



Derivatives Weekly Statistics Report

From: 02/01/2012 To: 06/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	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
03/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	AL7T On 02-February-12			Index Future	413.05	413.0820	413.0460	413.0820	16.00
03/01/2012	AL7T On 03-May-12			Index Future	418.95	418.9960	418.9470	418.9960	0.00
03/01/2012	ALBI On 02-February-12			Index Future	375.75	375.9060	375.7500	375.9060	1,038.00
03/01/2012	ALBI On 03-May-12			Index Future	381.12	381.2880	381.1190	381.2880	0.00
03/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	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
03/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	CAAN On 30-March-12			Can-Do Future	0.33	0.3576	0.3295	0.3576	100,000.00
03/01/2012	CAAO On 30-March-12			Can-Do Future	0.11	0.1023	0.1149	0.1023	100,000.00
03/01/2012	CAAS On 31-January-12			Can-Do Future	0.14	0.1475	0.1379	0.1475	12,500.00
03/01/2012	CAAT On 29-February-12			Can-Do Future	0.11	0.1163	0.1113	0.1163	12,500.00
03/01/2012	CAAU On 31-January-12			Can-Do Future	0.05	0.0409	0.0454	0.0409	19,481.00
03/01/2012	CAAV On 29-February-12			Can-Do Future	0.08	0.0738	0.0825	0.0738	12,987.00
03/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
03/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2012	CS33 On 15-September-33			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
03/01/2012	GOVI On 02-February-12			GOVI	377.02	377.1510	377.0200	377.1510	184.00
03/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	80200	8	8	8	0.00
03/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	80100	8	8	8	0.00
03/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	80300	8	8	8	0.00
03/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
03/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
03/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
03/01/2012	GOVI On 03-May-12			GOVI	382.41	382.5510	382.4070	382.5510	0.00
03/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	4070	1	0	1	0.00
03/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	3970	1	0	1	0.00
03/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	4170	1	0	1	0.00
03/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
03/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
03/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
03/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2012	IGOV On 02-February-12			Index Future	167.56	167.4220	167.5580	167.4220	508.00
03/01/2012	IGOV On 03-May-12			Index Future	169.95	169.8190	169.9520	169.8190	0.00
03/01/2012	ILBI On 02-February-12			Index Future	454.44	454.4130	454.4370	454.4130	88.00
03/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.59	94.4200	94.4100	94.4200	101.00
03/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.59	94.4300	94.4100	94.4300	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
03/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.57	94.4400	94.4300	94.4400	2,390.00
03/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.55	94.4600	94.4500	94.4600	0.00
03/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.55	94.4600	94.4500	94.4600	0.00
03/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.55	94.4600	94.4500	94.4600	2,890.00
03/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	44,760.00
03/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.70	94.2900	94.3000	94.2900	990.00
03/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.94	94.0400	94.0600	94.0400	790.00
03/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.21	93.7700	93.7900	93.7700	1,250.00
03/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.49	93.4900	93.5100	93.4900	1,500.00
03/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.73	93.2400	93.2700	93.2400	0.00
03/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
03/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
03/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
03/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
03/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
03/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
03/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
03/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
03/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
03/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
03/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
03/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
03/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
03/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
03/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
03/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
03/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
03/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00

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03/01/2012	OTH1 On 02-February-12			Index Future	368.56	368.8350	368.5550	368.8350	0.00
03/01/2012	R157 On 02-February-12			Bond Future	6.77	126.6009	126.5689	126.6009	10,866.00
03/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5976	6	6	6	0.00
03/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	6143	6	6	6	0.00
03/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5809	6	6	6	0.00
03/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	14	0	0	0	130.00
03/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1221	1	1	1	0.00
03/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	268	0	0	0	0.00
03/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	65	0	0	0	3,960.00
03/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1647	2	2	2	0.00
03/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	176	0	0	0	1,320.00
03/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	391	0	0	0	0.00
03/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	805	1	1	1	1,320.00
03/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	115	0	0	0	3,960.00
03/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1307	1	1	1	0.00
03/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1040	1	1	1	0.00
03/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2779	3	3	3	0.00
03/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	216	0	0	0	130.00
03/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	1919	2	2	2	0.00
03/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R157 On 03-May-12			Bond Future	6.85	121.6068	121.5704	121.6068	0.00
03/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4609	5	5	5	0.00
03/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4756	5	5	5	0.00
03/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4464	5	4	5	0.00
03/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	115	0	0	0	0.00
03/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	92	0	0	0	0.00
03/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	102	0	0	0	0.00
03/01/2012	R157 On 02-August-12			Bond Future	6.92	123.4478	123.4080	123.4478	0.00
03/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3818	4	4	4	0.00
03/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3932	4	4	4	0.00

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03/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3702	4	4	4	0.00
03/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	605	1	1	1	0.00
03/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	539	1	1	1	0.00
03/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	573	1	1	1	0.00
03/01/2012	R157 On 01-November-12			Bond Future	7.00	118.5365	118.4915	118.5365	0.00
03/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1925	2	2	2	0.00
03/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	2000	2	2	2	0.00
03/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1854	2	2	2	0.00
03/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1986	2	2	2	0.00
03/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1851	2	2	2	0.00
03/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1917	2	2	2	0.00
03/01/2012	R186 On 02-February-12			Bond Future	8.52	118.0422	117.8649	118.0422	27,833.00
03/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	4914	5	5	5	0.00
03/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	5273	6	5	6	0.00
03/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	4564	5	5	5	0.00
03/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	157	0	0	0	6,000.00
03/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
03/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	437	1	0	1	100.00
03/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	34194	34	34	34	0.00
03/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	105969	106	106	106	0.00
03/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	5445	5	5	5	0.00
03/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	18347	18	18	18	0.00
03/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	661	1	1	1	0.00
03/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	7678	8	8	8	0.00
03/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	488	1	0	1	0.00
03/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	569	1	1	1	100.00
03/01/2012	R186 On 03-May-12			Bond Future	8.61	119.7287	119.5456	119.7287	0.00
03/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	6225	6	6	6	0.00
03/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5949	6	6	6	0.00
03/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	6506	7	7	7	0.00
03/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2556	3	3	3	0.00

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03/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	2874	3	3	3	0.00
03/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	2711	3	3	3	0.00
03/01/2012	R186 On 02-August-12			Bond Future	8.69	116.2554	116.0668	116.2554	0.00
03/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5724	6	6	6	0.00
03/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5498	6	5	6	0.00
03/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5960	6	6	6	0.00
03/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	4935	5	5	5	0.00
03/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5364	5	5	5	0.00
03/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5143	5	5	5	0.00
03/01/2012	R186 On 01-November-12			Bond Future	8.77	118.0417	117.8390	118.0417	0.00
03/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	6388	7	6	7	0.00
03/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	6174	6	6	6	0.00
03/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	6613	7	7	7	0.00
03/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6306	6	6	6	0.00
03/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	6748	7	7	7	0.00
03/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	6520	6	7	6	0.00
03/01/2012	R189 On 02-February-12			Bond Future	218.89	218.8910	218.8910	218.8910	0.00
03/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	891	1	1	1	0.00
03/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	841	1	1	1	0.00
03/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	941	1	1	1	0.00
03/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R197 On 02-February-12			Bond Future	246.69	246.6701	246.6861	246.6701	965.00
03/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	9686	10	10	10	0.00
03/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9736	10	10	10	0.00
03/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9636	10	10	10	0.00
03/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R201 On 02-February-12			Bond Future	6.28	107.5574	107.5331	107.5574	3,124.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5148	5	5	5	0.00
03/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5021	5	5	5	0.00
03/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5275	5	5	5	0.00
03/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R201 On 03-May-12			Bond Future	6.33	109.0974	109.0678	109.0974	0.00
03/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3496	4	3	4	0.00
03/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3607	4	4	4	0.00
03/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3386	3	3	3	0.00
03/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	75	0	0	0	0.00
03/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	60	0	0	0	0.00
03/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	67	0	0	0	0.00
03/01/2012	R201 On 02-August-12			Bond Future	6.35	106.3408	106.3094	106.3408	0.00
03/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2883	3	3	3	0.00
03/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2970	3	3	3	0.00
03/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2795	3	3	3	0.00
03/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	373	0	0	0	0.00
03/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	331	0	0	0	0.00
03/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	352	0	0	0	0.00
03/01/2012	R201 On 01-November-12			Bond Future	6.37	107.9737	107.9374	107.9737	0.00
03/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1585	2	2	2	0.00
03/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1642	2	2	2	0.00
03/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1532	2	2	2	0.00
03/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1377	1	1	1	0.00
03/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1286	1	1	1	0.00
03/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1329	1	1	1	0.00
03/01/2012	R202 On 02-February-12			Bond Future	186.60	186.2931	186.6030	186.2931	36,743.00
03/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9603	9	10	9	0.00
03/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9653	9	10	9	0.00
03/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9553	9	10	9	0.00
03/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R202 On 02-February-12	176.95	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
03/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R203 On 02-February-12			Bond Future	7.41	107.1290	107.0873	107.1290	3,586.00
03/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5995	6	6	6	0.00
03/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	6209	6	6	6	0.00
03/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5780	6	6	6	0.00
03/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	162	0	0	0	2,640.00
03/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2608	3	3	3	0.00
03/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	437	1	0	1	880.00
03/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	709	1	1	1	0.00
03/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	968	1	1	1	880.00
03/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	129	0	0	0	2,640.00
03/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1395	1	1	1	0.00
03/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	2	0	0	0	0.00
03/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2298	2	2	2	0.00
03/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	2	0	0	0	0.00
03/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	2	0	0	0	0.00
03/01/2012	R203 On 03-May-12			Bond Future	7.50	104.5011	104.4568	104.5011	0.00
03/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5630	6	6	6	0.00
03/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5449	6	5	6	0.00
03/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5813	6	6	6	0.00
03/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	240	0	0	0	0.00
03/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	291	0	0	0	0.00
03/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	264	0	0	0	0.00
03/01/2012	R203 On 02-August-12			Bond Future	7.58	106.0824	106.0357	106.0824	0.00
03/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4841	5	5	5	0.00
03/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4988	5	5	5	0.00
03/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4691	5	5	5	0.00
03/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1076	1	1	1	0.00
03/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	968	1	1	1	0.00
03/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1023	1	1	1	0.00
03/01/2012	R203 On 01-November-12			Bond Future	7.67	103.5533	103.5006	103.5533	0.00
03/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2922	3	3	3	0.00
03/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2817	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
03/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	3033	3	3	3	0.00
03/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2492	2	2	2	0.00
03/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2679	3	3	3	0.00
03/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2582	3	3	3	0.00
03/01/2012	R204 On 02-February-12			Bond Future	7.69	102.7449	102.6439	102.7449	3,543.00
03/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	6659	7	7	7	0.00
03/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6902	7	7	7	0.00
03/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	6417	7	6	7	0.00
03/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	250	0	0	0	540.00
03/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	2048	2	2	2	0.00
03/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	602	1	1	1	0.00
03/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	1639	2	2	2	0.00
03/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	438	0	0	0	540.00
03/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	8	0	0	0	0.00
03/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	2644	3	3	3	0.00
03/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	5	0	0	0	0.00
03/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	6	0	0	0	0.00
03/01/2012	R204 On 03-May-12			Bond Future	7.79	104.2179	104.1100	104.2179	0.00
03/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	5429	6	5	6	0.00
03/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5622	6	6	6	0.00
03/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	5234	5	5	5	0.00
03/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	679	1	1	1	0.00
03/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	584	1	1	1	0.00
03/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	632	1	1	1	0.00
03/01/2012	R204 On 02-August-12			Bond Future	7.87	101.7635	101.6544	101.7635	0.00
03/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4656	5	5	5	0.00
03/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4494	5	4	5	0.00
03/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4819	5	5	5	0.00
03/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1517	2	2	2	0.00
03/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1669	2	2	2	0.00
03/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1592	2	2	2	0.00
03/01/2012	R204 On 01-November-12			Bond Future	7.96	103.3268	103.2071	103.3268	0.00
03/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3491	4	3	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
03/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3619	4	4	4	0.00
03/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3370	3	3	3	0.00
03/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3403	3	3	3	0.00
03/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3176	3	3	3	0.00
03/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3286	3	3	3	0.00
03/01/2012	R206 On 02-February-12			Bond Future	6.05	103.0936	103.0753	103.0936	300.00
03/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3490	4	3	4	0.00
03/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3403	3	3	3	0.00
03/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3578	4	4	4	0.00
03/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R206 On 03-May-12			Bond Future	6.10	104.5704	104.5479	104.5704	0.00
03/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2254	2	2	2	0.00
03/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2181	2	2	2	0.00
03/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2327	2	2	2	0.00
03/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	34	0	0	0	0.00
03/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	44	0	0	0	0.00
03/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	39	0	0	0	0.00
03/01/2012	R206 On 02-August-12			Bond Future	6.10	102.3880	102.3646	102.3880	0.00
03/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1807	2	2	2	0.00
03/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1860	2	2	2	0.00
03/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1755	2	2	2	0.00
03/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	255	0	0	0	0.00
03/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	225	0	0	0	0.00
03/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	239	0	0	0	0.00
03/01/2012	R206 On 01-November-12			Bond Future	6.07	103.9607	103.9320	103.9607	0.00
03/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	907	1	1	1	0.00
03/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	878	1	1	1	0.00
03/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	938	1	1	1	0.00
03/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	958	1	1	1	0.00
03/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1012	1	1	1	0.00
03/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	984	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
03/01/2012	R207 On 02-February-12			Bond Future	7.93	96.5293	96.4783	96.5293	43,515.00
03/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5816	6	6	6	0.00
03/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	6075	6	6	6	0.00
03/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	5558	6	6	6	0.00
03/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	95	0	0	0	1,920.00
03/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	3271	3	3	3	0.00
03/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	379	0	0	0	640.00
03/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	769	1	1	1	0.00
03/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1246	1	1	1	640.00
03/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	132	0	0	0	1,920.00
03/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2004	2	2	2	0.00
03/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	15	0	0	0	0.00
03/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	3474	3	3	3	0.00
03/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	9	0	0	0	0.00
03/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	11	0	0	0	0.00
03/01/2012	R207 On 03-May-12			Bond Future	8.03	97.9152	97.8547	97.9152	10.00
03/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4868	5	5	5	0.00
03/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	5064	5	5	5	0.00
03/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4674	5	5	5	0.00
03/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1066	1	1	1	0.00
03/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	934	1	1	1	0.00
03/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	998	1	1	1	0.00
03/01/2012	R207 On 02-August-12			Bond Future	8.11	95.7545	95.6958	95.7545	0.00
03/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	5078	5	5	5	0.00
03/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4906	5	5	5	0.00
03/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	5253	5	5	5	0.00
03/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1671	2	2	2	0.00
03/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1835	2	2	2	0.00
03/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1751	2	2	2	0.00
03/01/2012	R207 On 01-November-12			Bond Future	8.20	97.2270	97.1648	97.2270	0.00
03/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3843	4	4	4	0.00
03/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3981	4	4	4	0.00
03/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3712	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
03/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3691	4	4	4	0.00
03/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3444	3	3	3	0.00
03/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3564	4	4	4	0.00
03/01/2012	R208 On 02-February-12			Bond Future	7.97	94.6463	94.5914	94.6463	14,084.00
03/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	6042	6	6	6	0.00
03/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	6318	6	6	6	0.00
03/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	5765	6	6	6	0.00
03/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	114	0	0	0	2,880.00
03/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	3575	4	4	4	0.00
03/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	382	0	0	0	960.00
03/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	808	1	1	1	0.00
03/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1211	1	1	1	960.00
03/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	104	0	0	0	2,880.00
03/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2020	2	2	2	0.00
03/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	12	0	0	0	0.00
03/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	3325	3	3	3	0.00
03/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	7	0	0	0	0.00
03/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	9	0	0	0	0.00
03/01/2012	R208 On 03-May-12			Bond Future	8.05	92.6087	92.5493	92.6087	0.00
03/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	6157	6	6	6	0.00
03/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5936	6	6	6	0.00
03/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	6375	6	6	6	0.00
03/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	664	1	1	1	0.00
03/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	775	1	1	1	0.00
03/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	720	1	1	1	0.00
03/01/2012	R208 On 02-August-12			Bond Future	8.12	94.0107	93.9469	94.0107	0.00
03/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	5445	6	5	6	0.00
03/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5632	6	6	6	0.00
03/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	5260	5	5	5	0.00
03/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1996	2	2	2	0.00
03/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1816	2	2	2	0.00
03/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1904	2	2	2	0.00
03/01/2012	R208 On 01-November-12			Bond Future	8.20	92.0586	91.9907	92.0586	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
03/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3978	4	4	4	0.00
03/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3835	4	4	4	0.00
03/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	4128	4	4	4	0.00
03/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3570	4	4	4	0.00
03/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	3841	4	4	4	0.00
03/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3701	4	4	4	0.00
03/01/2012	R209 On 02-February-12			Bond Future	8.88	76.3953	76.2079	76.3953	2,916.00
03/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	2244	2	2	2	0.00
03/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	2473	3	2	3	0.00
03/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	2029	2	2	2	0.00
03/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1502	2	2	2	0.00
03/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1182	1	1	1	0.00
03/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1334	1	1	1	0.00
03/01/2012	R209 On 03-May-12			Bond Future	8.96	74.3472	74.1547	74.3472	0.00
03/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3709	4	4	4	0.00
03/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3909	4	4	4	0.00
03/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3518	4	4	4	0.00
03/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	3556	4	4	4	0.00
03/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3185	3	3	3	0.00
03/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3364	3	3	3	0.00
03/01/2012	R209 On 02-August-12			Bond Future	9.02	75.4740	75.2762	75.4740	0.00
03/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5651	6	6	6	0.00
03/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	5448	6	5	6	0.00
03/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5856	6	6	6	0.00
03/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	3794	4	4	4	0.00
03/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4117	4	4	4	0.00
03/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	3953	4	4	4	0.00
03/01/2012	R209 On 01-November-12			Bond Future	9.09	73.4870	73.2842	73.4870	0.00
03/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	5086	5	5	5	0.00
03/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	5270	5	5	5	0.00
03/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4912	5	5	5	0.00
03/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	5973	6	6	6	0.00
03/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	5571	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
03/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	5765	6	6	6	0.00
03/01/2012	R210 On 02-February-12			Bond Future	139.98	139.9689	139.9782	139.9689	755.00
03/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	8978	9	9	9	0.00
03/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9028	9	9	9	0.00
03/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8928	9	9	9	0.00
03/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R211 On 02-February-12			Bond Future	116.66	116.7666	116.6580	116.7666	480.00
03/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6158	6	6	6	0.00
03/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6108	6	6	6	0.00
03/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6208	6	6	6	0.00
03/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R212 On 02-February-12			Bond Future	113.17	113.1651	113.1724	113.1651	2,677.00
03/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4672	5	5	5	0.00
03/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4722	5	5	5	0.00
03/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4622	5	5	5	0.00
03/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
03/01/2012	R213 On 02-February-12			Bond Future	8.89	86.0205	85.8700	86.0205	487.00
03/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	2242	2	2	2	0.00
03/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	2025	2	2	2	0.00
03/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	2474	3	2	3	0.00
03/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1231	1	1	1	0.00
03/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	1560	2	2	2	0.00
03/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1387	1	1	1	0.00
03/01/2012	R213 On 03-May-12			Bond Future	8.97	83.7156	83.5595	83.7156	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
03/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4772	5	5	5	0.00
03/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4551	5	5	5	0.00
03/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4997	5	5	5	0.00
03/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2485	2	2	2	0.00
03/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	2788	3	3	3	0.00
03/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	2633	3	3	3	0.00
03/01/2012	R213 On 02-August-12			Bond Future	9.04	84.9804	84.8189	84.9804	0.00
03/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5666	6	6	6	0.00
03/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5875	6	6	6	0.00
03/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5461	6	5	6	0.00
03/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4268	4	4	4	0.00
03/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	3936	4	4	4	0.00
03/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4099	4	4	4	0.00
03/01/2012	R213 On 01-November-12			Bond Future	9.12	82.7454	82.5786	82.7454	0.00
03/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	5038	5	5	5	0.00
03/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	5217	5	5	5	0.00
03/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4863	5	5	5	0.00
03/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6158	6	6	6	0.00
03/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	5742	6	6	6	0.00
03/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	5946	6	6	6	0.00
03/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
04/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0757 On 15-January-20			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
04/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	AL7T On 02-February-12			Index Future	409.69	413.0460	409.6940	413.0460	16.00
04/01/2012	AL7T On 03-May-12			Index Future	415.55	418.9470	415.5510	418.9470	0.00
04/01/2012	ALBI On 02-February-12			Index Future	372.87	375.7500	372.8710	375.7500	1,038.00
04/01/2012	ALBI On 03-May-12			Index Future	378.20	381.1190	378.2020	381.1190	0.00
04/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C186 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
04/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	CAAN On 30-March-12			Can-Do Future	0.36	0.3295	0.3564	0.3295	100,000.00
04/01/2012	CAAO On 30-March-12			Can-Do Future	0.10	0.1149	0.0973	0.1149	100,000.00
04/01/2012	CAAS On 31-January-12			Can-Do Future	0.16	0.1379	0.1606	0.1379	12,500.00
04/01/2012	CAAT On 29-February-12			Can-Do Future	0.12	0.1113	0.1245	0.1113	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	CAAU On 31-January-12			Can-Do Future	0.03	0.0454	0.0310	0.0454	19,481.00
04/01/2012	CAAV On 29-February-12			Can-Do Future	0.07	0.0825	0.0661	0.0825	12,987.00
04/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
04/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2012	GOVI On 02-February-12			GOVI	374.29	377.0200	374.2910	377.0200	184.00
04/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	52910	8	5	8	0.00
04/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	52810	8	5	8	0.00
04/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	53010	8	5	8	0.00
04/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
04/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
04/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
04/01/2012	GOVI On 03-May-12			GOVI	379.64	382.4070	379.6430	382.4070	0.00
04/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
04/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
04/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
04/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	23470	0	2	0	0.00
04/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	23670	0	2	0	0.00
04/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	23570	0	2	0	0.00
04/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2012	IGOV On 02-February-12			Index Future	167.52	167.5580	167.5180	167.5580	508.00
04/01/2012	IGOV On 03-May-12			Index Future	169.91	169.9520	169.9130	169.9520	0.00
04/01/2012	ILBI On 02-February-12			Index Future	454.66	454.4370	454.6610	454.4370	88.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	J157 On	15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/01/2012	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/01/2012	J201 On	22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/01/2012	J203 On	15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/01/2012	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/01/2012	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/01/2012	JBAF On	18-January-12			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	101.00
04/01/2012	JBAF On	15-February-12			Jibar Tradeable Future	5.61	94.4100	94.3900	94.4100	0.00
04/01/2012	JBAF On	20-March-12			Jibar Tradeable Future	5.60	94.4300	94.4000	94.4300	2,390.00
04/01/2012	JBAF On	18-April-12			Jibar Tradeable Future	5.59	94.4500	94.4100	94.4500	0.00
04/01/2012	JBAF On	16-May-12			Jibar Tradeable Future	5.59	94.4500	94.4100	94.4500	0.00
04/01/2012	JBAF On	20-June-12			Jibar Tradeable Future	5.61	94.4500	94.3900	94.4500	2,890.00
04/01/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.71	94.4000	94.2900	94.4000	44,760.00
04/01/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.85	94.3000	94.1500	94.3000	990.00
04/01/2012	JBAF On	20-March-13			Jibar Tradeable Future	6.09	94.0600	93.9100	94.0600	790.00
04/01/2012	JBAF On	19-June-13			Jibar Tradeable Future	6.36	93.7900	93.6400	93.7900	1,250.00
04/01/2012	JBAF On	18-September-13			Jibar Tradeable Future	6.64	93.5100	93.3600	93.5100	1,500.00
04/01/2012	JBAF On	18-December-13			Jibar Tradeable Future	6.89	93.2700	93.1100	93.2700	0.00
04/01/2012	JN02 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/01/2012	JN02 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
04/01/2012	JN02 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
04/01/2012	JN02 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
04/01/2012	JN02 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
04/01/2012	JN02 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
04/01/2012	JN02 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
04/01/2012	JN05 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/01/2012	JN05 On	02-February-12	7.50	Call	JNOTE	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
04/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
04/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
04/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
04/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
04/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
04/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
04/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
04/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
04/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
04/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
04/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
04/01/2012	OTH1 On 02-February-12			Index Future	364.95	368.5550	364.9540	368.5550	0.00
04/01/2012	R157 On 02-February-12			Bond Future	6.88	126.5689	126.1782	126.5689	10,866.00
04/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5586	6	6	6	0.00
04/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5752	6	6	6	0.00
04/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5419	6	5	6	0.00
04/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	163	0	0	0	0.00
04/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	6	0	0	0	130.00
04/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	934	1	1	1	0.00
04/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	32	0	0	0	3,960.00
04/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	100	0	0	0	1,320.00
04/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	251	0	0	0	0.00
04/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1321	2	1	2	0.00
04/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	180	0	0	0	3,960.00
04/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	1055	1	1	1	1,320.00
04/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1622	1	2	1	0.00
04/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	319	0	0	0	130.00
04/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2277	2	2	2	0.00
04/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1325	1	1	1	0.00
04/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	3162	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
04/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	1	0	0	0	0.00
04/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
04/01/2012	R157 On 03-May-12			Bond Future	6.97	121.5704	121.1742	121.5704	0.00
04/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4243	5	4	5	0.00
04/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4101	4	4	4	0.00
04/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4387	5	4	5	0.00
04/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	119	0	0	0	0.00
04/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	148	0	0	0	0.00
04/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	132	0	0	0	0.00
04/01/2012	R157 On 02-August-12			Bond Future	7.05	123.4080	123.0047	123.4080	0.00
04/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3506	4	4	4	0.00
04/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3394	4	3	4	0.00
04/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3616	4	4	4	0.00
04/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	626	1	1	1	0.00
04/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	700	1	1	1	0.00
04/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	664	1	1	1	0.00
04/01/2012	R157 On 01-November-12			Bond Future	7.14	118.4915	118.0816	118.4915	0.00
04/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1720	2	2	2	0.00
04/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1654	2	2	2	0.00
04/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1791	2	2	2	0.00
04/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	2052	2	2	2	0.00
04/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2196	2	2	2	0.00
04/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	2121	2	2	2	0.00
04/01/2012	R186 On 02-February-12			Bond Future	8.65	117.8649	116.7169	117.8649	27,833.00
04/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	3996	5	4	5	0.00
04/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4328	5	4	5	0.00
04/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3674	5	4	5	0.00
04/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	83	0	0	0	6,000.00
04/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
04/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	33046	34	33	34	0.00
04/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	104821	106	105	106	0.00
04/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	259	0	0	0	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	6415	5	6	5	0.00
04/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19495	18	19	18	0.00
04/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	919	1	1	1	0.00
04/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8752	8	9	8	0.00
04/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	691	0	1	0	0.00
04/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	799	1	1	1	100.00
04/01/2012	R186 On 03-May-12			Bond Future	8.73	119.5456	118.3929	119.5456	0.00
04/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5486	6	5	6	0.00
04/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5749	7	6	7	0.00
04/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5228	6	5	6	0.00
04/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3305	3	3	3	0.00
04/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2952	3	3	3	0.00
04/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	3125	3	3	3	0.00
04/01/2012	R186 On 02-August-12			Bond Future	8.82	116.0668	114.8823	116.0668	0.00
04/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5092	6	5	6	0.00
04/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5312	6	5	6	0.00
04/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	4881	5	5	5	0.00
04/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5931	5	6	5	0.00
04/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5471	5	5	5	0.00
04/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5695	5	6	5	0.00
04/01/2012	R186 On 01-November-12			Bond Future	8.90	117.8390	116.6507	117.8390	0.00
04/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5772	6	6	6	0.00
04/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	5984	7	6	7	0.00
04/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5571	6	6	6	0.00
04/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	7333	7	7	7	0.00
04/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6865	6	7	6	0.00
04/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	7092	7	7	7	0.00
04/01/2012	R189 On 02-February-12			Bond Future	218.90	218.8910	218.8966	218.8910	0.00
04/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	897	1	1	1	0.00
04/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	947	1	1	1	0.00
04/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	847	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
04/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R197 On 02-February-12			Bond Future	246.74	246.6861	246.7406	246.6861	965.00
04/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	9741	10	10	10	0.00
04/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9691	10	10	10	0.00
04/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9791	10	10	10	0.00
04/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R201 On 02-February-12			Bond Future	6.39	107.5331	107.2455	107.5331	3,124.00
04/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	4861	5	5	5	0.00
04/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	4987	5	5	5	0.00
04/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4734	5	5	5	0.00
04/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R201 On 03-May-12			Bond Future	6.45	109.0678	108.7796	109.0678	0.00
04/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3228	3	3	3	0.00
04/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3120	3	3	3	0.00
04/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3336	4	3	4	0.00
04/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	77	0	0	0	0.00
04/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	98	0	0	0	0.00
04/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	87	0	0	0	0.00
04/01/2012	R201 On 02-August-12			Bond Future	6.49	106.3094	106.0139	106.3094	0.00
04/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2649	3	3	3	0.00
04/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2564	3	3	3	0.00
04/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2732	3	3	3	0.00
04/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	388	0	0	0	0.00
04/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	438	0	0	0	0.00
04/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	414	0	0	0	0.00
04/01/2012	R201 On 01-November-12			Bond Future	6.52	107.9374	107.6394	107.9374	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
04/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1428	2	1	2	0.00
04/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1378	2	1	2	0.00
04/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1482	2	1	2	0.00
04/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1424	1	1	1	0.00
04/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1521	1	2	1	0.00
04/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1470	1	1	1	0.00
04/01/2012	R202 On 02-February-12			Bond Future	186.65	186.6030	186.6450	186.6030	36,743.00
04/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9645	10	10	10	0.00
04/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9595	10	10	10	0.00
04/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9695	10	10	10	0.00
04/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R203 On 02-February-12			Bond Future	7.54	107.0873	106.4699	107.0873	3,586.00
04/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5379	6	5	6	0.00
04/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5593	6	6	6	0.00
04/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5166	6	5	6	0.00
04/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	82	0	0	0	2,640.00
04/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	257	0	0	0	880.00
04/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	451	1	0	1	0.00
04/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2076	3	2	3	0.00
04/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	215	0	0	0	2,640.00
04/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1328	1	1	1	880.00
04/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1833	1	2	1	0.00
04/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	6	0	0	0	0.00
04/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2835	2	3	2	0.00
04/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	3	0	0	0	0.00
04/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	4	0	0	0	0.00
04/01/2012	R203 On 03-May-12			Bond Future	7.64	104.4568	103.8298	104.4568	0.00
04/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5079	6	5	6	0.00
04/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5256	6	5	6	0.00
04/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4904	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
04/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	373	0	0	0	0.00
04/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	310	0	0	0	0.00
04/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	340	0	0	0	0.00
04/01/2012	R203 On 02-August-12			Bond Future	7.73	106.0357	105.3975	106.0357	0.00
04/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4374	5	4	5	0.00
04/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4231	5	4	5	0.00
04/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4514	5	5	5	0.00
04/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1132	1	1	1	0.00
04/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1254	1	1	1	0.00
04/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1194	1	1	1	0.00
04/01/2012	R203 On 01-November-12			Bond Future	7.83	103.5006	102.8550	103.5006	0.00
04/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2585	3	3	3	0.00
04/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2689	3	3	3	0.00
04/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2488	3	2	3	0.00
04/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2996	3	3	3	0.00
04/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2794	2	3	2	0.00
04/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2891	3	3	3	0.00
04/01/2012	R204 On 02-February-12			Bond Future	7.83	102.6439	101.9350	102.6439	3,543.00
04/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5956	7	6	7	0.00
04/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6197	7	6	7	0.00
04/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5715	6	6	6	0.00
04/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	375	1	0	1	0.00
04/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	137	0	0	0	540.00
04/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1544	2	2	2	0.00
04/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	643	0	1	0	540.00
04/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	2121	2	2	2	0.00
04/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	15	0	0	0	0.00
04/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3240	3	3	3	0.00
04/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	9	0	0	0	0.00
04/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	11	0	0	0	0.00
04/01/2012	R204 On 03-May-12			Bond Future	7.93	104.1100	103.3894	104.1100	0.00
04/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4852	5	5	5	0.00
04/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4665	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
04/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5036	6	5	6	0.00
04/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	719	1	1	1	0.00
04/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	831	1	1	1	0.00
04/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	776	1	1	1	0.00
04/01/2012	R204 On 02-August-12			Bond Future	8.02	101.6544	100.9239	101.6544	0.00
04/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4167	5	4	5	0.00
04/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4322	5	4	5	0.00
04/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4014	4	4	4	0.00
04/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1919	2	2	2	0.00
04/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1750	2	2	2	0.00
04/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1833	2	2	2	0.00
04/01/2012	R204 On 01-November-12			Bond Future	8.11	103.2071	102.4694	103.2071	0.00
04/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3110	3	3	3	0.00
04/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	2997	3	3	3	0.00
04/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3230	4	3	4	0.00
04/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3524	3	4	3	0.00
04/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3768	3	4	3	0.00
04/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3642	3	4	3	0.00
04/01/2012	R206 On 02-February-12			Bond Future	6.16	103.0753	102.8775	103.0753	300.00
04/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3293	3	3	3	0.00
04/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3380	4	3	4	0.00
04/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3205	3	3	3	0.00
04/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R206 On 03-May-12			Bond Future	6.22	104.5479	104.3491	104.5479	0.00
04/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2068	2	2	2	0.00
04/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2140	2	2	2	0.00
04/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	1997	2	2	2	0.00
04/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	59	0	0	0	0.00
04/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	46	0	0	0	0.00
04/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	52	0	0	0	0.00
04/01/2012	R206 On 02-August-12			Bond Future	6.25	102.3646	102.1599	102.3646	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
04/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1647	2	2	2	0.00
04/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1597	2	2	2	0.00
04/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1698	2	2	2	0.00
04/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	268	0	0	0	0.00
04/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	301	0	0	0	0.00
04/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	284	0	0	0	0.00
04/01/2012	R206 On 01-November-12			Bond Future	6.25	103.9320	103.7258	103.9320	0.00
04/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	807	1	1	1	0.00
04/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	836	1	1	1	0.00
04/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	781	1	1	1	0.00
04/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1122	1	1	1	0.00
04/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	1062	1	1	1	0.00
04/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1090	1	1	1	0.00
04/01/2012	R207 On 02-February-12			Bond Future	8.06	96.4783	95.7794	96.4783	43,515.00
04/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5127	6	5	6	0.00
04/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5383	6	5	6	0.00
04/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4871	6	5	6	0.00
04/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	45	0	0	0	1,920.00
04/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	218	0	0	0	640.00
04/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	492	1	0	1	0.00
04/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2655	3	3	3	0.00
04/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	215	0	0	0	1,920.00
04/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1668	1	2	1	640.00
04/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2542	2	3	2	0.00
04/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	27	0	0	0	0.00
04/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4123	3	4	3	0.00
04/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	15	0	0	0	0.00
04/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	21	0	0	0	0.00
04/01/2012	R207 On 03-May-12			Bond Future	8.16	97.8547	97.1539	97.8547	10.00
04/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4350	5	4	5	0.00
04/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4166	5	4	5	0.00
04/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4537	5	5	5	0.00
04/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1107	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
04/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1259	1	1	1	0.00
04/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1181	1	1	1	0.00
04/01/2012	R207 On 02-August-12			Bond Future	8.25	95.6958	94.9783	95.6958	0.00
04/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4596	5	5	5	0.00
04/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4762	5	5	5	0.00
04/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4432	5	4	5	0.00
04/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2078	2	2	2	0.00
04/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1898	2	2	2	0.00
04/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1986	2	2	2	0.00
04/01/2012	R207 On 01-November-12			Bond Future	8.34	97.1648	96.4373	97.1648	0.00
04/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3462	4	3	4	0.00
04/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3339	4	3	4	0.00
04/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3592	4	4	4	0.00
04/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3782	3	4	3	0.00
04/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	4046	4	4	4	0.00
04/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3910	4	4	4	0.00
04/01/2012	R208 On 02-February-12			Bond Future	8.10	94.5914	93.7801	94.5914	14,084.00
04/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5241	6	5	6	0.00
04/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5515	6	6	6	0.00
04/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	4967	6	5	6	0.00
04/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	49	0	0	0	2,880.00
04/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	201	0	0	0	960.00
04/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	487	1	0	1	0.00
04/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2847	4	3	4	0.00
04/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	188	0	0	0	2,880.00
04/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1701	1	2	1	960.00
04/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2650	2	3	2	0.00
04/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	26	0	0	0	0.00
04/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	4071	3	4	3	0.00
04/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	15	0	0	0	0.00
04/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	20	0	0	0	0.00
04/01/2012	R208 On 03-May-12			Bond Future	8.19	92.5493	91.7282	92.5493	0.00
04/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5498	6	5	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
04/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5707	6	6	6	0.00
04/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5287	6	5	6	0.00
04/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	947	1	1	1	0.00
04/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	817	1	1	1	0.00
04/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	882	1	1	1	0.00
04/01/2012	R208 On 02-August-12			Bond Future	8.27	93.9469	93.1110	93.9469	0.00
04/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4885	5	5	5	0.00
04/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4710	5	5	5	0.00
04/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5063	6	5	6	0.00
04/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	2083	2	2	2	0.00
04/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2281	2	2	2	0.00
04/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2180	2	2	2	0.00
04/01/2012	R208 On 01-November-12			Bond Future	8.35	91.9907	91.1419	91.9907	0.00
04/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3534	4	4	4	0.00
04/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3675	4	4	4	0.00
04/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3402	4	3	4	0.00
04/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4256	4	4	4	0.00
04/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3966	4	4	4	0.00
04/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	4106	4	4	4	0.00
04/01/2012	R209 On 02-February-12			Bond Future	9.02	76.2079	75.1374	76.2079	2,916.00
04/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1631	2	2	2	0.00
04/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1453	2	1	2	0.00
04/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1823	2	2	2	0.00
04/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1603	1	2	1	0.00
04/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1997	2	2	2	0.00
04/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1791	1	2	1	0.00
04/01/2012	R209 On 03-May-12			Bond Future	9.10	74.1547	73.0686	74.1547	0.00
04/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3136	4	3	4	0.00
04/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	2964	4	3	4	0.00
04/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3316	4	3	4	0.00
04/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3678	3	4	3	0.00
04/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	4089	4	4	4	0.00
04/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3878	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
04/01/2012	R209 On 02-August-12			Bond Future	9.17	75.2762	74.1740	75.2762	0.00
04/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5011	6	5	6	0.00
04/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5203	6	5	6	0.00
04/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4822	5	5	5	0.00
04/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4593	4	5	4	0.00
04/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4243	4	4	4	0.00
04/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4415	4	4	4	0.00
04/01/2012	R209 On 01-November-12			Bond Future	9.24	73.2842	72.1666	73.2842	0.00
04/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4518	5	5	5	0.00
04/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4357	5	4	5	0.00
04/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4690	5	5	5	0.00
04/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	6108	6	6	6	0.00
04/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6536	6	7	6	0.00
04/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6315	6	6	6	0.00
04/01/2012	R210 On 02-February-12			Bond Future	140.01	139.9782	140.0099	139.9782	755.00
04/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	9010	9	9	9	0.00
04/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8960	9	9	9	0.00
04/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9060	9	9	9	0.00
04/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R211 On 02-February-12			Bond Future	116.67	116.6580	116.6709	116.6580	480.00
04/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6171	6	6	6	0.00
04/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6221	6	6	6	0.00
04/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6121	6	6	6	0.00
04/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R212 On 02-February-12			Bond Future	113.20	113.1724	113.1971	113.1724	2,677.00
04/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4697	5	5	5	0.00
04/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4647	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
04/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4747	5	5	5	0.00
04/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
04/01/2012	R213 On 02-February-12			Bond Future	9.03	85.8700	84.8204	85.8700	487.00
04/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1646	2	2	2	0.00
04/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1841	2	2	2	0.00
04/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1466	2	1	2	0.00
04/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	2051	2	2	2	0.00
04/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1647	1	2	1	0.00
04/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1840	1	2	1	0.00
04/01/2012	R213 On 03-May-12			Bond Future	9.11	83.5595	82.4949	83.5595	0.00
04/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4127	5	4	5	0.00
04/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4335	5	4	5	0.00
04/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	3923	5	4	5	0.00
04/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	3225	3	3	3	0.00
04/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2888	2	3	2	0.00
04/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	3053	3	3	3	0.00
04/01/2012	R213 On 02-August-12			Bond Future	9.18	84.8189	83.7466	84.8189	0.00
04/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5052	6	5	6	0.00
04/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5247	6	5	6	0.00
04/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4859	5	5	5	0.00
04/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4739	4	5	4	0.00
04/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4381	4	4	4	0.00
04/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4557	4	5	4	0.00
04/01/2012	R213 On 01-November-12			Bond Future	9.26	82.5786	81.4918	82.5786	0.00
04/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4496	5	4	5	0.00
04/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4662	5	5	5	0.00
04/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4333	5	4	5	0.00
04/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6714	6	7	6	0.00
04/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6274	6	6	6	0.00
04/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6491	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
04/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
05/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	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
05/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	AL7T On 02-February-12			Index Future	409.22	409.6940	409.2240	409.6940	16.00
05/01/2012	AL7T On 03-May-12			Index Future	415.08	415.5510	415.0800	415.5510	0.00
05/01/2012	ALBI On 02-February-12			Index Future	372.44	372.8710	372.4410	372.8710	1,038.00
05/01/2012	ALBI On 03-May-12			Index Future	377.77	378.2020	377.7710	378.2020	0.00
05/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	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
05/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	CAAN On 30-March-12			Can-Do Future	0.39	0.3564	0.3915	0.3564	100,000.00
05/01/2012	CAAO On 30-March-12			Can-Do Future	0.08	0.0973	0.0811	0.0973	100,000.00
05/01/2012	CAAS On 31-January-12			Can-Do Future	0.19	0.1606	0.1862	0.1606	12,500.00
05/01/2012	CAAT On 29-February-12			Can-Do Future	0.14	0.1245	0.1386	0.1245	12,500.00
05/01/2012	CAAU On 31-January-12			Can-Do Future	0.02	0.0310	0.0198	0.0310	19,481.00
05/01/2012	CAAV On 29-February-12			Can-Do Future	0.05	0.0661	0.0521	0.0661	12,987.00
05/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
05/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2012	GOVI On 02-February-12			GOVI	373.87	374.2910	373.8710	374.2910	184.00
05/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	48710	5	5	5	0.00
05/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	48610	5	5	5	0.00
05/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	48810	5	5	5	0.00
05/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
05/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
05/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
05/01/2012	GOVI On 03-May-12			GOVI	379.22	379.6430	379.2210	379.6430	0.00
05/01/2012	GOVI On 03-May-12	382.00	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
05/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
05/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
05/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	27690	2	3	2	0.00
05/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	27890	2	3	2	0.00
05/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	27790	2	3	2	0.00
05/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2012	IGOV On 02-February-12			Index Future	167.53	167.5180	167.5280	167.5180	508.00
05/01/2012	IGOV On 03-May-12			Index Future	169.93	169.9130	169.9260	169.9130	0.00
05/01/2012	ILBI On 02-February-12			Index Future	454.66	454.6610	454.6610	454.6610	88.00
05/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	101.00
05/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	0.00
05/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.4000	94.3900	94.4000	2,390.00
05/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	0.00
05/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.4100	94.3800	94.4100	0.00
05/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3900	94.3600	94.3900	2,890.00
05/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2900	94.2500	94.2900	44,760.00
05/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.92	94.1500	94.0800	94.1500	990.00
05/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.14	93.9100	93.8600	93.9100	790.00
05/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.39	93.6400	93.6100	93.6400	1,250.00
05/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.65	93.3600	93.3500	93.3600	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.86	93.1100	93.1400	93.1100	0.00
05/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
05/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
05/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
05/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
05/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
05/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
05/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
05/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
05/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
05/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
05/01/2012	OTH1 On 02-February-12			Index Future	364.48	364.9540	364.4790	364.9540	0.00
05/01/2012	R157 On 02-February-12			Bond Future	6.89	126.1782	126.1286	126.1782	10,866.00
05/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5536	6	6	6	0.00
05/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5703	6	6	6	0.00
05/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5369	5	5	5	0.00
05/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	4	0	0	0	130.00
05/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	892	1	1	1	0.00
05/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	146	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	27	0	0	0	3,960.00
05/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1274	1	1	1	0.00
05/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	88	0	0	0	1,320.00
05/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	229	0	0	0	0.00
05/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	1083	1	1	1	1,320.00
05/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	182	0	0	0	3,960.00
05/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1659	2	2	2	0.00
05/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1358	1	1	1	0.00
05/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	3209	3	3	3	0.00
05/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	327	0	0	0	130.00
05/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2321	2	2	2	0.00
05/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R157 On 03-May-12			Bond Future	6.99	121.1742	121.1249	121.1742	0.00
05/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4196	4	4	4	0.00
05/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4054	4	4	4	0.00
05/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4339	4	4	4	0.00
05/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	120	0	0	0	0.00
05/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	150	0	0	0	0.00
05/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	135	0	0	0	0.00
05/01/2012	R157 On 02-August-12			Bond Future	7.06	123.0047	122.9712	123.0047	0.00
05/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3478	4	3	4	0.00
05/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3587	4	4	4	0.00
05/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3366	3	3	3	0.00
05/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	705	1	1	1	0.00
05/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	631	1	1	1	0.00
05/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	670	1	1	1	0.00
05/01/2012	R157 On 01-November-12			Bond Future	7.15	118.0816	118.0508	118.0816	0.00
05/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1702	2	2	2	0.00
05/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1637	2	2	2	0.00
05/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1772	2	2	2	0.00
05/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	2064	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2210	2	2	2	0.00
05/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	2134	2	2	2	0.00
05/01/2012	R186 On 02-February-12			Bond Future	8.66	116.7169	116.5425	116.7169	27,833.00
05/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	3838	4	4	4	0.00
05/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4167	4	4	4	0.00
05/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3520	4	4	4	0.00
05/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	69	0	0	0	6,000.00
05/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
05/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	225	0	0	0	100.00
05/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	32872	33	33	33	0.00
05/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	104646	105	105	105	0.00
05/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	6555	6	7	6	0.00
05/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19670	19	20	19	0.00
05/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	940	1	1	1	0.00
05/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8912	9	9	9	0.00
05/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	704	1	1	1	0.00
05/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	815	1	1	1	100.00
05/01/2012	R186 On 03-May-12			Bond Future	8.75	118.3929	118.2129	118.3929	0.00
05/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5360	5	5	5	0.00
05/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5621	6	6	6	0.00
05/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5105	5	5	5	0.00
05/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3362	3	3	3	0.00
05/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	3004	3	3	3	0.00
05/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	3179	3	3	3	0.00
05/01/2012	R186 On 02-August-12			Bond Future	8.84	114.8823	114.7234	114.8823	0.00
05/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	4999	5	5	5	0.00
05/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	4791	5	5	5	0.00
05/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5217	5	5	5	0.00
05/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5535	5	6	5	0.00
05/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	6000	6	6	6	0.00
05/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5761	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
05/01/2012	R186 On	01-November-12			Bond Future	8.92	116.6507	116.4862	116.6507	0.00
05/01/2012	R186 On	01-November-12	8.75	Call	Bond Future	5680	6	6	6	0.00
05/01/2012	R186 On	01-November-12	8.80	Call	Bond Future	5891	6	6	6	0.00
05/01/2012	R186 On	01-November-12	8.70	Call	Bond Future	5481	6	5	6	0.00
05/01/2012	R186 On	01-November-12	8.70	Put	Bond Future	7408	7	7	7	0.00
05/01/2012	R186 On	01-November-12	8.80	Put	Bond Future	6936	7	7	7	0.00
05/01/2012	R186 On	01-November-12	8.75	Put	Bond Future	7165	7	7	7	0.00
05/01/2012	R189 On	02-February-12			Bond Future	218.90	218.8966	218.8985	218.8966	0.00
05/01/2012	R189 On	02-February-12	218.00	Call	Bond Future	899	1	1	1	0.00
05/01/2012	R189 On	02-February-12	217.95	Call	Bond Future	949	1	1	1	0.00
05/01/2012	R189 On	02-February-12	218.05	Call	Bond Future	849	1	1	1	0.00
05/01/2012	R189 On	02-February-12	218.05	Put	Bond Future	1	0	0	0	0.00
05/01/2012	R189 On	02-February-12	217.95	Put	Bond Future	1	0	0	0	0.00
05/01/2012	R189 On	02-February-12	218.00	Put	Bond Future	1	0	0	0	0.00
05/01/2012	R197 On	02-February-12			Bond Future	246.76	246.7406	246.7587	246.7406	965.00
05/01/2012	R197 On	02-February-12	237.00	Call	Bond Future	9759	10	10	10	0.00
05/01/2012	R197 On	02-February-12	237.05	Call	Bond Future	9709	10	10	10	0.00
05/01/2012	R197 On	02-February-12	236.95	Call	Bond Future	9809	10	10	10	0.00
05/01/2012	R197 On	02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R197 On	02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R197 On	02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R201 On	02-February-12			Bond Future	6.39	107.2455	107.2214	107.2455	3,124.00
05/01/2012	R201 On	02-February-12	8.25	Call	Bond Future	4836	5	5	5	0.00
05/01/2012	R201 On	02-February-12	8.20	Call	Bond Future	4710	5	5	5	0.00
05/01/2012	R201 On	02-February-12	8.30	Call	Bond Future	4963	5	5	5	0.00
05/01/2012	R201 On	02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R201 On	02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R201 On	02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R201 On	03-May-12			Bond Future	6.46	108.7796	108.7550	108.7796	0.00
05/01/2012	R201 On	03-May-12	7.75	Call	Bond Future	3204	3	3	3	0.00
05/01/2012	R201 On	03-May-12	7.70	Call	Bond Future	3096	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
05/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3312	3	3	3	0.00
05/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	77	0	0	0	0.00
05/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	98	0	0	0	0.00
05/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	88	0	0	0	0.00
05/01/2012	R201 On 02-August-12			Bond Future	6.49	106.0139	106.0027	106.0139	0.00
05/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2638	3	3	3	0.00
05/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2721	3	3	3	0.00
05/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2553	3	3	3	0.00
05/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	438	0	0	0	0.00
05/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	388	0	0	0	0.00
05/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	414	0	0	0	0.00
05/01/2012	R201 On 01-November-12			Bond Future	6.53	107.6394	107.6314	107.6394	0.00
05/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1422	1	1	1	0.00
05/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1372	1	1	1	0.00
05/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1475	1	1	1	0.00
05/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1425	1	1	1	0.00
05/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1523	2	2	2	0.00
05/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1472	1	1	1	0.00
05/01/2012	R202 On 02-February-12			Bond Future	186.66	186.6450	186.6589	186.6450	36,743.00
05/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9659	10	10	10	0.00
05/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9709	10	10	10	0.00
05/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9609	10	10	10	0.00
05/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R203 On 02-February-12			Bond Future	7.57	106.4699	106.3323	106.4699	3,586.00
05/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5242	5	5	5	0.00
05/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5455	6	5	6	0.00
05/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5028	5	5	5	0.00
05/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	65	0	0	0	2,640.00
05/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	1954	2	2	2	0.00
05/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	218	0	0	0	880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	394	0	0	0	0.00
05/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1408	1	1	1	880.00
05/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	230	0	0	0	2,640.00
05/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1931	2	2	2	0.00
05/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	6	0	0	0	0.00
05/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2956	3	3	3	0.00
05/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	3	0	0	0	0.00
05/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	4	0	0	0	0.00
05/01/2012	R203 On 03-May-12			Bond Future	7.67	103.8298	103.6979	103.8298	0.00
05/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	4962	5	5	5	0.00
05/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5138	5	5	5	0.00
05/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4788	5	5	5	0.00
05/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	389	0	0	0	0.00
05/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	324	0	0	0	0.00
05/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	355	0	0	0	0.00
05/01/2012	R203 On 02-August-12			Bond Future	7.76	105.3975	105.2755	105.3975	0.00
05/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4283	4	4	4	0.00
05/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4422	5	4	5	0.00
05/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4141	4	4	4	0.00
05/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1286	1	1	1	0.00
05/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1162	1	1	1	0.00
05/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1225	1	1	1	0.00
05/01/2012	R203 On 01-November-12			Bond Future	7.86	102.8550	102.7305	102.8550	0.00
05/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2520	3	3	3	0.00
05/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2621	3	3	3	0.00
05/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2424	2	2	2	0.00
05/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	3057	3	3	3	0.00
05/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2850	3	3	3	0.00
05/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2951	3	3	3	0.00
05/01/2012	R204 On 02-February-12			Bond Future	7.87	101.9350	101.7246	101.9350	3,543.00
05/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5746	6	6	6	0.00
05/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	5987	6	6	6	0.00
05/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5506	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
05/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	107	0	0	0	540.00
05/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1395	2	1	2	0.00
05/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	312	0	0	0	0.00
05/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	2269	2	2	2	0.00
05/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	704	1	1	1	540.00
05/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	16	0	0	0	0.00
05/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3420	3	3	3	0.00
05/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	9	0	0	0	0.00
05/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	12	0	0	0	0.00
05/01/2012	R204 On 03-May-12			Bond Future	7.97	103.3894	103.1810	103.3894	0.00
05/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4684	5	5	5	0.00
05/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4500	5	5	5	0.00
05/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	4866	5	5	5	0.00
05/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	757	1	1	1	0.00
05/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	874	1	1	1	0.00
05/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	816	1	1	1	0.00
05/01/2012	R204 On 02-August-12			Bond Future	8.06	100.9239	100.7227	100.9239	0.00
05/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4033	4	4	4	0.00
05/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	3882	4	4	4	0.00
05/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4186	4	4	4	0.00
05/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1815	2	2	2	0.00
05/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1988	2	2	2	0.00
05/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1900	2	2	2	0.00
05/01/2012	R204 On 01-November-12			Bond Future	8.15	102.4694	102.2707	102.4694	0.00
05/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3007	3	3	3	0.00
05/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	2897	3	3	3	0.00
05/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3125	3	3	3	0.00
05/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3618	4	4	4	0.00
05/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3867	4	4	4	0.00
05/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3738	4	4	4	0.00
05/01/2012	R206 On 02-February-12			Bond Future	6.16	102.8775	102.8793	102.8775	300.00
05/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3294	3	3	3	0.00
05/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3207	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
05/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3382	3	3	3	0.00
05/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R206 On 03-May-12			Bond Future	6.22	104.3491	104.3523	104.3491	0.00
05/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2070	2	2	2	0.00
05/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2142	2	2	2	0.00
05/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	1999	2	2	2	0.00
05/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	57	0	0	0	0.00
05/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	44	0	0	0	0.00
05/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	50	0	0	0	0.00
05/01/2012	R206 On 02-August-12			Bond Future	6.24	102.1599	102.1764	102.1599	0.00
05/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1659	2	2	2	0.00
05/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1710	2	2	2	0.00
05/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1608	2	2	2	0.00
05/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	296	0	0	0	0.00
05/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	263	0	0	0	0.00
05/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	280	0	0	0	0.00
05/01/2012	R206 On 01-November-12			Bond Future	6.23	103.7258	103.7453	103.7258	0.00
05/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	815	1	1	1	0.00
05/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	844	1	1	1	0.00
05/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	788	1	1	1	0.00
05/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1109	1	1	1	0.00
05/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	1050	1	1	1	0.00
05/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1079	1	1	1	0.00
05/01/2012	R207 On 02-February-12			Bond Future	8.08	95.7794	95.6729	95.7794	43,515.00
05/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5021	5	5	5	0.00
05/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5277	5	5	5	0.00
05/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4765	5	5	5	0.00
05/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	37	0	0	0	1,920.00
05/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2555	3	3	3	0.00
05/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	190	0	0	0	640.00
05/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	444	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1727	2	2	2	640.00
05/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	222	0	0	0	1,920.00
05/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2621	3	3	3	0.00
05/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	28	0	0	0	0.00
05/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4222	4	4	4	0.00
05/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	16	0	0	0	0.00
05/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	21	0	0	0	0.00
05/01/2012	R207 On 03-May-12			Bond Future	8.18	97.1539	97.0450	97.1539	10.00
05/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4264	4	4	4	0.00
05/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4082	4	4	4	0.00
05/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4449	5	4	5	0.00
05/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1128	1	1	1	0.00
05/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1284	1	1	1	0.00
05/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1204	1	1	1	0.00
05/01/2012	R207 On 02-August-12			Bond Future	8.27	94.9783	94.8831	94.9783	0.00
05/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4527	5	5	5	0.00
05/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4365	4	4	4	0.00
05/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4693	5	5	5	0.00
05/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1924	2	2	2	0.00
05/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2106	2	2	2	0.00
05/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	2013	2	2	2	0.00
05/01/2012	R207 On 01-November-12			Bond Future	8.36	96.4373	96.3397	96.4373	0.00
05/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3407	3	3	3	0.00
05/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3286	3	3	3	0.00
05/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3537	4	4	4	0.00
05/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3825	4	4	4	0.00
05/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	4090	4	4	4	0.00
05/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3953	4	4	4	0.00
05/01/2012	R208 On 02-February-12			Bond Future	8.12	93.7801	93.6658	93.7801	14,084.00
05/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5127	5	5	5	0.00
05/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5400	6	5	6	0.00
05/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	4853	5	5	5	0.00
05/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	40	0	0	0	2,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2739	3	3	3	0.00
05/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	174	0	0	0	960.00
05/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	437	0	0	0	0.00
05/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1766	2	2	2	960.00
05/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	194	0	0	0	2,880.00
05/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2737	3	3	3	0.00
05/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	26	0	0	0	0.00
05/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	4176	4	4	4	0.00
05/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	14	0	0	0	0.00
05/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	20	0	0	0	0.00
05/01/2012	R208 On 03-May-12			Bond Future	8.21	91.7282	91.6108	91.7282	0.00
05/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5399	5	5	5	0.00
05/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5606	6	6	6	0.00
05/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5189	5	5	5	0.00
05/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	966	1	1	1	0.00
05/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	833	1	1	1	0.00
05/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	901	1	1	1	0.00
05/01/2012	R208 On 02-August-12			Bond Future	8.29	93.1110	93.0079	93.1110	0.00
05/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4811	5	5	5	0.00
05/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	4988	5	5	5	0.00
05/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4637	5	5	5	0.00
05/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2312	2	2	2	0.00
05/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	2111	2	2	2	0.00
05/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2209	2	2	2	0.00
05/01/2012	R208 On 01-November-12			Bond Future	8.37	91.1419	91.0358	91.1419	0.00
05/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3476	4	3	4	0.00
05/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3615	4	4	4	0.00
05/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3345	3	3	3	0.00
05/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4306	4	4	4	0.00
05/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	4012	4	4	4	0.00
05/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	4154	4	4	4	0.00
05/01/2012	R209 On 02-February-12			Bond Future	9.04	75.1374	75.0309	75.1374	2,916.00
05/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1549	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1737	2	2	2	0.00
05/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1375	1	1	1	0.00
05/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	2025	2	2	2	0.00
05/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1623	2	2	2	0.00
05/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1816	2	2	2	0.00
05/01/2012	R209 On 03-May-12			Bond Future	9.11	73.0686	72.9636	73.0686	0.00
05/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3070	3	3	3	0.00
05/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	2900	3	3	3	0.00
05/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3249	3	3	3	0.00
05/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3716	4	4	4	0.00
05/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	4129	4	4	4	0.00
05/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3916	4	4	4	0.00
05/01/2012	R209 On 02-August-12			Bond Future	9.18	74.1740	74.0704	74.1740	0.00
05/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	4943	5	5	5	0.00
05/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4756	5	5	5	0.00
05/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5134	5	5	5	0.00
05/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4278	4	4	4	0.00
05/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4631	5	5	5	0.00
05/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4451	4	4	4	0.00
05/01/2012	R209 On 01-November-12			Bond Future	9.26	72.1666	72.0643	72.1666	0.00
05/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4460	5	4	5	0.00
05/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4300	4	4	4	0.00
05/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4630	5	5	5	0.00
05/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	6151	6	6	6	0.00
05/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6581	7	7	7	0.00
05/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6359	6	6	6	0.00
05/01/2012	R210 On 02-February-12			Bond Future	140.02	140.0099	140.0205	140.0099	755.00
05/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	9020	9	9	9	0.00
05/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8970	9	9	9	0.00
05/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9070	9	9	9	0.00
05/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R210 On 02-February-12	131.00	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
05/01/2012	R211 On 02-February-12			Bond Future	116.68	116.6709	116.6752	116.6709	480.00
05/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6175	6	6	6	0.00
05/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6125	6	6	6	0.00
05/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6225	6	6	6	0.00
05/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R212 On 02-February-12			Bond Future	113.21	113.1971	113.2054	113.1971	2,677.00
05/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4705	5	5	5	0.00
05/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4755	5	5	5	0.00
05/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4655	5	5	5	0.00
05/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
05/01/2012	R213 On 02-February-12			Bond Future	9.04	84.8204	84.7119	84.8204	487.00
05/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1563	2	2	2	0.00
05/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1387	1	1	1	0.00
05/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1754	2	2	2	0.00
05/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1669	2	2	2	0.00
05/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	2080	2	2	2	0.00
05/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1866	2	2	2	0.00
05/01/2012	R213 On 03-May-12			Bond Future	9.12	82.4949	82.3880	82.4949	0.00
05/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4051	4	4	4	0.00
05/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4258	4	4	4	0.00
05/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	3849	4	4	4	0.00
05/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	3258	3	3	3	0.00
05/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2918	3	3	3	0.00
05/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	3084	3	3	3	0.00
05/01/2012	R213 On 02-August-12			Bond Future	9.20	83.7466	83.6412	83.7466	0.00
05/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	4983	5	5	5	0.00
05/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5178	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4792	5	5	5	0.00
05/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4777	5	5	5	0.00
05/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4417	4	4	4	0.00
05/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4594	5	5	5	0.00
05/01/2012	R213 On 01-November-12			Bond Future	9.28	81.4918	81.3881	81.4918	0.00
05/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4438	4	4	4	0.00
05/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4603	5	5	5	0.00
05/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4276	4	4	4	0.00
05/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6761	7	7	7	0.00
05/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6318	6	6	6	0.00
05/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6537	6	7	6	0.00
05/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
06/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0957 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
06/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	AL7T On 02-February-12			Index Future	409.27	409.2240	409.2710	409.2240	16.00
06/01/2012	AL7T On 03-May-12			Index Future	415.13	415.0800	415.1270	415.0800	0.00
06/01/2012	ALBI On 02-February-12			Index Future	372.67	372.4410	372.6710	372.4410	1,038.00
06/01/2012	ALBI On 03-May-12			Index Future	378.00	377.7710	378.0030	377.7710	0.00
06/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C204 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
06/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	CAAN On 30-March-12			Can-Do Future	0.37	0.3915	0.3747	0.3915	100,000.00
06/01/2012	CAAO On 30-March-12			Can-Do Future	0.09	0.0811	0.0852	0.0811	100,000.00
06/01/2012	CAAS On 31-January-12			Can-Do Future	0.18	0.1862	0.1812	0.1862	12,500.00
06/01/2012	CAAT On 29-February-12			Can-Do Future	0.14	0.1386	0.1368	0.1386	12,500.00
06/01/2012	CAAU On 31-January-12			Can-Do Future	0.02	0.0198	0.0205	0.0198	19,481.00
06/01/2012	CAAV On 29-February-12			Can-Do Future	0.05	0.0521	0.0540	0.0521	12,987.00
06/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
06/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	GOVI On 02-February-12			GOVI	374.09	373.8710	374.0900	373.8710	185.00
06/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	50900	5	5	5	0.00
06/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	50800	5	5	5	0.00
06/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	51000	5	5	5	0.00
06/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 03-May-12			GOVI	379.44	379.2210	379.4420	379.2210	0.00
06/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	25480	3	3	3	0.00
06/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	25680	3	3	3	0.00
06/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	25580	3	3	3	0.00
06/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2012	IGOV On 02-February-12			Index Future	167.54	167.5280	167.5390	167.5280	510.00
06/01/2012	IGOV On 03-May-12			Index Future	169.94	169.9260	169.9360	169.9260	0.00
06/01/2012	ILBI On 02-February-12			Index Future	454.71	454.6610	454.7100	454.6610	88.00
06/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	JBAF On	18-January-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	101.00
06/01/2012	JBAF On	15-February-12			Jibar Tradeable Future	5.61	94.4000	94.3900	94.4000	0.00
06/01/2012	JBAF On	20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
06/01/2012	JBAF On	18-April-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
06/01/2012	JBAF On	16-May-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
06/01/2012	JBAF On	20-June-12			Jibar Tradeable Future	5.66	94.3600	94.3400	94.3600	2,890.00
06/01/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	44,760.00
06/01/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.93	94.0800	94.0700	94.0800	990.00
06/01/2012	JBAF On	20-March-13			Jibar Tradeable Future	6.15	93.8600	93.8500	93.8600	790.00
06/01/2012	JBAF On	19-June-13			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	1,250.00
06/01/2012	JBAF On	18-September-13			Jibar Tradeable Future	6.66	93.3500	93.3400	93.3500	1,500.00
06/01/2012	JBAF On	18-December-13			Jibar Tradeable Future	6.91	93.1400	93.0900	93.1400	0.00
06/01/2012	JN02 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2012	JN02 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN02 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
06/01/2012	JN02 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN02 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
06/01/2012	JN02 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN02 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN05 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2012	JN05 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN05 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN05 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
06/01/2012	JN05 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN05 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
06/01/2012	JN05 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN10 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2012	JN10 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN10 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN10 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
06/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
06/01/2012	OTH1 On 02-February-12			Index Future	364.76	364.4790	364.7620	364.4790	0.00
06/01/2012	R157 On 02-February-12			Bond Future	6.87	126.1286	126.1853	126.1286	10,866.00
06/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5593	6	6	6	0.00
06/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5759	6	6	6	0.00
06/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5426	5	5	5	0.00
06/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	4	0	0	0	130.00
06/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	920	1	1	1	0.00
06/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	150	0	0	0	0.00
06/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	27	0	0	0	3,960.00
06/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1312	1	1	1	0.00
06/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	90	0	0	0	1,320.00
06/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	236	0	0	0	0.00
06/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	1033	1	1	1	1,320.00
06/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	164	0	0	0	3,960.00
06/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1605	2	2	2	0.00
06/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1305	1	1	1	0.00
06/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	3153	3	3	3	0.00
06/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	298	0	0	0	130.00
06/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2265	2	2	2	0.00
06/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R157 On 03-May-12			Bond Future	6.97	121.1249	121.1841	121.1249	0.00
06/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4248	4	4	4	0.00
06/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4106	4	4	4	0.00
06/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4392	4	4	4	0.00
06/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	114	0	0	0	0.00
06/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	143	0	0	0	0.00
06/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	127	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R157 On 02-August-12			Bond Future	7.04	122.9712	123.0383	122.9712	0.00
06/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3525	3	4	3	0.00
06/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3635	4	4	4	0.00
06/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3412	3	3	3	0.00
06/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	684	1	1	1	0.00
06/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	612	1	1	1	0.00
06/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	650	1	1	1	0.00
06/01/2012	R157 On 01-November-12			Bond Future	7.13	118.0508	118.1180	118.0508	0.00
06/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1731	2	2	2	0.00
06/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1664	2	2	2	0.00
06/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1802	2	2	2	0.00
06/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	2026	2	2	2	0.00
06/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2170	2	2	2	0.00
06/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	2096	2	2	2	0.00
06/01/2012	R186 On 02-February-12			Bond Future	8.65	116.5425	116.6893	116.5425	27,833.00
06/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	3918	4	4	4	0.00
06/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4253	4	4	4	0.00
06/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3594	4	4	4	0.00
06/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	67	0	0	0	6,000.00
06/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
06/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	225	0	0	0	100.00
06/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	33019	33	33	33	0.00
06/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	104793	105	105	105	0.00
06/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	6408	7	6	7	0.00
06/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19523	20	20	20	0.00
06/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	867	1	1	1	0.00
06/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8763	9	9	9	0.00
06/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	644	1	1	1	0.00
06/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	748	1	1	1	100.00
06/01/2012	R186 On 03-May-12			Bond Future	8.74	118.2129	118.3659	118.2129	0.00
06/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5435	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
06/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5699	6	6	6	0.00
06/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5177	5	5	5	0.00
06/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3281	3	3	3	0.00
06/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2929	3	3	3	0.00
06/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	3101	3	3	3	0.00
06/01/2012	R186 On 02-August-12			Bond Future	8.82	114.7234	114.8823	114.7234	0.00
06/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5066	5	5	5	0.00
06/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	4856	5	5	5	0.00
06/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5287	5	5	5	0.00
06/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5446	6	5	6	0.00
06/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5906	6	6	6	0.00
06/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5669	6	6	6	0.00
06/01/2012	R186 On 01-November-12			Bond Future	8.90	116.4862	116.6421	116.4862	0.00
06/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5746	6	6	6	0.00
06/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	5959	6	6	6	0.00
06/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5546	5	6	5	0.00
06/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	7317	7	7	7	0.00
06/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6848	7	7	7	0.00
06/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	7075	7	7	7	0.00
06/01/2012	R189 On 02-February-12			Bond Future	218.90	218.8985	218.9004	218.8985	0.00
06/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	900	1	1	1	0.00
06/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	950	1	1	1	0.00
06/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	850	1	1	1	0.00
06/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R197 On 02-February-12			Bond Future	246.78	246.7587	246.7770	246.7587	965.00
06/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	9777	10	10	10	0.00
06/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9727	10	10	10	0.00
06/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9827	10	10	10	0.00
06/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R197 On 02-February-12	237.05	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
06/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R201 On 02-February-12			Bond Future	6.37	107.2214	107.2777	107.2214	3,124.00
06/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	4893	5	5	5	0.00
06/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4766	5	5	5	0.00
06/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5019	5	5	5	0.00
06/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R201 On 03-May-12			Bond Future	6.43	108.7550	108.8140	108.7550	0.00
06/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3257	3	3	3	0.00
06/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3148	3	3	3	0.00
06/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3366	3	3	3	0.00
06/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	72	0	0	0	0.00
06/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	91	0	0	0	0.00
06/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	82	0	0	0	0.00
06/01/2012	R201 On 02-August-12			Bond Future	6.46	106.0027	106.0675	106.0027	0.00
06/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2686	3	3	3	0.00
06/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2770	3	3	3	0.00
06/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2600	3	3	3	0.00
06/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	420	0	0	0	0.00
06/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	372	0	0	0	0.00
06/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	397	0	0	0	0.00
06/01/2012	R201 On 01-November-12			Bond Future	6.49	107.6314	107.6957	107.6314	0.00
06/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1452	1	1	1	0.00
06/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1401	1	1	1	0.00
06/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1506	1	2	1	0.00
06/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1391	1	1	1	0.00
06/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1488	2	1	2	0.00
06/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1438	1	1	1	0.00
06/01/2012	R202 On 02-February-12			Bond Future	186.67	186.6589	186.6731	186.6589	36,743.00
06/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9673	10	10	10	0.00
06/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9723	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9623	10	10	10	0.00
06/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R203 On 02-February-12			Bond Future	7.55	106.3323	106.4102	106.3323	3,586.00
06/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5319	5	5	5	0.00
06/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5532	5	6	5	0.00
06/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5105	5	5	5	0.00
06/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	66	0	0	0	2,640.00
06/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2007	2	2	2	0.00
06/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	224	0	0	0	880.00
06/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	406	0	0	0	0.00
06/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1343	1	1	1	880.00
06/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	205	0	0	0	2,640.00
06/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1859	2	2	2	0.00
06/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	5	0	0	0	0.00
06/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2879	3	3	3	0.00
06/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	2	0	0	0	0.00
06/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	3	0	0	0	0.00
06/01/2012	R203 On 03-May-12			Bond Future	7.65	103.6979	103.7726	103.6979	0.00
06/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5021	5	5	5	0.00
06/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5198	5	5	5	0.00
06/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4846	5	5	5	0.00
06/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	372	0	0	0	0.00
06/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	309	0	0	0	0.00
06/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	339	0	0	0	0.00
06/01/2012	R203 On 02-August-12			Bond Future	7.74	105.2755	105.3596	105.2755	0.00
06/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4337	4	4	4	0.00
06/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4477	4	4	4	0.00
06/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4194	4	4	4	0.00
06/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1255	1	1	1	0.00
06/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1133	1	1	1	0.00
06/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1195	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
06/01/2012	R203 On 01-November-12			Bond Future	7.84	102.7305	102.8148	102.7305	0.00
06/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2556	3	3	3	0.00
06/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2659	3	3	3	0.00
06/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2460	2	2	2	0.00
06/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	3008	3	3	3	0.00
06/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2804	3	3	3	0.00
06/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2902	3	3	3	0.00
06/01/2012	R204 On 02-February-12			Bond Future	7.86	101.7246	101.7613	101.7246	3,543.00
06/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5781	6	6	6	0.00
06/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6022	6	6	6	0.00
06/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5540	6	6	6	0.00
06/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	103	0	0	0	540.00
06/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1400	1	1	1	0.00
06/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	306	0	0	0	0.00
06/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	2226	2	2	2	0.00
06/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	673	1	1	1	540.00
06/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	14	0	0	0	0.00
06/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3379	3	3	3	0.00
06/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	7	0	0	0	0.00
06/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	10	0	0	0	0.00
06/01/2012	R204 On 03-May-12			Bond Future	7.96	103.1810	103.2166	103.1810	0.00
06/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4704	5	5	5	0.00
06/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4519	5	5	5	0.00
06/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	4886	5	5	5	0.00
06/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	741	1	1	1	0.00
06/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	858	1	1	1	0.00
06/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	801	1	1	1	0.00
06/01/2012	R204 On 02-August-12			Bond Future	8.05	100.7227	100.7619	100.7227	0.00
06/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4051	4	4	4	0.00
06/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	3900	4	4	4	0.00
06/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4204	4	4	4	0.00
06/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1794	2	2	2	0.00
06/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1967	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1879	2	2	2	0.00
06/01/2012	R204 On 01-November-12			Bond Future	8.15	102.2707	102.3085	102.2707	0.00
06/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3020	3	3	3	0.00
06/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	2909	3	3	3	0.00
06/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3138	3	3	3	0.00
06/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3593	4	4	4	0.00
06/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3841	4	4	4	0.00
06/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3713	4	4	4	0.00
06/01/2012	R206 On 02-February-12			Bond Future	6.15	102.8793	102.8903	102.8793	300.00
06/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3305	3	3	3	0.00
06/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3218	3	3	3	0.00
06/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3393	3	3	3	0.00
06/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R206 On 03-May-12			Bond Future	6.22	104.3523	104.3619	104.3523	0.00
06/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2078	2	2	2	0.00
06/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2150	2	2	2	0.00
06/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2007	2	2	2	0.00
06/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	56	0	0	0	0.00
06/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	43	0	0	0	0.00
06/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	49	0	0	0	0.00
06/01/2012	R206 On 02-August-12			Bond Future	6.22	102.1764	102.1929	102.1764	0.00
06/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1670	2	2	2	0.00
06/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1721	2	2	2	0.00
06/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1619	2	2	2	0.00
06/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	291	0	0	0	0.00
06/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	258	0	0	0	0.00
06/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	274	0	0	0	0.00
06/01/2012	R206 On 01-November-12			Bond Future	6.22	103.7453	103.7613	103.7453	0.00
06/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	821	1	1	1	0.00
06/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	850	1	1	1	0.00
06/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	793	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
06/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1098	1	1	1	0.00
06/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	1040	1	1	1	0.00
06/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1069	1	1	1	0.00
06/01/2012	R207 On 02-February-12			Bond Future	8.08	95.6729	95.6785	95.6729	43,515.00
06/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5024	5	5	5	0.00
06/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5280	5	5	5	0.00
06/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4767	5	5	5	0.00
06/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	33	0	0	0	1,920.00
06/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2548	3	3	3	0.00
06/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	181	0	0	0	640.00
06/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	431	0	0	0	0.00
06/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1708	2	2	2	640.00
06/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	209	0	0	0	1,920.00
06/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2606	3	3	3	0.00
06/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	24	0	0	0	0.00
06/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4212	4	4	4	0.00
06/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	13	0	0	0	0.00
06/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	19	0	0	0	0.00
06/01/2012	R207 On 03-May-12			Bond Future	8.18	97.0450	97.0505	97.0450	10.00
06/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4259	4	4	4	0.00
06/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4076	4	4	4	0.00
06/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4444	4	4	4	0.00
06/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1118	1	1	1	0.00
06/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1272	1	1	1	0.00
06/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1193	1	1	1	0.00
06/01/2012	R207 On 02-August-12			Bond Future	8.26	94.8831	94.8937	94.8831	0.00
06/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4527	5	5	5	0.00
06/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4364	4	4	4	0.00
06/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4693	5	5	5	0.00
06/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1913	2	2	2	0.00
06/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2095	2	2	2	0.00
06/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	2002	2	2	2	0.00
06/01/2012	R207 On 01-November-12			Bond Future	8.35	96.3397	96.3500	96.3397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3406	3	3	3	0.00
06/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3284	3	3	3	0.00
06/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3536	4	4	4	0.00
06/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3814	4	4	4	0.00
06/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	4078	4	4	4	0.00
06/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3941	4	4	4	0.00
06/01/2012	R208 On 02-February-12			Bond Future	8.12	93.6658	93.6718	93.6658	14,084.00
06/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5130	5	5	5	0.00
06/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5404	5	5	5	0.00
06/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	4856	5	5	5	0.00
06/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	36	0	0	0	2,880.00
06/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2734	3	3	3	0.00
06/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	165	0	0	0	960.00
06/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	424	0	0	0	0.00
06/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1747	2	2	2	960.00
06/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	183	0	0	0	2,880.00
06/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2722	3	3	3	0.00
06/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	23	0	0	0	0.00
06/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	4166	4	4	4	0.00
06/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	12	0	0	0	0.00
06/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	17	0	0	0	0.00
06/01/2012	R208 On 03-May-12			Bond Future	8.21	91.6108	91.6167	91.6108	0.00
06/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5395	5	5	5	0.00
06/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5603	6	6	6	0.00
06/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5185	5	5	5	0.00
06/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	956	1	1	1	0.00
06/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	825	1	1	1	0.00
06/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	891	1	1	1	0.00
06/01/2012	R208 On 02-August-12			Bond Future	8.29	93.0079	93.0136	93.0079	0.00
06/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4807	5	5	5	0.00
06/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	4984	5	5	5	0.00
06/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4633	5	5	5	0.00
06/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2302	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	2101	2	2	2	0.00
06/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2199	2	2	2	0.00
06/01/2012	R208 On 01-November-12			Bond Future	8.37	91.0358	91.0469	91.0358	0.00
06/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3475	3	3	3	0.00
06/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3614	4	4	4	0.00
06/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3344	3	3	3	0.00
06/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4293	4	4	4	0.00
06/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	4000	4	4	4	0.00
06/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	4142	4	4	4	0.00
06/01/2012	R209 On 02-February-12			Bond Future	9.02	75.0309	75.1526	75.0309	2,916.00
06/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1579	2	2	2	0.00
06/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1771	2	2	2	0.00
06/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1401	1	1	1	0.00
06/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1929	2	2	2	0.00
06/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1536	2	2	2	0.00
06/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1724	2	2	2	0.00
06/01/2012	R209 On 03-May-12			Bond Future	9.10	72.9636	73.0836	72.9636	0.00
06/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3114	3	3	3	0.00
06/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	2942	3	3	3	0.00
06/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3295	3	3	3	0.00
06/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3642	4	4	4	0.00
06/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	4052	4	4	4	0.00
06/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3840	4	4	4	0.00
06/01/2012	R209 On 02-August-12			Bond Future	9.17	74.0704	74.2036	74.0704	0.00
06/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5006	5	5	5	0.00
06/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4816	5	5	5	0.00
06/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5198	5	5	5	0.00
06/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4208	4	4	4	0.00
06/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4557	5	5	5	0.00
06/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4380	4	4	4	0.00
06/01/2012	R209 On 01-November-12			Bond Future	9.24	72.0643	72.1958	72.0643	0.00
06/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4515	4	5	4	0.00
06/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4353	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4686	5	5	5	0.00
06/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	6075	6	6	6	0.00
06/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6503	7	7	7	0.00
06/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6283	6	6	6	0.00
06/01/2012	R210 On 02-February-12			Bond Future	140.03	140.0205	140.0311	140.0205	755.00
06/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	9031	9	9	9	0.00
06/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8981	9	9	9	0.00
06/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9081	9	9	9	0.00
06/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R211 On 02-February-12			Bond Future	116.68	116.6752	116.6796	116.6752	480.00
06/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6180	6	6	6	0.00
06/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6130	6	6	6	0.00
06/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6230	6	6	6	0.00
06/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R212 On 02-February-12			Bond Future	113.21	113.2054	113.2136	113.2054	2,677.00
06/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4714	5	5	5	0.00
06/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4764	5	5	5	0.00
06/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4664	5	5	5	0.00
06/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R213 On 02-February-12			Bond Future	9.03	84.7119	84.7972	84.7119	487.00
06/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1574	2	2	2	0.00
06/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1394	1	1	1	0.00
06/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1768	2	2	2	0.00
06/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1598	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	2002	2	2	2	0.00
06/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1792	2	2	2	0.00
06/01/2012	R213 On 03-May-12			Bond Future	9.11	82.3880	82.4796	82.3880	0.00
06/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4088	4	4	4	0.00
06/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4297	4	4	4	0.00
06/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	3885	4	4	4	0.00
06/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	3202	3	3	3	0.00
06/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2865	3	3	3	0.00
06/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	3029	3	3	3	0.00
06/01/2012	R213 On 02-August-12			Bond Future	9.19	83.6412	83.7390	83.6412	0.00
06/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5025	5	5	5	0.00
06/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5221	5	5	5	0.00
06/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4833	5	5	5	0.00
06/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4720	5	5	5	0.00
06/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4362	4	4	4	0.00
06/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4538	5	5	5	0.00
06/01/2012	R213 On 01-November-12			Bond Future	9.27	81.3881	81.4844	81.3881	0.00
06/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4475	4	4	4	0.00
06/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4641	5	5	5	0.00
06/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4312	4	4	4	0.00
06/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6701	7	7	7	0.00
06/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6260	6	6	6	0.00
06/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6478	7	6	7	0.00
06/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00