



Derivatives Weekly Statistics Report

From: 04/06/2012 To: 04/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	AL7T On 02-August-12			Index Future	434.71	434.9750	434.7110	434.9750	13.00
04/06/2012	AL7T On 01-November-12			Index Future	441.00	441.3110	441.0020	441.3110	0.00
04/06/2012	ALBI On 02-August-12			Index Future	393.73	393.9770	393.7310	393.9770	1,004.00
04/06/2012	ALBI On 01-November-12			Index Future	399.43	399.7160	399.4290	399.7160	0.00
04/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	CAAZ On 18-June-12			Can-Do Future	0.44	0.4669	0.4355	0.4669	2,835.00
04/06/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
04/06/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0008	0.0007	0.0008	8,000.00
04/06/2012	CABC On 18-June-12			Can-Do Future	0.02	0.0156	0.0203	0.0156	0.00
04/06/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
04/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2012	DAAH On 28-June-12			Any day expiry	8.52	8.6484	8.5177	8.6484	2,360.00
04/06/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	189	0	0	0	0.00
04/06/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	185	0	0	0	0.00
04/06/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	193	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	331	0	0	0	0.00
04/06/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	1119	1	1	1	0.00
04/06/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	1	0	0	0	0.00
04/06/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	165	0	0	0	0.00
04/06/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	63	0	0	0	0.00
04/06/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	177	0	0	0	0.00
04/06/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	171	0	0	0	0.00
04/06/2012	DAUS On 29-June-12			Any day expiry	8.52	8.6497	8.5190	8.6497	0.00
04/06/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	775	1	1	1	0.00
04/06/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	765	1	1	1	0.00
04/06/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	784	1	1	1	0.00
04/06/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	335	0	0	0	0.00
04/06/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	804	1	1	1	0.00
04/06/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	189	0	0	0	5,480.00
04/06/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	1120	1	1	1	0.00
04/06/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	1	0	0	0	0.00
04/06/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	66	0	0	0	0.00
04/06/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	5	0	0	0	5,480.00
04/06/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	180	0	0	0	0.00
04/06/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	5	0	0	0	0.00
04/06/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	6	0	0	0	0.00
04/06/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	6	0	0	0	0.00
04/06/2012	DAUS On 31-July-12			Any day expiry	8.56	8.6899	8.5587	8.6899	0.00
04/06/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	782	1	1	1	0.00
04/06/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	773	1	1	1	0.00
04/06/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	791	1	1	1	0.00
04/06/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1166	1	1	1	0.00
04/06/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	437	1	0	1	0.00
04/06/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	855	1	1	1	0.00
04/06/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	302	0	0	0	4,800.00
04/06/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	16	0	0	0	4,800.00
04/06/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	253	0	0	0	0.00
04/06/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	7	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	128	0	0	0	0.00
04/06/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	22	0	0	0	0.00
04/06/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	24	0	0	0	0.00
04/06/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	23	0	0	0	0.00
04/06/2012	DAUS On 31-August-12			Any day expiry	8.60	8.7286	8.5969	8.7286	0.00
04/06/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	804	1	1	1	0.00
04/06/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	796	1	1	1	0.00
04/06/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	812	1	1	1	0.00
04/06/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	519	1	1	1	0.00
04/06/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	915	1	1	1	0.00
04/06/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	388	0	0	0	6,170.00
04/06/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1214	1	1	1	0.00
04/06/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	17	0	0	0	0.00
04/06/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	172	0	0	0	0.00
04/06/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	38	0	0	0	6,170.00
04/06/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	301	0	0	0	0.00
04/06/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	55	0	0	0	0.00
04/06/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	59	0	0	0	0.00
04/06/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	57	0	0	0	0.00
04/06/2012	DAUS On 28-September-12			Any day expiry	8.63	8.7611	8.6291	8.7611	0.00
04/06/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	819	1	1	1	0.00
04/06/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	812	1	1	1	0.00
04/06/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	827	1	1	1	0.00
04/06/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1256	1	1	1	0.00
04/06/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	582	1	1	1	0.00
04/06/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	967	1	1	1	0.00
04/06/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	454	1	0	1	7,540.00
04/06/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	58	0	0	0	7,540.00
04/06/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	335	0	0	0	0.00
04/06/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	27	0	0	0	0.00
04/06/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	203	0	0	0	0.00
04/06/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	88	0	0	0	0.00
04/06/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	93	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	90	0	0	0	0.00
04/06/2012	DAUS On 31-October-12			Any day expiry	8.67	8.7989	8.6663	8.7989	0.00
04/06/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	881	1	1	1	0.00
04/06/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	874	1	1	1	0.00
04/06/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	889	1	1	1	0.00
04/06/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1305	1	1	1	0.00
04/06/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	651	1	1	1	0.00
04/06/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	1023	1	1	1	0.00
04/06/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	524	1	1	1	8,220.00
04/06/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	368	0	0	0	0.00
04/06/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	77	0	0	0	8,220.00
04/06/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	39	0	0	0	0.00
04/06/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	235	0	0	0	0.00
04/06/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	113	0	0	0	0.00
04/06/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	118	0	0	0	0.00
04/06/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	115	0	0	0	0.00
04/06/2012	DAUS On 30-November-12			Any day expiry	8.70	8.8333	8.7001	8.8333	0.00
04/06/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	588	1	1	1	0.00
04/06/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	584	1	1	1	8,440.00
04/06/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	592	1	1	1	0.00
04/06/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	1076	1	1	1	0.00
04/06/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	96	0	0	0	8,440.00
04/06/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	382	0	0	0	0.00
04/06/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	394	0	0	0	0.00
04/06/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	388	0	0	0	0.00
04/06/2012	DAUS On 27-December-12			Any day expiry	8.73	8.8633	8.7299	8.8633	0.00
04/06/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	638	1	1	1	0.00
04/06/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	633	1	1	1	7,530.00
04/06/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	642	1	1	1	0.00
04/06/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	1121	1	1	1	0.00
04/06/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	111	0	0	0	7,530.00
04/06/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	402	0	0	0	0.00
04/06/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	413	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	408	0	0	0	0.00
04/06/2012	ES33 On 02-August-12			Bond Future	9.58	84.4098	84.2566	84.4098	4,220.00
04/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	523	0	1	0	0.00
04/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	678	1	1	1	0.00
04/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	600	0	1	0	0.00
04/06/2012	ES33 On 01-November-12			Bond Future	9.68	81.8551	81.6969	81.8551	0.00
04/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
04/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1426	1	1	1	0.00
04/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1271	1	1	1	0.00
04/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1348	1	1	1	0.00
04/06/2012	GOVI On 02-August-12			GOVI	394.86	395.0970	394.8610	395.0970	236.00
04/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	48610	5	5	5	0.00
04/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	48510	5	5	5	0.00
04/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	48710	5	5	5	0.00
04/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 01-November-12			GOVI	400.58	400.8520	400.5760	400.8520	0.00
04/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
04/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	14140	1	1	1	0.00
04/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	14340	1	1	1	0.00
04/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	14240	1	1	1	0.00
04/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	IGOV On 02-August-12			Index Future	173.54	173.5190	173.5400	173.5190	586.00
04/06/2012	IGOV On 01-November-12			Index Future	176.05	176.0460	176.0510	176.0460	0.00
04/06/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
04/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	2,890.00
04/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.54	94.4700	94.4600	94.4700	0.00
04/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.47	94.5400	94.5300	94.5400	0.00
04/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.41	94.6100	94.5900	94.6100	44,760.00
04/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.36	94.6600	94.6400	94.6600	0.00
04/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.36	94.6600	94.6400	94.6600	0.00
04/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.36	94.6600	94.6400	94.6600	840.00
04/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.38	94.6300	94.6200	94.6300	790.00
04/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.46	94.5400	94.5400	94.5400	500.00
04/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	1,700.00
04/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.80	94.2100	94.2000	94.2100	1,500.00
04/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.98	94.0300	94.0200	94.0300	0.00
04/06/2012	R157 On 02-August-12			Bond Future	6.40	125.0635	125.0167	125.0635	15,070.00
04/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	4854	5	5	5	0.00
04/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5002	5	5	5	0.00
04/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	4706	5	5	5	0.00
04/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	208	0	0	0	3,750.00
04/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	1762	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
04/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	437	0	0	0	1,250.00
04/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	783	1	1	1	0.00
04/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	317	0	0	0	1,250.00
04/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	64	0	0	0	3,750.00
04/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	593	1	1	1	0.00
04/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	990	1	1	1	0.00
04/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R157 On 01-November-12			Bond Future	6.46	120.0809	120.0208	120.0809	100.00
04/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	1875	2	2	2	0.00
04/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	1984	2	2	2	0.00
04/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	1768	2	2	2	0.00
04/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	371	0	0	0	0.00
04/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	306	0	0	0	0.00
04/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	337	0	0	0	0.00
04/06/2012	R157 On 07-February-13			Bond Future	6.52	122.0339	121.9537	122.0339	0.00
04/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1467	2	1	2	0.00
04/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1546	2	2	2	0.00
04/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1390	1	1	1	0.00
04/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	915	1	1	1	0.00
04/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	814	1	1	1	0.00
04/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	864	1	1	1	0.00
04/06/2012	R186 On 02-August-12			Bond Future	8.45	118.4988	118.2219	118.4988	34,789.00
04/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	3815	4	4	4	0.00
04/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4133	4	4	4	0.00
04/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1350	2	1	2	8,750.00
04/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3272	4	3	4	0.00
04/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	3509	4	4	4	0.00
04/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	184	0	0	0	276.00
04/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	278	0	0	0	43.00
04/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	3878	4	4	4	0.00
04/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	656	1	1	1	1,099.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	5493	6	5	6	0.00
04/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	218	0	0	0	2,700.00
04/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1532	2	2	2	0.00
04/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2907	3	3	3	900.00
04/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	561	1	1	1	199.00
04/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	7412	7	7	7	0.00
04/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	1053	1	1	1	43.00
04/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	4891	5	5	5	0.00
04/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	6872	7	7	7	0.00
04/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	1219	1	1	1	0.00
04/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	3195	3	3	3	0.00
04/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	1342	1	1	1	276.00
04/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	7781	8	8	8	0.00
04/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	953	1	1	1	0.00
04/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	1079	1	1	1	2,700.00
04/06/2012	R186 On 01-November-12			Bond Future	8.53	120.2246	119.9349	120.2246	100.00
04/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5096	5	5	5	0.00
04/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	5359	6	5	6	0.00
04/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	4839	5	5	5	0.00
04/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1516	2	2	2	1,858.00
04/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	5466	6	5	6	0.00
04/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2887	3	3	3	1,858.00
04/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	8193	8	8	8	0.00
04/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	3317	3	3	3	0.00
04/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2956	3	3	3	0.00
04/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	3132	3	3	3	0.00
04/06/2012	R186 On 07-February-13			Bond Future	8.62	116.8872	116.5681	116.8872	0.00
04/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	4802	5	5	5	0.00
04/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5021	5	5	5	0.00
04/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	4595	5	5	5	0.00
04/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	6086	6	6	6	0.00
04/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5616	5	6	5	0.00
04/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5844	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
04/06/2012	R189 On	02-August-12				Bond Future	219.20	219.1634	219.2038	219.1634	44.00
04/06/2012	R189 On	02-August-12	218.00	Call		Bond Future	1204	1	1	1	0.00
04/06/2012	R189 On	02-August-12	217.95	Call		Bond Future	1254	1	1	1	0.00
04/06/2012	R189 On	02-August-12	218.05	Call		Bond Future	1154	1	1	1	0.00
04/06/2012	R189 On	02-August-12	218.05	Put		Bond Future	0	0	0	0	0.00
04/06/2012	R189 On	02-August-12	217.95	Put		Bond Future	0	0	0	0	0.00
04/06/2012	R189 On	02-August-12	218.00	Put		Bond Future	0	0	0	0	0.00
04/06/2012	R197 On	02-August-12				Bond Future	256.12	256.7509	256.1211	256.7509	1,839.00
04/06/2012	R197 On	02-August-12	257.00	Call		Bond Future	0	0	0	0	0.00
04/06/2012	R197 On	02-August-12	257.05	Call		Bond Future	0	0	0	0	0.00
04/06/2012	R197 On	02-August-12	256.95	Call		Bond Future	0	0	0	0	0.00
04/06/2012	R197 On	02-August-12	256.95	Put		Bond Future	829	0	1	0	0.00
04/06/2012	R197 On	02-August-12	257.05	Put		Bond Future	929	0	1	0	0.00
04/06/2012	R197 On	02-August-12	257.00	Put		Bond Future	879	0	1	0	0.00
04/06/2012	R201 On	02-August-12				Bond Future	5.60	107.9469	108.0086	107.9469	2,666.00
04/06/2012	R201 On	02-August-12	7.50	Call		Bond Future	4230	4	4	4	0.00
04/06/2012	R201 On	02-August-12	7.45	Call		Bond Future	4121	4	4	4	0.00
04/06/2012	R201 On	02-August-12	7.55	Call		Bond Future	4339	4	4	4	0.00
04/06/2012	R201 On	02-August-12	7.55	Put		Bond Future	0	0	0	0	0.00
04/06/2012	R201 On	02-August-12	7.45	Put		Bond Future	0	0	0	0	0.00
04/06/2012	R201 On	02-August-12	7.50	Put		Bond Future	0	0	0	0	0.00
04/06/2012	R201 On	01-November-12				Bond Future	5.57	109.5196	109.5731	109.5196	0.00
04/06/2012	R201 On	01-November-12	6.50	Call		Bond Future	1954	2	2	2	0.00
04/06/2012	R201 On	01-November-12	6.55	Call		Bond Future	2047	2	2	2	0.00
04/06/2012	R201 On	01-November-12	6.45	Call		Bond Future	1863	2	2	2	0.00
04/06/2012	R201 On	01-November-12	6.45	Put		Bond Future	72	0	0	0	0.00
04/06/2012	R201 On	01-November-12	6.55	Put		Bond Future	55	0	0	0	0.00
04/06/2012	R201 On	01-November-12	6.50	Put		Bond Future	63	0	0	0	0.00
04/06/2012	R201 On	07-February-13				Bond Future	5.50	106.8890	106.9251	106.8890	0.00
04/06/2012	R201 On	07-February-13	6.25	Call		Bond Future	1567	2	2	2	0.00
04/06/2012	R201 On	07-February-13	6.20	Call		Bond Future	1497	1	1	1	0.00
04/06/2012	R201 On	07-February-13	6.30	Call		Bond Future	1638	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
04/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	198	0	0	0	0.00
04/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	235	0	0	0	0.00
04/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	216	0	0	0	0.00
04/06/2012	R202 On 02-August-12			Bond Future	185.98	185.9300	185.9800	185.9300	45,107.00
04/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	4970	5	5	5	0.00
04/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	5070	5	5	5	0.00
04/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	5020	5	5	5	0.00
04/06/2012	R203 On 02-August-12			Bond Future	7.06	108.3148	108.2495	108.3148	3,541.00
04/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6034	6	6	6	0.00
04/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	6236	6	6	6	0.00
04/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	5833	6	6	6	0.00
04/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	188	0	0	0	4,200.00
04/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	2300	2	2	2	0.00
04/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	466	1	0	1	1,400.00
04/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1067	1	1	1	0.00
04/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	693	1	1	1	1,400.00
04/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	209	0	0	0	4,200.00
04/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	1403	1	1	1	0.00
04/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	4	0	0	0	0.00
04/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	2233	2	2	2	0.00
04/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	2	0	0	0	0.00
04/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	2	0	0	0	0.00
04/06/2012	R203 On 01-November-12			Bond Future	7.14	105.7337	105.6548	105.7337	0.00
04/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3144	3	3	3	0.00
04/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	2994	3	3	3	0.00
04/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3296	3	3	3	0.00
04/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	601	1	1	1	0.00
04/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	702	1	1	1	0.00
04/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	650	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
04/06/2012	R203 On 07-February-13			Bond Future	7.22	107.4518	107.3572	107.4518	0.00
04/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	781	1	1	1	0.00
04/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	839	1	1	1	0.00
04/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	725	1	1	1	0.00
04/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3825	4	4	4	0.00
04/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	3532	3	4	3	0.00
04/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3677	4	4	4	0.00
04/06/2012	R204 On 02-August-12			Bond Future	7.38	104.2125	104.1409	104.2125	4,101.00
04/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	5575	6	6	6	0.00
04/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	5808	6	6	6	0.00
04/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	5343	5	5	5	0.00
04/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	31	0	0	0	0.00
04/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	19	0	0	0	0.00
04/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	24	0	0	0	0.00
04/06/2012	R204 On 01-November-12			Bond Future	7.45	105.7320	105.6483	105.7320	0.00
04/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	3562	4	4	4	0.00
04/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	3735	4	4	4	0.00
04/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	3391	3	3	3	0.00
04/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	983	1	1	1	0.00
04/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	850	1	1	1	0.00
04/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	916	1	1	1	0.00
04/06/2012	R204 On 07-February-13			Bond Future	7.54	103.4178	103.3138	103.4178	0.00
04/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	3750	4	4	4	0.00
04/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	3600	4	4	4	0.00
04/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	3902	4	4	4	0.00
04/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1507	1	2	1	0.00
04/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1665	2	2	2	0.00
04/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1585	2	2	2	0.00
04/06/2012	R206 On 02-August-12			Bond Future	5.30	103.4772	103.4689	103.4772	1,240.00
04/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2672	3	3	3	0.00
04/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2604	3	3	3	0.00
04/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2739	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
04/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
04/06/2012	R206 On 01-November-12			Bond Future	5.17	104.9860	104.9674	104.9860	0.00
04/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	984	1	1	1	0.00
04/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	932	1	1	1	0.00
04/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1038	1	1	1	0.00
04/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	22	0	0	0	0.00
04/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	31	0	0	0	0.00
04/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	26	0	0	0	0.00
04/06/2012	R206 On 07-February-13			Bond Future	4.90	102.9257	102.8902	102.9257	0.00
04/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1040	1	1	1	0.00
04/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1080	1	1	1	0.00
04/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1001	1	1	1	0.00
04/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	56	0	0	0	0.00
04/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	45	0	0	0	0.00
04/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	50	0	0	0	0.00
04/06/2012	R207 On 02-August-12			Bond Future	7.70	98.0433	97.9608	98.0433	27,509.00
04/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	5637	6	6	6	0.00
04/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	5883	6	6	6	0.00
04/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	5391	5	5	5	0.00
04/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	55	0	0	0	0.00
04/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	36	0	0	0	0.00
04/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	45	0	0	0	0.00
04/06/2012	R207 On 01-November-12			Bond Future	7.78	99.4698	99.3791	99.4698	0.00
04/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	3678	4	4	4	0.00
04/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	3858	4	4	4	0.00
04/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	3501	4	4	4	0.00
04/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	1266	1	1	1	0.00
04/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	1106	1	1	1	0.00
04/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	1184	1	1	1	0.00
04/06/2012	R207 On 07-February-13			Bond Future	7.86	97.4453	97.3420	97.4453	0.00
04/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	3944	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
04/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	3787	4	4	4	0.00
04/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4104	4	4	4	0.00
04/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1867	2	2	2	0.00
04/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	2053	2	2	2	0.00
04/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1958	2	2	2	0.00
04/06/2012	R208 On 02-August-12			Bond Future	7.80	95.9989	95.8797	95.9989	9,382.00
04/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	5553	6	6	6	0.00
04/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	5814	6	6	6	0.00
04/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	5292	5	5	5	0.00
04/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	203	0	0	0	3,450.00
04/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	586	1	1	1	1,150.00
04/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1311	1	1	1	0.00
04/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3061	3	3	3	0.00
04/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	401	0	0	0	3,450.00
04/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	1281	1	1	1	1,150.00
04/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	2363	2	2	2	0.00
04/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	95	0	0	0	0.00
04/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	3830	4	4	4	0.00
04/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	65	0	0	0	0.00
04/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	79	0	0	0	0.00
04/06/2012	R208 On 01-November-12			Bond Future	7.87	94.0027	93.8749	94.0027	0.00
04/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	3666	4	4	4	0.00
04/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	3483	4	3	4	0.00
04/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	3852	4	4	4	0.00
04/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1410	1	1	1	0.00
04/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1604	2	2	2	0.00
04/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1505	1	2	1	0.00
04/06/2012	R208 On 07-February-13			Bond Future	7.95	95.5297	95.3829	95.5297	0.00
04/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3219	3	3	3	0.00
04/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3370	3	3	3	0.00
04/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3075	3	3	3	0.00
04/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	3098	3	3	3	0.00
04/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2831	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
04/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2960	3	3	3	0.00
04/06/2012	R209 On 02-August-12			Bond Future	8.96	75.8797	75.7339	75.8797	24,045.00
04/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3187	3	3	3	0.00
04/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	2942	3	3	3	0.00
04/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3439	4	3	4	0.00
04/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	919	1	1	1	0.00
04/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	1153	1	1	1	0.00
04/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	1031	1	1	1	0.00
04/06/2012	R209 On 01-November-12			Bond Future	9.04	73.8422	73.6831	73.8422	0.00
04/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3422	4	3	4	0.00
04/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3612	4	4	4	0.00
04/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3241	3	3	3	0.00
04/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3903	4	4	4	0.00
04/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3514	3	4	3	0.00
04/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3703	4	4	4	0.00
04/06/2012	R209 On 07-February-13			Bond Future	9.12	75.0443	74.8726	75.0443	0.00
04/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4322	4	4	4	0.00
04/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4149	4	4	4	0.00
04/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4504	5	5	5	0.00
04/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4991	5	5	5	0.00
04/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5395	5	5	5	0.00
04/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	5187	5	5	5	0.00
04/06/2012	R210 On 02-August-12			Bond Future	140.78	140.7399	140.7778	140.7399	925.00
04/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	2272	2	2	2	0.00
04/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	2172	2	2	2	0.00
04/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	2222	2	2	2	0.00
04/06/2012	R211 On 02-August-12			Bond Future	119.70	119.6685	119.6956	119.6685	480.00
04/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	254	0	0	0	0.00
04/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	354	0	0	0	0.00
04/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	304	0	0	0	0.00
04/06/2012	R212 On 02-August-12			Bond Future	117.15	117.1197	117.1505	117.1197	2,962.00
04/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	799	1	1	1	0.00
04/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	899	1	1	1	0.00
04/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	849	1	1	1	0.00
04/06/2012	R213 On 02-August-12			Bond Future	8.86	86.4005	86.2506	86.4005	4,725.00
04/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	3803	4	4	4	0.00
04/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4082	4	4	4	0.00
04/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	3532	4	4	4	0.00
04/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	908	1	1	1	0.00
04/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	712	1	1	1	0.00
04/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	804	1	1	1	0.00
04/06/2012	R213 On 01-November-12			Bond Future	8.94	84.1218	83.9586	84.1218	0.00
04/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	3847	4	4	4	0.00
04/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4053	4	4	4	0.00
04/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	3650	4	4	4	0.00
04/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3565	4	4	4	0.00
04/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	3198	3	3	3	0.00
04/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	3375	3	3	3	0.00
04/06/2012	R213 On 07-February-13			Bond Future	9.03	85.4930	85.3094	85.4930	0.00
04/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	4701	5	5	5	0.00
04/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	4895	5	5	5	0.00
04/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4516	5	5	5	0.00
04/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	5092	5	5	5	0.00
04/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4704	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
04/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4892	5	5	5	0.00
04/06/2012	R214 On 02-August-12			Bond Future	8.99	77.4816	77.4094	77.4816	1,530.00
04/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
04/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1591	2	2	2	0.00
04/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	1425	1	1	1	0.00
04/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1508	1	2	1	0.00