On 02-August-12			Bond Future	6.48	124.9265	124.7586	124.9265	14,845.00
07/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4598	5	5	5	0.00
07/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4745	5	5	5	0.00
07/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4451	5	4	5	0.00
07/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	236	0	0	0	3,750.00
07/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	444	1	0	1	1,250.00
07/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	746	1	1	1	0.00
07/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1614	2	2	2	0.00
07/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	175	0	0	0	3,750.00
07/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	538	0	1	0	1,250.00
07/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	858	1	1	1	0.00
07/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	0	0	0.00
07/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1276	1	1	1	0.00
07/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	0	0	0.00
07/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
07/05/2012	R157 On 01-November-12			Bond Future	6.52	120.0122	119.8379	120.0122	0.00
07/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1880	2	2	2	0.00
07/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1781	2	2	2	0.00
07/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1981	2	2	2	0.00
07/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	486	0	0	0	0.00
07/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	567	1	1	1	0.00
07/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	525	0	1	0	0.00
07/05/2012	R157 On 07-February-13			Bond Future	6.57	121.9899	121.8090	121.9899	0.00
07/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1453	2	1	2	0.00
07/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1530	2	2	2	0.00
07/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1381	1	1	1	0.00

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07/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1051	1	1	1	0.00
07/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	943	1	1	1	0.00
07/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	995	1	1	1	0.00
07/05/2012	R186 On 03-May-12			Bond Future	8.09	124.1147	124.4149	124.1147	0.00
07/05/2012	R186 On 02-August-12			Bond Future	8.21	120.9768	120.4355	120.9768	34,771.00
07/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	5911	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	6258	7	6	7	0.00
07/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	5571	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	2898	3	3	3	8,750.00
07/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	5304	6	5	6	0.00
07/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	1048	1	1	1	43.00
07/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	5980	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1807	2	2	2	1,099.00
07/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	7700	8	8	8	0.00
07/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	900	1	1	1	2,700.00
07/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	3154	4	3	4	0.00
07/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	810	1	1	1	276.00
07/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	5429	5	5	5	0.00
07/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2316	2	2	2	900.00
07/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	554	1	1	1	199.00
07/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	5881	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	941	1	1	1	43.00
07/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	3829	4	4	4	0.00
07/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1160	1	1	1	276.00
07/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	6193	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1068	1	1	1	0.00
07/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2530	2	3	2	0.00
07/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	864	1	1	1	0.00
07/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	961	1	1	1	2,700.00
07/05/2012	R186 On 01-November-12			Bond Future	8.28	122.8038	122.2629	122.8038	0.00
07/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	7051	7	7	7	0.00
07/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	7339	8	7	8	0.00
07/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	6767	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
07/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2917	3	3	3	0.00
07/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2608	2	3	2	0.00
07/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2759	3	3	3	0.00
07/05/2012	R186 On 07-February-13			Bond Future	8.35	119.5322	118.9745	119.5322	0.00
07/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	6315	7	6	7	0.00
07/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	6564	7	7	7	0.00
07/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	6076	6	6	6	0.00
07/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5161	5	5	5	0.00
07/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	4753	5	5	5	0.00
07/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	4950	5	5	5	0.00
07/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7795	215.7838	215.7795	0.00
07/05/2012	R189 On 02-August-12			Bond Future	218.81	218.8039	218.8057	218.8039	44.00
07/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	806	1	1	1	0.00
07/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	856	1	1	1	0.00
07/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	756	1	1	1	0.00
07/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R197 On 03-May-12			Bond Future	260.37	259.9941	260.3670	259.9941	0.00
07/05/2012	R197 On 02-August-12			Bond Future	258.74	258.8404	258.7439	258.8404	1,389.00
07/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1744	2	2	2	0.00
07/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1694	2	2	2	0.00
07/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1794	2	2	2	0.00
07/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 03-May-12			Bond Future	5.72	110.5511	110.6013	110.5511	0.00
07/05/2012	R201 On 02-August-12			Bond Future	5.79	107.7025	107.5886	107.7025	2,704.00
07/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3810	4	4	4	0.00
07/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3919	4	4	4	0.00
07/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3701	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
07/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 01-November-12			Bond Future	5.74	109.3347	109.2158	109.3347	0.00
07/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1701	2	2	2	0.00
07/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1618	2	2	2	0.00
07/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1785	2	2	2	0.00
07/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	150	0	0	0	0.00
07/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	184	0	0	0	0.00
07/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	167	0	0	0	0.00
07/05/2012	R201 On 07-February-13			Bond Future	5.68	106.7230	106.5988	106.7230	0.00
07/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1372	1	1	1	0.00
07/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1307	1	1	1	0.00
07/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1437	2	1	2	0.00
07/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	324	0	0	0	0.00
07/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	371	0	0	0	0.00
07/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	348	0	0	0	0.00
07/05/2012	R202 On 03-May-12			Bond Future	192.01	191.8457	192.0150	191.8457	0.00
07/05/2012	R202 On 02-August-12			Bond Future	191.52	191.9616	191.5228	191.9616	40,005.00
07/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	523	1	1	1	0.00
07/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	473	1	0	1	0.00
07/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	573	1	1	1	0.00
07/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R203 On 03-May-12			Bond Future	6.89	107.0809	107.1998	107.0809	0.00
07/05/2012	R203 On 02-August-12			Bond Future	7.03	108.6554	108.4020	108.6554	3,883.00
07/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6199	6	6	6	0.00
07/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6398	7	6	7	0.00
07/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5999	6	6	6	0.00
07/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	373	0	0	0	4,200.00
07/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	725	1	1	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1370	2	1	2	0.00
07/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2577	3	3	3	0.00
07/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	334	0	0	0	4,200.00
07/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	844	1	1	1	1,400.00
07/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1510	1	2	1	0.00
07/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	18	0	0	0	0.00
07/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2265	2	2	2	0.00
07/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	12	0	0	0	0.00
07/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	15	0	0	0	0.00
07/05/2012	R203 On 01-November-12			Bond Future	7.09	106.1424	105.8836	106.1424	0.00
07/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3486	4	3	4	0.00
07/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3637	4	4	4	0.00
07/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3338	4	3	4	0.00
07/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	817	1	1	1	0.00
07/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	713	1	1	1	0.00
07/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	763	1	1	1	0.00
07/05/2012	R203 On 07-February-13			Bond Future	7.16	107.8907	107.6255	107.8907	0.00
07/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1017	1	1	1	0.00
07/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1083	1	1	1	0.00
07/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	953	1	1	1	0.00
07/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3785	4	4	4	0.00
07/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3508	3	4	3	0.00
07/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3645	3	4	3	0.00
07/05/2012	R204 On 03-May-12			Bond Future	7.18	107.1214	107.2866	107.1214	0.00
07/05/2012	R204 On 02-August-12			Bond Future	7.33	104.7100	104.3865	104.7100	4,098.00
07/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5864	6	6	6	0.00
07/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5637	6	6	6	0.00
07/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6092	6	6	6	0.00
07/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	57	0	0	0	0.00
07/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	80	0	0	0	0.00
07/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	68	0	0	0	0.00
07/05/2012	R204 On 01-November-12			Bond Future	7.39	106.2960	105.9691	106.2960	0.00
07/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4015	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
07/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3845	4	4	4	0.00
07/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4187	4	4	4	0.00
07/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	982	1	1	1	0.00
07/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1117	1	1	1	0.00
07/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1048	1	1	1	0.00
07/05/2012	R204 On 07-February-13			Bond Future	7.46	104.0117	103.6739	104.0117	0.00
07/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4128	4	4	4	0.00
07/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3976	4	4	4	0.00
07/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4283	5	4	5	0.00
07/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1528	1	2	1	0.00
07/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1681	2	2	2	0.00
07/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1603	2	2	2	0.00
07/05/2012	R206 On 03-May-12			Bond Future	5.48	105.5092	105.5498	105.5092	0.00
07/05/2012	R206 On 02-August-12			Bond Future	5.53	103.2041	103.1457	103.2041	1,781.00
07/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2349	2	2	2	0.00
07/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2416	2	2	2	0.00
07/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2281	2	2	2	0.00
07/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R206 On 01-November-12			Bond Future	5.40	104.7686	104.7060	104.7686	0.00
07/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	788	1	1	1	0.00
07/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	835	1	1	1	0.00
07/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	742	1	1	1	0.00
07/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	102	0	0	0	0.00
07/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	81	0	0	0	0.00
07/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	91	0	0	0	0.00
07/05/2012	R206 On 07-February-13			Bond Future	5.16	102.7268	102.6607	102.7268	0.00
07/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	858	1	1	1	0.00
07/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	894	1	1	1	0.00
07/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	822	1	1	1	0.00
07/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	106	0	0	0	0.00
07/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	89	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	97	0	0	0	0.00
07/05/2012	R207 On 03-May-12			Bond Future	7.43	100.9230	101.2152	100.9230	0.00
07/05/2012	R207 On 02-August-12			Bond Future	7.58	98.9679	98.5956	98.9679	27,509.00
07/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6314	7	6	7	0.00
07/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6072	6	6	6	0.00
07/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6556	7	7	7	0.00
07/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	74	0	0	0	0.00
07/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	101	0	0	0	0.00
07/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	87	0	0	0	0.00
07/05/2012	R207 On 01-November-12			Bond Future	7.64	100.4696	100.0865	100.4696	0.00
07/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4412	5	4	5	0.00
07/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4230	5	4	5	0.00
07/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4596	5	5	5	0.00
07/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1137	1	1	1	0.00
07/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1288	1	1	1	0.00
07/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1211	1	1	1	0.00
07/05/2012	R207 On 07-February-13			Bond Future	7.72	98.4798	98.0935	98.4798	0.00
07/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4570	5	5	5	0.00
07/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4405	5	4	5	0.00
07/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4737	5	5	5	0.00
07/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1749	2	2	2	0.00
07/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1919	2	2	2	0.00
07/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1833	2	2	2	0.00
07/05/2012	R208 On 03-May-12			Bond Future	7.53	95.4451	95.7298	95.4451	0.00
07/05/2012	R208 On 02-August-12			Bond Future	7.66	97.1039	96.6997	97.1039	7,882.00
07/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6423	7	6	7	0.00
07/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6679	7	7	7	0.00
07/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6165	7	6	7	0.00
07/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	567	1	1	1	3,450.00
07/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3945	4	4	4	0.00
07/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1172	1	1	1	1,150.00
07/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	2081	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
07/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1231	1	1	1	1,150.00
07/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	465	0	0	0	3,450.00
07/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2129	2	2	2	0.00
07/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	148	0	0	0	0.00
07/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3374	3	3	3	0.00
07/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	110	0	0	0	0.00
07/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	129	0	0	0	0.00
07/05/2012	R208 On 01-November-12			Bond Future	7.72	95.1798	94.7678	95.1798	0.00
07/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4531	5	5	5	0.00
07/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4724	5	5	5	0.00
07/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4340	5	4	5	0.00
07/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1569	1	2	1	0.00
07/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1389	1	1	1	0.00
07/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1477	1	1	1	0.00
07/05/2012	R208 On 07-February-13			Bond Future	7.79	96.7487	96.3249	96.7487	0.00
07/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3912	4	4	4	0.00
07/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	4075	4	4	4	0.00
07/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3755	4	4	4	0.00
07/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2836	3	3	3	0.00
07/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2594	2	3	2	0.00
07/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2711	3	3	3	0.00
07/05/2012	R209 On 03-May-12			Bond Future	8.67	76.2294	76.3984	76.2294	0.00
07/05/2012	R209 On 02-August-12			Bond Future	8.81	77.5551	76.9533	77.5551	3,099.00
07/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	4491	5	4	5	0.00
07/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	4755	5	5	5	0.00
07/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	4233	5	4	5	0.00
07/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1225	1	1	1	0.00
07/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1016	1	1	1	0.00
07/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1116	1	1	1	0.00
07/05/2012	R209 On 01-November-12			Bond Future	8.87	75.5890	74.9709	75.5890	0.00
07/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4615	5	5	5	0.00
07/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	4414	5	4	5	0.00
07/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	4821	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
07/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3435	3	3	3	0.00
07/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3789	4	4	4	0.00
07/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3608	3	4	3	0.00
07/05/2012	R209 On 07-February-13			Bond Future	8.94	76.8285	76.2032	76.8285	0.00
07/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	5285	6	5	6	0.00
07/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	5483	6	5	6	0.00
07/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	5094	5	5	5	0.00
07/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5010	5	5	5	0.00
07/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4639	4	5	4	0.00
07/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	4819	5	5	5	0.00
07/05/2012	R210 On 03-May-12			Bond Future	142.67	142.6536	142.6675	142.6536	0.00
07/05/2012	R210 On 02-August-12			Bond Future	144.50	144.4873	144.4998	144.4873	925.00
07/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1500	1	2	1	0.00
07/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1550	2	2	2	0.00
07/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1450	1	1	1	0.00
07/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 03-May-12			Bond Future	119.65	119.6405	119.6470	119.6405	0.00
07/05/2012	R211 On 02-August-12			Bond Future	119.83	119.8208	119.8262	119.8208	480.00
07/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	124	0	0	0	0.00
07/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	224	0	0	0	0.00
07/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	174	0	0	0	0.00
07/05/2012	R212 On 03-May-12			Bond Future	118.82	118.8113	118.8217	118.8113	0.00
07/05/2012	R212 On 02-August-12			Bond Future	118.87	118.8571	118.8663	118.8571	2,962.00
07/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	866	1	1	1	0.00
07/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	816	1	1	1	0.00
07/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	916	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
07/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R213 On 03-May-12			Bond Future	8.52	87.0476	87.2219	87.0476	0.00
07/05/2012	R213 On 02-August-12			Bond Future	8.66	88.3626	87.8252	88.3626	4,725.00
07/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	5395	6	5	6	0.00
07/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	5687	6	6	6	0.00
07/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	5108	6	5	6	0.00
07/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	909	1	1	1	0.00
07/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	742	1	1	1	0.00
07/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	822	1	1	1	0.00
07/05/2012	R213 On 01-November-12			Bond Future	8.73	86.1673	85.6130	86.1673	0.00
07/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	5267	6	5	6	0.00
07/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	5492	6	5	6	0.00
07/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	5046	5	5	5	0.00
07/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3306	3	3	3	0.00
07/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	2983	3	3	3	0.00
07/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3141	3	3	3	0.00
07/05/2012	R213 On 07-February-13			Bond Future	8.80	87.5845	87.0228	87.5845	0.00
07/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5936	6	6	6	0.00
07/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	6150	7	6	7	0.00
07/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	5726	6	6	6	0.00
07/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4588	4	5	4	0.00
07/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4246	4	4	4	0.00
07/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4414	4	4	4	0.00
07/05/2012	R214 On 03-May-12			Bond Future	8.71	77.7973	78.0161	77.7973	0.00
07/05/2012	R214 On 02-August-12			Bond Future	8.85	79.1581	78.5210	79.1581	1,530.00
07/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	479	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	313	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	396	0	0	0	0.00
08/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	CAAZ On	18-June-12			Can-Do Future	0.10	0.0598	0.1027	0.0598	5,670.00
08/05/2012	CABA On	18-June-12			Can-Do Future	0.23	0.3524	0.2260	0.3524	8,000.00
08/05/2012	CABB On	18-June-12			Can-Do Future	0.01	0.0044	0.0059	0.0044	8,000.00
08/05/2012	CABC On	18-June-12			Can-Do Future	0.07	0.1816	0.0733	0.1816	0.00
08/05/2012	CABD On	18-June-12			Can-Do Future	0.00	0.0009	0.0005	0.0009	16,000.00
08/05/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2012	DAUS On	31-May-12			Any day expiry	7.94	7.8533	7.9425	7.8533	0.00
08/05/2012	DAUS On	31-May-12	7.75	Call	Any day expiry	228	0	0	0	0.00
08/05/2012	DAUS On	31-May-12	7.76	Call	Any day expiry	221	0	0	0	0.00
08/05/2012	DAUS On	31-May-12	7.74	Call	Any day expiry	236	0	0	0	0.00
08/05/2012	DAUS On	31-May-12	7.40	Call	Any day expiry	546	0	1	0	0.00
08/05/2012	DAUS On	31-May-12	8.25	Call	Any day expiry	30	0	0	0	4,110.00
08/05/2012	DAUS On	31-May-12	7.40	Put	Any day expiry	4	0	0	0	4,110.00
08/05/2012	DAUS On	31-May-12	8.25	Put	Any day expiry	338	0	0	0	0.00
08/05/2012	DAUS On	31-May-12	7.74	Put	Any day expiry	34	0	0	0	0.00
08/05/2012	DAUS On	31-May-12	7.76	Put	Any day expiry	39	0	0	0	0.00
08/05/2012	DAUS On	31-May-12	7.75	Put	Any day expiry	36	0	0	0	0.00
08/05/2012	DAUS On	29-June-12			Any day expiry	7.98	7.8866	7.9762	7.8866	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	296	0	0	0	0.00
08/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	289	0	0	0	0.00
08/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	303	0	0	0	0.00
08/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	84	0	0	0	5,480.00
08/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	589	1	1	1	0.00
08/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	13	0	0	0	5,480.00
08/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	358	0	0	0	0.00
08/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	67	0	0	0	0.00
08/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	73	0	0	0	0.00
08/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	70	0	0	0	0.00
08/05/2012	DAUS On 31-July-12			Any day expiry	8.01	7.9233	8.0134	7.9233	0.00
08/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	329	0	0	0	0.00
08/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	323	0	0	0	0.00
08/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	335	0	0	0	0.00
08/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	638	1	1	1	0.00
08/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	141	0	0	0	4,800.00
08/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	25	0	0	0	4,800.00
08/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	378	0	0	0	0.00
08/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	112	0	0	0	0.00
08/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	120	0	0	0	0.00
08/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	116	0	0	0	0.00
08/05/2012	DAUS On 31-August-12			Any day expiry	8.05	7.9590	8.0496	7.9590	0.00
08/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	362	0	0	0	0.00
08/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	356	0	0	0	0.00
08/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	367	0	0	0	0.00
08/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	197	0	0	0	6,170.00
08/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	689	1	1	1	0.00
08/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	39	0	0	0	6,170.00
08/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	397	0	0	0	0.00
08/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	157	0	0	0	0.00
08/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	166	0	0	0	0.00
08/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	162	0	0	0	0.00
08/05/2012	DAUS On 28-September-12			Any day expiry	8.08	7.9913	8.0823	7.9913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	387	0	0	0	0.00
08/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	382	0	0	0	0.00
08/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	392	0	0	0	0.00
08/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	734	1	1	1	0.00
08/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	244	0	0	0	7,540.00
08/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	52	0	0	0	7,540.00
08/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	412	0	0	0	0.00
08/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	200	0	0	0	0.00
08/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	210	0	0	0	0.00
08/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	205	0	0	0	0.00
08/05/2012	DAUS On 31-October-12			Any day expiry	8.12	8.0294	8.1209	8.0294	0.00
08/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	443	0	0	0	0.00
08/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	438	0	0	0	0.00
08/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	448	0	0	0	0.00
08/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	785	1	1	1	0.00
08/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	297	0	0	0	8,220.00
08/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	64	0	0	0	8,220.00
08/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	426	0	0	0	0.00
08/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	217	0	0	0	0.00
08/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	227	0	0	0	0.00
08/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	222	0	0	0	0.00
08/05/2012	GOVI On 02-August-12			GOVI	395.58	397.4020	395.5770	397.4020	229.00
08/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	55770	7	6	7	0.00
08/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	55670	7	6	7	0.00
08/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	55870	7	6	7	0.00
08/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
08/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
08/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
08/05/2012	GOVI On 01-November-12			GOVI	401.55	403.4090	401.5520	403.4090	0.00
08/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	1	0	1	0.00
08/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	1	0	1	0.00
08/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	1	0	1	0.00
08/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	4580	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	4380	0	0	0	0.00
08/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	4480	0	0	0	0.00
08/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2012	IGOV On 02-August-12			Index Future	176.51	176.6520	176.5080	176.6520	563.00
08/05/2012	IGOV On 01-November-12			Index Future	179.17	179.3220	179.1740	179.3220	0.00
08/05/2012	ILBI On 02-August-12			Index Future	479.00	478.9960	478.9960	478.9960	169.00
08/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
08/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
08/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,890.00
08/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	0.00
08/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.63	94.3800	94.3700	94.3800	0.00
08/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.65	94.3700	94.3500	94.3700	44,760.00
08/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.67	94.3500	94.3300	94.3500	0.00
08/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.72	94.2900	94.2800	94.2900	840.00
08/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.85	94.1700	94.1500	94.1700	790.00
08/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.00	94.0300	94.0000	94.0300	500.00
08/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.17	93.8800	93.8300	93.8800	1,700.00
08/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.36	93.6900	93.6400	93.6900	1,500.00
08/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.56	93.4900	93.4400	93.4900	0.00
08/05/2012	R157 On 03-May-12			Bond Future	6.35	123.1146	123.2525	123.1146	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	R157 On 02-August-12			Bond Future	6.55	124.7586	124.5383	124.7586	14,824.00
08/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4525	5	5	5	0.00
08/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4231	4	4	4	0.00
08/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	183	0	0	0	3,750.00
08/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	359	0	0	0	1,250.00
08/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	627	1	1	1	0.00
08/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1437	2	1	2	0.00
08/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4378	5	4	5	0.00
08/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	218	0	0	0	3,750.00
08/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	639	1	1	1	1,250.00
08/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	993	1	1	1	0.00
08/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	0	0	0.00
08/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1443	1	1	1	0.00
08/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	0	0	0.00
08/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
08/05/2012	R157 On 01-November-12			Bond Future	6.60	119.8379	119.6126	119.8379	0.00
08/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1724	2	2	2	0.00
08/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1629	2	2	2	0.00
08/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1821	2	2	2	0.00
08/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	551	0	1	0	0.00
08/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	640	1	1	1	0.00
08/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	594	1	1	1	0.00
08/05/2012	R157 On 07-February-13			Bond Future	6.66	121.8090	121.5821	121.8090	0.00
08/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1326	1	1	1	0.00
08/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1399	2	1	2	0.00
08/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1257	1	1	1	0.00
08/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1154	1	1	1	0.00
08/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	1039	1	1	1	0.00
08/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1094	1	1	1	0.00
08/05/2012	R186 On 03-May-12			Bond Future	8.09	124.1147	124.4149	124.1147	0.00
08/05/2012	R186 On 02-August-12			Bond Future	8.30	120.4355	119.5691	120.4355	34,719.00
08/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	5246	6	5	6	0.00
08/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	5576	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
08/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4923	6	5	6	0.00
08/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	2443	3	2	3	8,750.00
08/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	4671	5	5	5	0.00
08/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	824	1	1	1	43.00
08/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	5312	6	5	6	0.00
08/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1474	2	1	2	1,099.00
08/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6962	8	7	8	0.00
08/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	700	1	1	1	2,700.00
08/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	2675	3	3	3	0.00
08/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	626	1	1	1	276.00
08/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6071	5	6	5	0.00
08/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2703	2	3	2	900.00
08/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	683	1	1	1	199.00
08/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	6547	6	7	6	0.00
08/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1140	1	1	1	43.00
08/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4362	4	4	4	0.00
08/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1393	1	1	1	276.00
08/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	6875	6	7	6	0.00
08/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1286	1	1	1	0.00
08/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2941	3	3	3	0.00
08/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1048	1	1	1	0.00
08/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1163	1	1	1	2,700.00
08/05/2012	R186 On 01-November-12			Bond Future	8.37	122.2629	121.3752	122.2629	0.00
08/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	6462	7	6	7	0.00
08/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	6738	7	7	7	0.00
08/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	6191	7	6	7	0.00
08/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3229	3	3	3	0.00
08/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2894	3	3	3	0.00
08/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3058	3	3	3	0.00
08/05/2012	R186 On 07-February-13			Bond Future	8.45	118.9745	118.0773	118.9745	0.00
08/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	5812	6	6	6	0.00
08/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	6050	7	6	7	0.00
08/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	5584	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
08/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5566	5	6	5	0.00
08/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5136	5	5	5	0.00
08/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5345	5	5	5	0.00
08/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7795	215.7838	215.7795	0.00
08/05/2012	R189 On 02-August-12			Bond Future	218.81	218.8057	218.8083	218.8057	44.00
08/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	808	1	1	1	0.00
08/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	858	1	1	1	0.00
08/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	758	1	1	1	0.00
08/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R197 On 03-May-12			Bond Future	260.37	259.9941	260.3670	259.9941	0.00
08/05/2012	R197 On 02-August-12			Bond Future	258.06	258.7439	258.0566	258.7439	1,389.00
08/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1057	2	1	2	0.00
08/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1007	2	1	2	0.00
08/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1107	2	1	2	0.00
08/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R201 On 03-May-12			Bond Future	5.72	110.5511	110.6013	110.5511	0.00
08/05/2012	R201 On 02-August-12			Bond Future	5.84	107.5886	107.4748	107.5886	2,704.00
08/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3696	4	4	4	0.00
08/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3805	4	4	4	0.00
08/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3587	4	4	4	0.00
08/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R201 On 01-November-12			Bond Future	5.80	109.2158	109.0971	109.2158	0.00
08/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1604	2	2	2	0.00
08/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1522	2	2	2	0.00
08/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1686	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
08/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	170	0	0	0	0.00
08/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	207	0	0	0	0.00
08/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	189	0	0	0	0.00
08/05/2012	R201 On 07-February-13			Bond Future	5.74	106.5988	106.4783	106.5988	0.00
08/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1286	1	1	1	0.00
08/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1224	1	1	1	0.00
08/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1349	1	1	1	0.00
08/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	356	0	0	0	0.00
08/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	409	0	0	0	0.00
08/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	382	0	0	0	0.00
08/05/2012	R202 On 03-May-12			Bond Future	192.01	191.8457	192.0150	191.8457	0.00
08/05/2012	R202 On 02-August-12			Bond Future	191.54	191.5228	191.5404	191.5228	40,005.00
08/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	540	1	1	1	0.00
08/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	490	0	0	0	0.00
08/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	590	1	1	1	0.00
08/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R203 On 03-May-12			Bond Future	6.89	107.0809	107.1998	107.0809	0.00
08/05/2012	R203 On 02-August-12			Bond Future	7.10	108.4020	108.1059	108.4020	3,883.00
08/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	5907	6	6	6	0.00
08/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6105	6	6	6	0.00
08/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5708	6	6	6	0.00
08/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	302	0	0	0	4,200.00
08/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	610	1	1	1	1,400.00
08/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1198	1	1	1	0.00
08/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2341	3	2	3	0.00
08/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	394	0	0	0	4,200.00
08/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	968	1	1	1	1,400.00
08/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1691	2	2	2	0.00
08/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	23	0	0	0	0.00
08/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2490	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
08/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	15	0	0	0	0.00
08/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	19	0	0	0	0.00
08/05/2012	R203 On 01-November-12			Bond Future	7.16	105.8836	105.5800	105.8836	0.00
08/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3262	3	3	3	0.00
08/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3409	4	3	4	0.00
08/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3119	3	3	3	0.00
08/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	902	1	1	1	0.00
08/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	789	1	1	1	0.00
08/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	843	1	1	1	0.00
08/05/2012	R203 On 07-February-13			Bond Future	7.23	107.6255	107.3178	107.6255	0.00
08/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	920	1	1	1	0.00
08/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	981	1	1	1	0.00
08/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	861	1	1	1	0.00
08/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	4001	4	4	4	0.00
08/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3713	4	4	4	0.00
08/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3856	4	4	4	0.00
08/05/2012	R204 On 03-May-12			Bond Future	7.18	107.1214	107.2866	107.1214	0.00
08/05/2012	R204 On 02-August-12			Bond Future	7.41	104.3865	103.9877	104.3865	4,098.00
08/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5484	6	5	6	0.00
08/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5259	6	5	6	0.00
08/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5708	6	6	6	0.00
08/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	72	0	0	0	0.00
08/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	100	0	0	0	0.00
08/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	86	0	0	0	0.00
08/05/2012	R204 On 01-November-12			Bond Future	7.47	105.9691	105.5597	105.9691	0.00
08/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3723	4	4	4	0.00
08/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3559	4	4	4	0.00
08/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3890	4	4	4	0.00
08/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	1094	1	1	1	0.00
08/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1240	1	1	1	0.00
08/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1165	1	1	1	0.00
08/05/2012	R204 On 07-February-13			Bond Future	7.55	103.6739	103.2618	103.6739	0.00
08/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3857	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
08/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3710	4	4	4	0.00
08/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4007	4	4	4	0.00
08/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1664	2	2	2	0.00
08/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1827	2	2	2	0.00
08/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1744	2	2	2	0.00
08/05/2012	R206 On 03-May-12			Bond Future	5.48	105.5092	105.5498	105.5092	0.00
08/05/2012	R206 On 02-August-12			Bond Future	5.61	103.1457	103.0457	103.1457	1,781.00
08/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2249	2	2	2	0.00
08/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2316	2	2	2	0.00
08/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2181	2	2	2	0.00
08/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R206 On 01-November-12			Bond Future	5.48	104.7060	104.6040	104.7060	0.00
08/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	707	1	1	1	0.00
08/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	753	1	1	1	0.00
08/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	663	1	1	1	0.00
08/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	125	0	0	0	0.00
08/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	101	0	0	0	0.00
08/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	112	0	0	0	0.00
08/05/2012	R206 On 07-February-13			Bond Future	5.27	102.6607	102.5567	102.6607	0.00
08/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	775	1	1	1	0.00
08/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	810	1	1	1	0.00
08/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	741	1	1	1	0.00
08/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	129	0	0	0	0.00
08/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	109	0	0	0	0.00
08/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	118	0	0	0	0.00
08/05/2012	R207 On 03-May-12			Bond Future	7.43	100.9230	101.2152	100.9230	0.00
08/05/2012	R207 On 02-August-12			Bond Future	7.66	98.5956	98.1369	98.5956	27,509.00
08/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5879	6	6	6	0.00
08/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5640	6	6	6	0.00
08/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6118	7	6	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
08/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	95	0	0	0	0.00
08/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	128	0	0	0	0.00
08/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	111	0	0	0	0.00
08/05/2012	R207 On 01-November-12			Bond Future	7.73	100.0865	99.6195	100.0865	0.00
08/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4081	4	4	4	0.00
08/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3906	4	4	4	0.00
08/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4259	5	4	5	0.00
08/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1267	1	1	1	0.00
08/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1431	1	1	1	0.00
08/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1347	1	1	1	0.00
08/05/2012	R207 On 07-February-13			Bond Future	7.81	98.0935	97.6159	98.0935	0.00
08/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4257	5	4	5	0.00
08/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4098	4	4	4	0.00
08/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4419	5	4	5	0.00
08/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1908	2	2	2	0.00
08/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	2090	2	2	2	0.00
08/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1997	2	2	2	0.00
08/05/2012	R208 On 03-May-12			Bond Future	7.53	95.4451	95.7298	95.4451	0.00
08/05/2012	R208 On 02-August-12			Bond Future	7.74	96.6997	96.2377	96.6997	7,882.00
08/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5991	6	6	6	0.00
08/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6244	7	6	7	0.00
08/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5737	6	6	6	0.00
08/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	455	1	0	1	3,450.00
08/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3573	4	4	4	0.00
08/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	982	1	1	1	1,150.00
08/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1809	2	2	2	0.00
08/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1421	1	1	1	1,150.00
08/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	555	0	1	0	3,450.00
08/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2401	2	2	2	0.00
08/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	182	0	0	0	0.00
08/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3724	3	4	3	0.00
08/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	137	0	0	0	0.00
08/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	159	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2012	R208 On 01-November-12			Bond Future	7.80	94.7678	94.2938	94.7678	0.00
08/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4205	5	4	5	0.00
08/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4391	5	4	5	0.00
08/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4021	4	4	4	0.00
08/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1724	2	2	2	0.00
08/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1530	1	2	1	0.00
08/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1625	1	2	1	0.00
08/05/2012	R208 On 07-February-13			Bond Future	7.87	96.3249	95.8468	96.3249	0.00
08/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3637	4	4	4	0.00
08/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3794	4	4	4	0.00
08/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3486	4	3	4	0.00
08/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3045	3	3	3	0.00
08/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2791	3	3	3	0.00
08/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2914	3	3	3	0.00
08/05/2012	R209 On 03-May-12			Bond Future	8.67	76.2294	76.3984	76.2294	0.00
08/05/2012	R209 On 02-August-12			Bond Future	8.93	76.9533	75.9952	76.9533	3,099.00
08/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3811	4	4	4	0.00
08/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	4056	5	4	5	0.00
08/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3572	4	4	4	0.00
08/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1522	1	2	1	0.00
08/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1275	1	1	1	0.00
08/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1394	1	1	1	0.00
08/05/2012	R209 On 01-November-12			Bond Future	9.00	74.9709	74.0017	74.9709	0.00
08/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4073	5	4	5	0.00
08/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3886	4	4	4	0.00
08/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	4264	5	4	5	0.00
08/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3847	3	4	3	0.00
08/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	4230	4	4	4	0.00
08/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	4035	4	4	4	0.00
08/05/2012	R209 On 07-February-13			Bond Future	9.07	76.2032	75.2167	76.2032	0.00
08/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4751	5	5	5	0.00
08/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4937	5	5	5	0.00
08/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4572	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
08/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5474	5	5	5	0.00
08/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	5080	5	5	5	0.00
08/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5272	5	5	5	0.00
08/05/2012	R210 On 03-May-12			Bond Future	142.67	142.6536	142.6675	142.6536	0.00
08/05/2012	R210 On 02-August-12			Bond Future	144.51	144.4998	144.5127	144.4998	925.00
08/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1513	2	2	2	0.00
08/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1563	2	2	2	0.00
08/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1463	1	1	1	0.00
08/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R211 On 03-May-12			Bond Future	119.65	119.6405	119.6470	119.6405	0.00
08/05/2012	R211 On 02-August-12			Bond Future	119.86	119.8262	119.8589	119.8262	480.00
08/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	91	0	0	0	0.00
08/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	191	0	0	0	0.00
08/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	141	0	0	0	0.00
08/05/2012	R212 On 03-May-12			Bond Future	118.82	118.8113	118.8217	118.8113	0.00
08/05/2012	R212 On 02-August-12			Bond Future	118.93	118.8663	118.9272	118.8663	2,962.00
08/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	927	1	1	1	0.00
08/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	877	1	1	1	0.00
08/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	977	1	1	1	0.00
08/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
08/05/2012	R213 On 03-May-12			Bond Future	8.52	87.0476	87.2219	87.0476	0.00
08/05/2012	R213 On 02-August-12			Bond Future	8.77	87.8252	86.9645	87.8252	4,725.00
08/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4728	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
08/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	5005	6	5	6	0.00
08/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	4457	5	4	5	0.00
08/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1119	1	1	1	0.00
08/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	921	1	1	1	0.00
08/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	1015	1	1	1	0.00
08/05/2012	R213 On 01-November-12			Bond Future	8.84	85.6130	84.7403	85.6130	0.00
08/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4742	5	5	5	0.00
08/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4954	5	5	5	0.00
08/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	4533	5	5	5	0.00
08/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3666	3	4	3	0.00
08/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3317	3	3	3	0.00
08/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3489	3	3	3	0.00
08/05/2012	R213 On 07-February-13			Bond Future	8.92	87.0228	86.1324	87.0228	0.00
08/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5426	6	5	6	0.00
08/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5629	6	6	6	0.00
08/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	5226	6	5	6	0.00
08/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4979	5	5	5	0.00
08/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4615	4	5	4	0.00
08/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4794	4	5	4	0.00
08/05/2012	R214 On 03-May-12			Bond Future	8.71	77.7973	78.0161	77.7973	0.00
08/05/2012	R214 On 02-August-12			Bond Future	8.98	78.5210	77.4896	78.5210	1,530.00
08/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
08/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1510	0	2	0	0.00
08/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1345	0	1	0	0.00
08/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1427	0	1	0	0.00
09/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	AL7T On 02-August-12			Index Future	433.33	435.9550	433.3290	435.9550	13.00
09/05/2012	AL7T On 01-November-12			Index Future	439.87	442.5400	439.8710	442.5400	0.00
09/05/2012	ALBI On 02-August-12			Index Future	392.49	394.4890	392.4850	394.4890	1,008.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	ALBI On 01-November-12			Index Future	398.41	400.4480	398.4110	400.4480	0.00
09/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	CAAZ On 18-June-12			Can-Do Future	0.15	0.1027	0.1475	0.1027	5,670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	CABA On 18-June-12			Can-Do Future	0.10	0.2260	0.0989	0.2260	8,000.00
09/05/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0059	0.0056	0.0059	8,000.00
09/05/2012	CABC On 18-June-12			Can-Do Future	0.06	0.0733	0.0551	0.0733	0.00
09/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0005	0.0005	0.0005	16,000.00
09/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2012	DAUS On 31-May-12			Any day expiry	8.05	7.9425	8.0525	7.9425	0.00
09/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	320	0	0	0	0.00
09/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	311	0	0	0	0.00
09/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	328	0	0	0	0.00
09/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	53	0	0	0	4,110.00
09/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	654	1	1	1	0.00
09/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	2	0	0	0	4,110.00
09/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	251	0	0	0	0.00
09/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	16	0	0	0	0.00
09/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	19	0	0	0	0.00
09/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	18	0	0	0	0.00
09/05/2012	DAUS On 29-June-12			Any day expiry	8.09	7.9762	8.0871	7.9762	0.00
09/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	382	0	0	0	0.00
09/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	374	0	0	0	0.00
09/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	389	0	0	0	0.00
09/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	695	1	1	1	0.00
09/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	119	0	0	0	5,480.00
09/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	8	0	0	0	5,480.00
09/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	282	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
09/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	42	0	0	0	0.00
09/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	47	0	0	0	0.00
09/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	45	0	0	0	0.00
09/05/2012	DAUS On 31-July-12			Any day expiry	8.12	8.0134	8.1248	8.0134	0.00
09/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	407	0	0	0	0.00
09/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	401	0	0	0	0.00
09/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	414	0	0	0	0.00
09/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	183	0	0	0	4,800.00
09/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	741	1	1	1	0.00
09/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	16	0	0	0	4,800.00
09/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	308	0	0	0	0.00
09/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	79	0	0	0	0.00
09/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	86	0	0	0	0.00
09/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	82	0	0	0	0.00
09/05/2012	DAUS On 31-August-12			Any day expiry	8.16	8.0496	8.1613	8.0496	0.00
09/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	437	0	0	0	0.00
09/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	431	0	0	0	0.00
09/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	443	0	0	0	0.00
09/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	790	1	1	1	0.00
09/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	245	0	0	0	6,170.00
09/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	29	0	0	0	6,170.00
09/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	334	0	0	0	0.00
09/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	122	0	0	0	0.00
09/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	130	0	0	0	0.00
09/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	126	0	0	0	0.00
09/05/2012	DAUS On 28-September-12			Any day expiry	8.19	8.0823	8.1942	8.0823	0.00
09/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	460	0	0	0	0.00
09/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	454	0	0	0	0.00
09/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	465	0	0	0	0.00
09/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	297	0	0	0	7,540.00
09/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	833	1	1	1	0.00
09/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	39	0	0	0	7,540.00
09/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	353	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
09/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	161	0	0	0	0.00
09/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	170	0	0	0	0.00
09/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	166	0	0	0	0.00
09/05/2012	DAUS On 31-October-12			Any day expiry	8.23	8.1209	8.2329	8.1209	0.00
09/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	517	0	1	0	0.00
09/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	511	0	1	0	0.00
09/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	522	0	1	0	0.00
09/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	885	1	1	1	0.00
09/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	355	0	0	0	8,220.00
09/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	52	0	0	0	8,220.00
09/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	372	0	0	0	0.00
09/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	179	0	0	0	0.00
09/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	188	0	0	0	0.00
09/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	184	0	0	0	0.00
09/05/2012	GOVI On 02-August-12			GOVI	393.61	395.5770	393.6110	395.5770	228.00
09/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	36110	6	4	6	0.00
09/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	36010	6	4	6	0.00
09/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	36210	6	4	6	0.00
09/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 01-November-12			GOVI	399.55	401.5520	399.5540	401.5520	0.00
09/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
09/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	24360	0	2	0	0.00
09/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	24560	0	2	0	0.00
09/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	24460	0	2	0	0.00
09/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2012	IGOV On 02-August-12			Index Future	176.41	176.5080	176.4060	176.5080	563.00
09/05/2012	IGOV On 01-November-12			Index Future	179.07	179.1740	179.0690	179.1740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	ILBI On 02-August-12			Index Future	479.00	478.9960	478.9960	478.9960	169.00
09/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
09/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,890.00
09/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
09/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	0.00
09/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	44,760.00
09/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.68	94.3300	94.3200	94.3300	0.00
09/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.74	94.2800	94.2600	94.2800	840.00
09/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.89	94.1500	94.1100	94.1500	790.00
09/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.07	94.0000	93.9300	94.0000	500.00
09/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.26	93.8300	93.7400	93.8300	1,700.00
09/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.44	93.6400	93.5600	93.6400	1,500.00
09/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.63	93.4400	93.3700	93.4400	0.00
09/05/2012	R157 On 02-August-12			Bond Future	6.62	124.5383	124.3433	124.5383	14,824.00
09/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4184	4	4	4	0.00
09/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4331	5	4	5	0.00
09/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4038	4	4	4	0.00
09/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	143	0	0	0	3,750.00
09/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1287	1	1	1	0.00
09/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	293	0	0	0	1,250.00
09/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	530	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
09/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	737	1	1	1	1,250.00
09/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	263	0	0	0	3,750.00
09/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	1122	1	1	1	0.00
09/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	5	0	0	0	0.00
09/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1598	1	2	1	0.00
09/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	3	0	0	0	0.00
09/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	3	0	0	0	0.00
09/05/2012	R157 On 01-November-12			Bond Future	6.67	119.6126	119.4134	119.6126	0.00
09/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1590	2	2	2	0.00
09/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1500	2	2	2	0.00
09/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1684	2	2	2	0.00
09/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	613	1	1	1	0.00
09/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	710	1	1	1	0.00
09/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	660	1	1	1	0.00
09/05/2012	R157 On 07-February-13			Bond Future	6.74	121.5821	121.3814	121.5821	0.00
09/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1219	1	1	1	0.00
09/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1289	1	1	1	0.00
09/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1154	1	1	1	0.00
09/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1252	1	1	1	0.00
09/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	1130	1	1	1	0.00
09/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1188	1	1	1	0.00
09/05/2012	R186 On 02-August-12			Bond Future	8.41	119.5691	118.5358	119.5691	34,719.00
09/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4499	5	4	5	0.00
09/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4808	6	5	6	0.00
09/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1961	2	2	2	8,750.00
09/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3966	5	4	5	0.00
09/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4199	5	4	5	0.00
09/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	450	1	0	1	276.00
09/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	606	1	1	1	43.00
09/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4560	5	5	5	0.00
09/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1135	1	1	1	1,099.00
09/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6117	7	6	7	0.00
09/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	508	1	1	1	2,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	2165	3	2	3	0.00
09/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	3226	3	3	3	900.00
09/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	871	1	1	1	199.00
09/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	7388	7	7	7	0.00
09/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1421	1	1	1	43.00
09/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	5056	4	5	4	0.00
09/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6886	6	7	6	0.00
09/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1596	1	2	1	0.00
09/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	3492	3	3	3	0.00
09/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1722	1	2	1	276.00
09/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7733	7	8	7	0.00
09/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1314	1	1	1	0.00
09/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1449	1	1	1	2,700.00
09/05/2012	R186 On 01-November-12			Bond Future	8.49	121.3752	120.3334	121.3752	0.00
09/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5806	6	6	6	0.00
09/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	6067	7	6	7	0.00
09/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	5550	6	6	6	0.00
09/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3630	3	4	3	0.00
09/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	3265	3	3	3	0.00
09/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	3444	3	3	3	0.00
09/05/2012	R186 On 07-February-13			Bond Future	8.57	118.0773	117.0117	118.0773	0.00
09/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	5246	6	5	6	0.00
09/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5470	6	5	6	0.00
09/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	5032	6	5	6	0.00
09/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	6080	6	6	6	0.00
09/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5621	5	6	5	0.00
09/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5844	5	6	5	0.00
09/05/2012	R189 On 02-August-12			Bond Future	218.82	218.8083	218.8183	218.8083	44.00
09/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	868	1	1	1	0.00
09/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	818	1	1	1	0.00
09/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	768	1	1	1	0.00
09/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R197 On 02-August-12			Bond Future	258.12	258.0566	258.1230	258.0566	1,389.00
09/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1123	1	1	1	0.00
09/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1173	1	1	1	0.00
09/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1073	1	1	1	0.00
09/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R201 On 02-August-12			Bond Future	5.88	107.4748	107.3748	107.4748	2,704.00
09/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3596	4	4	4	0.00
09/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3488	4	3	4	0.00
09/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3705	4	4	4	0.00
09/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	1	0	0	0	0.00
09/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R201 On 01-November-12			Bond Future	5.85	109.0971	108.9969	109.0971	0.00
09/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1523	2	2	2	0.00
09/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1443	2	1	2	0.00
09/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1604	2	2	2	0.00
09/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	188	0	0	0	0.00
09/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	228	0	0	0	0.00
09/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	208	0	0	0	0.00
09/05/2012	R201 On 07-February-13			Bond Future	5.80	106.4783	106.3760	106.4783	0.00
09/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1215	1	1	1	0.00
09/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1155	1	1	1	0.00
09/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1277	1	1	1	0.00
09/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	387	0	0	0	0.00
09/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	442	0	0	0	0.00
09/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	413	0	0	0	0.00
09/05/2012	R202 On 02-August-12			Bond Future	191.60	191.5404	191.5953	191.5404	40,005.00
09/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	595	1	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
09/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	545	0	1	0	0.00
09/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	645	1	1	1	0.00
09/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R203 On 02-August-12			Bond Future	7.17	108.1059	107.7761	108.1059	3,883.00
09/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	5583	6	6	6	0.00
09/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	5780	6	6	6	0.00
09/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5385	6	5	6	0.00
09/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	235	0	0	0	4,200.00
09/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2091	2	2	2	0.00
09/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	498	1	0	1	1,400.00
09/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1022	1	1	1	0.00
09/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	1122	1	1	1	1,400.00
09/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	474	0	0	0	4,200.00
09/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1908	2	2	2	0.00
09/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	30	0	0	0	0.00
09/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2753	2	3	2	0.00
09/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	20	0	0	0	0.00
09/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	25	0	0	0	0.00
09/05/2012	R203 On 01-November-12			Bond Future	7.24	105.5800	105.2402	105.5800	0.00
09/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3021	3	3	3	0.00
09/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3162	3	3	3	0.00
09/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	2882	3	3	3	0.00
09/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	1005	1	1	1	0.00
09/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	881	1	1	1	0.00
09/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	942	1	1	1	0.00
09/05/2012	R203 On 07-February-13			Bond Future	7.32	107.3178	106.9760	107.3178	0.00
09/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	820	1	1	1	0.00
09/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	877	1	1	1	0.00
09/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	766	1	1	1	0.00
09/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	4247	4	4	4	0.00
09/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3951	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
09/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	4098	4	4	4	0.00
09/05/2012	R204 On 02-August-12			Bond Future	7.48	103.9877	103.6315	103.9877	4,098.00
09/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5147	5	5	5	0.00
09/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5369	6	5	6	0.00
09/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	4925	5	5	5	0.00
09/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	123	0	0	0	0.00
09/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	90	0	0	0	0.00
09/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	106	0	0	0	0.00
09/05/2012	R204 On 01-November-12			Bond Future	7.55	105.5597	105.1963	105.5597	0.00
09/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3472	4	3	4	0.00
09/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3313	4	3	4	0.00
09/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3633	4	4	4	0.00
09/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	1200	1	1	1	0.00
09/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1357	1	1	1	0.00
09/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1277	1	1	1	0.00
09/05/2012	R204 On 07-February-13			Bond Future	7.63	103.2618	102.8940	103.2618	0.00
09/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3622	4	4	4	0.00
09/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3480	4	3	4	0.00
09/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	3767	4	4	4	0.00
09/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1792	2	2	2	0.00
09/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1965	2	2	2	0.00
09/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1877	2	2	2	0.00
09/05/2012	R206 On 02-August-12			Bond Future	5.61	103.0457	103.0457	103.0457	1,781.00
09/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2249	2	2	2	0.00
09/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2181	2	2	2	0.00
09/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2316	2	2	2	0.00
09/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R206 On 01-November-12			Bond Future	5.49	104.6040	104.6028	104.6040	0.00
09/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	706	1	1	1	0.00
09/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	751	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
09/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	661	1	1	1	0.00
09/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	125	0	0	0	0.00
09/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	100	0	0	0	0.00
09/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	112	0	0	0	0.00
09/05/2012	R206 On 07-February-13			Bond Future	5.27	102.5567	102.5567	102.5567	0.00
09/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	775	1	1	1	0.00
09/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	809	1	1	1	0.00
09/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	740	1	1	1	0.00
09/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	128	0	0	0	0.00
09/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	108	0	0	0	0.00
09/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	118	0	0	0	0.00
09/05/2012	R207 On 02-August-12			Bond Future	7.76	98.1369	97.6097	98.1369	27,509.00
09/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5387	6	5	6	0.00
09/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	5621	6	6	6	0.00
09/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5152	6	5	6	0.00
09/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	167	0	0	0	0.00
09/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	125	0	0	0	0.00
09/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	146	0	0	0	0.00
09/05/2012	R207 On 01-November-12			Bond Future	7.83	99.6195	99.0862	99.6195	0.00
09/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	3719	4	4	4	0.00
09/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3552	4	4	4	0.00
09/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	3890	4	4	4	0.00
09/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1431	1	1	1	0.00
09/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1610	1	2	1	0.00
09/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1518	1	2	1	0.00
09/05/2012	R207 On 07-February-13			Bond Future	7.91	97.6159	97.0743	97.6159	0.00
09/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	3917	4	4	4	0.00
09/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	3764	4	4	4	0.00
09/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4071	4	4	4	0.00
09/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	2102	2	2	2	0.00
09/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	2298	2	2	2	0.00
09/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	2199	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
09/05/2012	R208 On 02-August-12			Bond Future	7.83	96.2377	95.6658	96.2377	9,382.00
09/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5466	6	5	6	0.00
09/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	5713	6	6	6	0.00
09/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5218	6	5	6	0.00
09/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	340	0	0	0	3,450.00
09/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	778	1	1	1	1,150.00
09/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1503	2	2	2	0.00
09/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3134	4	3	4	0.00
09/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	688	1	1	1	3,450.00
09/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1687	1	2	1	1,150.00
09/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2769	2	3	2	0.00
09/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	235	0	0	0	0.00
09/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	4181	4	4	4	0.00
09/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	178	0	0	0	0.00
09/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	206	0	0	0	0.00
09/05/2012	R208 On 01-November-12			Bond Future	7.90	94.2938	93.7127	94.2938	0.00
09/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3822	4	4	4	0.00
09/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4000	4	4	4	0.00
09/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3648	4	4	4	0.00
09/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1932	2	2	2	0.00
09/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1720	2	2	2	0.00
09/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1823	2	2	2	0.00
09/05/2012	R208 On 07-February-13			Bond Future	7.98	95.8468	95.2590	95.8468	0.00
09/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3315	4	3	4	0.00
09/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3464	4	3	4	0.00
09/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3172	3	3	3	0.00
09/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3319	3	3	3	0.00
09/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	3049	3	3	3	0.00
09/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	3180	3	3	3	0.00
09/05/2012	R209 On 02-August-12			Bond Future	8.99	75.9952	75.5045	75.9952	3,099.00
09/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3476	4	3	4	0.00
09/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3248	4	3	4	0.00
09/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3710	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
09/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1420	1	1	1	0.00
09/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1688	2	2	2	0.00
09/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1549	1	2	1	0.00
09/05/2012	R209 On 01-November-12			Bond Future	9.06	74.0017	73.5021	74.0017	0.00
09/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3802	4	4	4	0.00
09/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3623	4	4	4	0.00
09/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3986	4	4	4	0.00
09/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	4069	4	4	4	0.00
09/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	4466	4	4	4	0.00
09/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	4264	4	4	4	0.00
09/05/2012	R209 On 07-February-13			Bond Future	9.14	75.2167	74.7090	75.2167	0.00
09/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4484	5	4	5	0.00
09/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4311	5	4	5	0.00
09/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4663	5	5	5	0.00
09/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	5314	5	5	5	0.00
09/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5721	5	6	5	0.00
09/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5513	5	6	5	0.00
09/05/2012	R210 On 02-August-12			Bond Future	144.18	144.5127	144.1776	144.5127	925.00
09/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1178	2	1	2	0.00
09/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1128	1	1	1	0.00
09/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1228	2	1	2	0.00
09/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R211 On 02-August-12			Bond Future	119.88	119.8589	119.8772	119.8589	480.00
09/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	173	0	0	0	0.00
09/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	73	0	0	0	0.00
09/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	123	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
09/05/2012	R212 On	02-August-12			Bond Future	118.96	118.9272	118.9574	118.9272	2,962.00
09/05/2012	R212 On	02-August-12	118.00	Call	Bond Future	957	1	1	1	0.00
09/05/2012	R212 On	02-August-12	118.05	Call	Bond Future	907	1	1	1	0.00
09/05/2012	R212 On	02-August-12	117.95	Call	Bond Future	1007	1	1	1	0.00
09/05/2012	R212 On	02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R212 On	02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R212 On	02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
09/05/2012	R213 On	02-August-12			Bond Future	8.86	86.9645	86.2506	86.9645	4,725.00
09/05/2012	R213 On	02-August-12	9.25	Call	Bond Future	4201	5	4	5	0.00
09/05/2012	R213 On	02-August-12	9.30	Call	Bond Future	4464	5	4	5	0.00
09/05/2012	R213 On	02-August-12	9.20	Call	Bond Future	3944	4	4	4	0.00
09/05/2012	R213 On	02-August-12	9.20	Put	Bond Future	1320	1	1	1	0.00
09/05/2012	R213 On	02-August-12	9.30	Put	Bond Future	1094	1	1	1	0.00
09/05/2012	R213 On	02-August-12	9.25	Put	Bond Future	1202	1	1	1	0.00
09/05/2012	R213 On	01-November-12			Bond Future	8.93	84.7403	84.0129	84.7403	0.00
09/05/2012	R213 On	01-November-12	9.00	Call	Bond Future	4324	5	4	5	0.00
09/05/2012	R213 On	01-November-12	9.05	Call	Bond Future	4526	5	5	5	0.00
09/05/2012	R213 On	01-November-12	8.95	Call	Bond Future	4126	5	4	5	0.00
09/05/2012	R213 On	01-November-12	8.95	Put	Bond Future	3986	4	4	4	0.00
09/05/2012	R213 On	01-November-12	9.05	Put	Bond Future	3617	3	4	3	0.00
09/05/2012	R213 On	01-November-12	9.00	Put	Bond Future	3798	3	4	3	0.00
09/05/2012	R213 On	07-February-13			Bond Future	9.01	86.1324	85.3935	86.1324	0.00
09/05/2012	R213 On	07-February-13	9.00	Call	Bond Future	5019	5	5	5	0.00
09/05/2012	R213 On	07-February-13	9.05	Call	Bond Future	5214	6	5	6	0.00
09/05/2012	R213 On	07-February-13	8.95	Call	Bond Future	4828	5	5	5	0.00
09/05/2012	R213 On	07-February-13	8.95	Put	Bond Future	5320	5	5	5	0.00
09/05/2012	R213 On	07-February-13	9.05	Put	Bond Future	4939	5	5	5	0.00
09/05/2012	R213 On	07-February-13	9.00	Put	Bond Future	5126	5	5	5	0.00
09/05/2012	R214 On	02-August-12			Bond Future	9.01	77.4896	77.1777	77.4896	1,530.00
09/05/2012	R214 On	02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R214 On	02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
09/05/2012	R214 On	02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1822	2	2	2	0.00
09/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1657	1	2	1	0.00
09/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1739	1	2	1	0.00
10/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	CAAZ On 18-June-12			Can-Do Future	0.14	0.1475	0.1390	0.1475	5,670.00
10/05/2012	CABA On 18-June-12			Can-Do Future	0.11	0.0989	0.1097	0.0989	8,000.00
10/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0056	0.0045	0.0056	8,000.00
10/05/2012	CABC On 18-June-12			Can-Do Future	0.05	0.0551	0.0461	0.0551	0.00
10/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0005	0.0003	0.0005	16,000.00
10/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2012	DAUS On 31-May-12			Any day expiry	8.03	8.0525	8.0302	8.0525	0.00
10/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	300	0	0	0	0.00
10/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	292	0	0	0	0.00
10/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	309	0	0	0	0.00
10/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	633	1	1	1	0.00
10/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	46	0	0	0	4,110.00
10/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	3	0	0	0	4,110.00
10/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	266	0	0	0	0.00
10/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	19	0	0	0	0.00
10/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	22	0	0	0	0.00
10/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	20	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	DAUS On 29-June-12			Any day expiry	8.06	8.0871	8.0644	8.0871	0.00
10/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	366	0	0	0	0.00
10/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	358	0	0	0	0.00
10/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	373	0	0	0	0.00
10/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	113	0	0	0	5,480.00
10/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	674	1	1	1	0.00
10/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	10	0	0	0	5,480.00
10/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	299	0	0	0	0.00
10/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	49	0	0	0	0.00
10/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	54	0	0	0	0.00
10/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	52	0	0	0	0.00
10/05/2012	DAUS On 31-July-12			Any day expiry	8.10	8.1248	8.1020	8.1248	0.00
10/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	395	0	0	0	0.00
10/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	388	0	0	0	0.00
10/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	402	0	0	0	0.00
10/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	722	1	1	1	0.00
10/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	178	0	0	0	4,800.00
10/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	20	0	0	0	4,800.00
10/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	326	0	0	0	0.00
10/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	90	0	0	0	0.00
10/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	96	0	0	0	0.00
10/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	93	0	0	0	0.00
10/05/2012	DAUS On 31-August-12			Any day expiry	8.14	8.1613	8.1383	8.1613	0.00
10/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	424	0	0	0	0.00
10/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	418	0	0	0	0.00
10/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	430	0	0	0	0.00
10/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	238	0	0	0	6,170.00
10/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	770	1	1	1	0.00
10/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	32	0	0	0	6,170.00
10/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	350	0	0	0	0.00
10/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	132	0	0	0	0.00
10/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	140	0	0	0	0.00
10/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	136	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	DAUS On 28-September-12			Any day expiry	8.17	8.1942	8.1712	8.1942	0.00
10/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	447	0	0	0	0.00
10/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	442	0	0	0	0.00
10/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	453	0	0	0	0.00
10/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	814	1	1	1	0.00
10/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	289	0	0	0	7,540.00
10/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	43	0	0	0	7,540.00
10/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	368	0	0	0	0.00
10/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	172	0	0	0	0.00
10/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	181	0	0	0	0.00
10/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	176	0	0	0	0.00
10/05/2012	DAUS On 31-October-12			Any day expiry	8.21	8.2329	8.2099	8.2329	0.00
10/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	503	1	1	1	0.00
10/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	498	1	0	1	0.00
10/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	509	1	1	1	0.00
10/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	864	1	1	1	0.00
10/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	344	0	0	0	8,220.00
10/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	54	0	0	0	8,220.00
10/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	384	0	0	0	0.00
10/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	189	0	0	0	0.00
10/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	198	0	0	0	0.00
10/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	193	0	0	0	0.00
10/05/2012	GOVI On 02-August-12			GOVI	395.51	393.6110	395.5130	393.6110	228.00
10/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	55130	4	6	4	0.00
10/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	55030	4	6	4	0.00
10/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	55230	4	6	4	0.00
10/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 01-November-12			GOVI	401.48	399.5540	401.4780	399.5540	0.00
10/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
10/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	5320	2	1	2	0.00
10/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	5120	2	1	2	0.00
10/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	5220	2	1	2	0.00
10/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2012	IGOV On 02-August-12			Index Future	176.00	176.4060	175.9970	176.4060	563.00
10/05/2012	IGOV On 01-November-12			Index Future	178.65	179.0690	178.6510	179.0690	0.00
10/05/2012	ILBI On 02-August-12			Index Future	478.20	478.9960	478.1960	478.9960	169.00
10/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
10/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,890.00
10/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
10/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3600	94.3800	94.3600	0.00
10/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.63	94.3400	94.3700	94.3400	44,760.00
10/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.65	94.3200	94.3500	94.3200	0.00
10/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.70	94.2600	94.3000	94.2600	840.00
10/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.82	94.1100	94.1800	94.1100	790.00
10/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.97	93.9300	94.0300	93.9300	500.00
10/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.14	93.7400	93.8600	93.7400	1,700.00
10/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.32	93.5600	93.6800	93.5600	1,500.00
10/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.53	93.3700	93.4700	93.3700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	R157 On 02-August-12			Bond Future	6.52	124.3433	124.6500	124.3433	14,824.00
10/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4489	4	4	4	0.00
10/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4636	4	5	4	0.00
10/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4342	4	4	4	0.00
10/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	189	0	0	0	3,750.00
10/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1504	1	2	1	0.00
10/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	377	0	0	0	1,250.00
10/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	661	1	1	1	0.00
10/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	562	1	1	1	1,250.00
10/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	173	0	0	0	3,750.00
10/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	900	1	1	1	0.00
10/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	0	0	0.00
10/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1338	2	1	2	0.00
10/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	1	0	0	0	0.00
10/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
10/05/2012	R157 On 01-November-12			Bond Future	6.56	119.4134	119.7237	119.4134	0.00
10/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1709	2	2	2	0.00
10/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1609	2	2	2	0.00
10/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1810	2	2	2	0.00
10/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	429	1	0	1	0.00
10/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	509	1	1	1	0.00
10/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	468	1	0	1	0.00
10/05/2012	R157 On 07-February-13			Bond Future	6.61	121.3814	121.7006	121.3814	0.00
10/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1361	1	1	1	0.00
10/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1436	1	1	1	0.00
10/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1290	1	1	1	0.00
10/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1068	1	1	1	0.00
10/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	958	1	1	1	0.00
10/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	1011	1	1	1	0.00
10/05/2012	R186 On 02-August-12			Bond Future	8.34	118.5358	119.2699	118.5358	34,719.00
10/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4929	4	5	4	0.00
10/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	5257	5	5	5	0.00
10/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	2199	2	2	2	8,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	4359	4	4	4	0.00
10/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4609	4	5	4	0.00
10/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	510	0	1	0	276.00
10/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	687	1	1	1	43.00
10/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4994	5	5	5	0.00
10/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1282	1	1	1	1,099.00
10/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6638	6	7	6	0.00
10/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	576	1	1	1	2,700.00
10/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	2420	2	2	2	0.00
10/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2747	3	3	3	900.00
10/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	658	1	1	1	199.00
10/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	6722	7	7	7	0.00
10/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1121	1	1	1	43.00
10/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4469	5	4	5	0.00
10/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6233	7	6	7	0.00
10/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1271	2	1	2	0.00
10/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2996	3	3	3	0.00
10/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1381	2	1	2	276.00
10/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7059	8	7	8	0.00
10/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	1029	1	1	1	0.00
10/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1145	1	1	1	2,700.00
10/05/2012	R186 On 01-November-12			Bond Future	8.41	120.3334	121.0632	120.3334	0.00
10/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	6050	6	6	6	0.00
10/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	6325	6	6	6	0.00
10/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	5781	6	6	6	0.00
10/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	3131	4	3	4	0.00
10/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2793	3	3	3	0.00
10/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2958	3	3	3	0.00
10/05/2012	R186 On 07-February-13			Bond Future	8.48	117.0117	117.7714	117.0117	0.00
10/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	5600	5	6	5	0.00
10/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	5834	5	6	5	0.00
10/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	5376	5	5	5	0.00
10/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5664	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
10/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	5226	6	5	6	0.00
10/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	5439	6	5	6	0.00
10/05/2012	R189 On 02-August-12			Bond Future	218.82	218.8183	218.8222	218.8183	44.00
10/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	822	1	1	1	0.00
10/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	872	1	1	1	0.00
10/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	772	1	1	1	0.00
10/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R197 On 02-August-12			Bond Future	257.21	258.1230	257.2058	258.1230	1,389.00
10/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	206	1	0	1	0.00
10/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	156	1	0	1	0.00
10/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	256	1	0	1	0.00
10/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R201 On 02-August-12			Bond Future	5.81	107.3748	107.5499	107.3748	2,704.00
10/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3771	4	4	4	0.00
10/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3663	3	4	3	0.00
10/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3880	4	4	4	0.00
10/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	1	0	0	0	0.00
10/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R201 On 01-November-12			Bond Future	5.77	108.9969	109.1728	108.9969	0.00
10/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1633	2	2	2	0.00
10/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1549	1	2	1	0.00
10/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1718	2	2	2	0.00
10/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	126	0	0	0	0.00
10/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	158	0	0	0	0.00
10/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	142	0	0	0	0.00
10/05/2012	R201 On 07-February-13			Bond Future	5.70	106.3760	106.5628	106.3760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1336	1	1	1	0.00
10/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1272	1	1	1	0.00
10/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1401	1	1	1	0.00
10/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	324	0	0	0	0.00
10/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	372	0	0	0	0.00
10/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	348	0	0	0	0.00
10/05/2012	R202 On 02-August-12			Bond Future	191.01	191.5953	191.0076	191.5953	40,005.00
10/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	8	1	0	1	0.00
10/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	1	0	1	0.00
10/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	58	1	0	1	0.00
10/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	42	0	0	0	0.00
10/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R203 On 02-August-12			Bond Future	7.07	107.7761	108.2364	107.7761	3,883.00
10/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6032	6	6	6	0.00
10/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6231	6	6	6	0.00
10/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5832	5	6	5	0.00
10/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	294	0	0	0	4,200.00
10/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2400	2	2	2	0.00
10/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	610	0	1	0	1,400.00
10/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1218	1	1	1	0.00
10/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	857	1	1	1	1,400.00
10/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	322	0	0	0	4,200.00
10/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1560	2	2	2	0.00
10/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	16	0	0	0	0.00
10/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2352	3	2	3	0.00
10/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	10	0	0	0	0.00
10/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	13	0	0	0	0.00
10/05/2012	R203 On 01-November-12			Bond Future	7.13	105.2402	105.7088	105.2402	0.00
10/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3285	3	3	3	0.00
10/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3436	3	3	3	0.00
10/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3138	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
10/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	792	1	1	1	0.00
10/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	687	1	1	1	0.00
10/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	737	1	1	1	0.00
10/05/2012	R203 On 07-February-13			Bond Future	7.20	106.9760	107.4558	106.9760	0.00
10/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	919	1	1	1	0.00
10/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	982	1	1	1	0.00
10/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	859	1	1	1	0.00
10/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3861	4	4	4	0.00
10/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3576	4	4	4	0.00
10/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3717	4	4	4	0.00
10/05/2012	R204 On 02-August-12			Bond Future	7.39	103.6315	104.0898	103.6315	4,098.00
10/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5571	5	6	5	0.00
10/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	5797	5	6	5	0.00
10/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5344	5	5	5	0.00
10/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	83	0	0	0	0.00
10/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	59	0	0	0	0.00
10/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	71	0	0	0	0.00
10/05/2012	R204 On 01-November-12			Bond Future	7.45	105.1963	105.6581	105.1963	0.00
10/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3713	3	4	3	0.00
10/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3547	3	4	3	0.00
10/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	3884	4	4	4	0.00
10/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	990	1	1	1	0.00
10/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1130	1	1	1	0.00
10/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1057	1	1	1	0.00
10/05/2012	R204 On 07-February-13			Bond Future	7.53	102.8940	103.3658	102.8940	0.00
10/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	3864	4	4	4	0.00
10/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3715	3	4	3	0.00
10/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4015	4	4	4	0.00
10/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1568	2	2	2	0.00
10/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1728	2	2	2	0.00
10/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1647	2	2	2	0.00
10/05/2012	R206 On 02-August-12			Bond Future	5.45	103.0457	103.2653	103.0457	1,781.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2468	2	2	2	0.00
10/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2401	2	2	2	0.00
10/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2536	2	3	2	0.00
10/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R206 On 01-November-12			Bond Future	5.29	104.6028	104.8243	104.6028	0.00
10/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	869	1	1	1	0.00
10/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	919	1	1	1	0.00
10/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	819	1	1	1	0.00
10/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	61	0	0	0	0.00
10/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	46	0	0	0	0.00
10/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	54	0	0	0	0.00
10/05/2012	R206 On 07-February-13			Bond Future	5.02	102.5567	102.7867	102.5567	0.00
10/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	960	1	1	1	0.00
10/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	998	1	1	1	0.00
10/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	923	1	1	1	0.00
10/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	81	0	0	0	0.00
10/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	67	0	0	0	0.00
10/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	73	0	0	0	0.00
10/05/2012	R207 On 02-August-12			Bond Future	7.66	97.6097	98.1590	97.6097	27,509.00
10/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5888	5	6	5	0.00
10/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6128	6	6	6	0.00
10/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5648	5	6	5	0.00
10/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	114	0	0	0	0.00
10/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	83	0	0	0	0.00
10/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	98	0	0	0	0.00
10/05/2012	R207 On 01-November-12			Bond Future	7.73	99.0862	99.6409	99.0862	0.00
10/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4005	4	4	4	0.00
10/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3828	4	4	4	0.00
10/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4186	4	4	4	0.00
10/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1173	1	1	1	0.00
10/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1331	2	1	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
10/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1249	2	1	2	0.00
10/05/2012	R207 On 07-February-13			Bond Future	7.80	97.0743	97.6417	97.0743	0.00
10/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4194	4	4	4	0.00
10/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4033	4	4	4	0.00
10/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4356	4	4	4	0.00
10/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1819	2	2	2	0.00
10/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1999	2	2	2	0.00
10/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1908	2	2	2	0.00
10/05/2012	R208 On 02-August-12			Bond Future	7.75	95.6658	96.1361	95.6658	9,382.00
10/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5879	5	6	5	0.00
10/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6133	6	6	6	0.00
10/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5625	5	6	5	0.00
10/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	402	0	0	0	3,450.00
10/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	902	1	1	1	1,150.00
10/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1706	2	2	2	0.00
10/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3459	3	3	3	0.00
10/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	543	1	1	1	3,450.00
10/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1420	2	1	2	1,150.00
10/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2422	3	2	3	0.00
10/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	171	0	0	0	0.00
10/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3773	4	4	4	0.00
10/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	128	0	0	0	0.00
10/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	149	0	0	0	0.00
10/05/2012	R208 On 01-November-12			Bond Future	7.82	93.7127	94.1888	93.7127	0.00
10/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3992	4	4	4	0.00
10/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4180	4	4	4	0.00
10/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3808	4	4	4	0.00
10/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1616	2	2	2	0.00
10/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1424	2	1	2	0.00
10/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1517	2	2	2	0.00
10/05/2012	R208 On 07-February-13			Bond Future	7.89	95.2590	95.7447	95.2590	0.00
10/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3519	3	4	3	0.00
10/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3675	3	4	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
10/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3370	3	3	3	0.00
10/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	3031	3	3	3	0.00
10/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2774	3	3	3	0.00
10/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2898	3	3	3	0.00
10/05/2012	R209 On 02-August-12			Bond Future	8.89	75.5045	76.2969	75.5045	3,099.00
10/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3915	3	4	3	0.00
10/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3667	3	4	3	0.00
10/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	4170	4	4	4	0.00
10/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1087	1	1	1	0.00
10/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1315	2	1	2	0.00
10/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1196	2	1	2	0.00
10/05/2012	R209 On 01-November-12			Bond Future	8.96	73.5021	74.3072	73.5021	0.00
10/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4032	4	4	4	0.00
10/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3840	4	4	4	0.00
10/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	4228	4	4	4	0.00
10/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3506	4	4	4	0.00
10/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3878	4	4	4	0.00
10/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3688	4	4	4	0.00
10/05/2012	R209 On 07-February-13			Bond Future	9.03	74.7090	75.5331	74.7090	0.00
10/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4825	4	5	4	0.00
10/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4643	4	5	4	0.00
10/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	5011	5	5	5	0.00
10/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4837	5	5	5	0.00
10/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5229	6	5	6	0.00
10/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5030	6	5	6	0.00
10/05/2012	R210 On 02-August-12			Bond Future	144.19	144.1776	144.1916	144.1776	925.00
10/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1192	1	1	1	0.00
10/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1242	1	1	1	0.00
10/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1142	1	1	1	0.00
10/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2012	R211 On 02-August-12			Bond Future	119.80	119.8772	119.8029	119.8772	480.00
10/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	147	0	0	0	0.00
10/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	247	0	0	0	0.00
10/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	197	0	0	0	0.00
10/05/2012	R212 On 02-August-12			Bond Future	118.81	118.9574	118.8142	118.9574	2,962.00
10/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	814	1	1	1	0.00
10/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	764	1	1	1	0.00
10/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	864	1	1	1	0.00
10/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
10/05/2012	R213 On 02-August-12			Bond Future	8.77	86.2506	86.9884	86.2506	4,725.00
10/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4697	4	5	4	0.00
10/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4976	4	5	4	0.00
10/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	4423	4	4	4	0.00
10/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	1061	1	1	1	0.00
10/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	868	1	1	1	0.00
10/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	960	1	1	1	0.00
10/05/2012	R213 On 01-November-12			Bond Future	8.84	84.0129	84.7639	84.0129	0.00
10/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4562	4	5	4	0.00
10/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4777	5	5	5	0.00
10/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	4353	4	4	4	0.00
10/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3462	4	3	4	0.00
10/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3117	4	3	4	0.00
10/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3285	4	3	4	0.00
10/05/2012	R213 On 07-February-13			Bond Future	8.91	85.3935	86.1634	85.3935	0.00
10/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5339	5	5	5	0.00
10/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5543	5	6	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
10/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	5143	5	5	5	0.00
10/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4865	5	5	5	0.00
10/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4498	5	4	5	0.00
10/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4676	5	5	5	0.00
10/05/2012	R214 On 02-August-12			Bond Future	8.92	77.1777	77.9252	77.1777	1,530.00
10/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
10/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1075	2	1	2	0.00
10/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	909	2	1	2	0.00
10/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	992	2	1	2	0.00