



# Derivatives Monthly Statistics Report

For January 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
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

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	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
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
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	80200	8	0.00
03/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	80100	8	80100	8	0.00
03/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	80300	8	80300	8	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	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	4070	1	0.00
03/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	3970	1	3970	1	0.00
03/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	4170	1	4170	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	8.8220	0.0200	0.00
03/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.59	94.4200	5.5900	94.4200	101.00
03/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.59	94.4300	5.5900	94.4300	0.00
03/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.57	94.4400	5.5700	94.4400	2,390.00
03/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.55	94.4600	5.5500	94.4600	0.00
03/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.55	94.4600	5.5500	94.4600	0.00
03/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.55	94.4600	5.5500	94.4600	2,890.00
03/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	44,760.00
03/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.70	94.2900	5.7000	94.2900	990.00
03/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.94	94.0400	5.9400	94.0400	790.00
03/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.21	93.7700	6.2100	93.7700	1,250.00
03/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.49	93.4900	6.4900	93.4900	1,500.00
03/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.73	93.2400	6.7300	93.2400	0.00
03/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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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	250000	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	250000	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	250000	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	250000	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	250000	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	250000	0	0.00
03/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
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	6.7660	126.6009	10,866.00
03/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5976	6	5976	6	0.00
03/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	6143	6	6143	6	0.00
03/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5809	6	5809	6	0.00
03/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	14	0	14	0	130.00
03/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1221	1	1221	1	0.00
03/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	268	0	268	0	0.00
03/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	65	0	65	0	3,960.00
03/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1647	2	1647	2	0.00
03/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	176	0	176	0	1,320.00
03/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	391	0	391	0	0.00
03/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	805	1	805	1	1,320.00

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03/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	115	0	115	0	3,960.00
03/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1307	1	1307	1	0.00
03/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1040	1	1040	1	0.00
03/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2779	3	2779	3	0.00
03/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	216	0	216	0	130.00
03/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	1919	2	1919	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	6.8540	121.6068	0.00
03/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4609	5	4609	5	0.00
03/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4756	5	4756	5	0.00
03/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4464	5	4464	5	0.00
03/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	115	0	115	0	0.00
03/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	92	0	92	0	0.00
03/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	102	0	102	0	0.00
03/01/2012	R157 On 02-August-12			Bond Future	6.92	123.4478	6.9210	123.4478	0.00
03/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3818	4	3818	4	0.00
03/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3932	4	3932	4	0.00
03/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3702	4	3702	4	0.00
03/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	605	1	605	1	0.00
03/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	539	1	539	1	0.00
03/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	573	1	573	1	0.00
03/01/2012	R157 On 01-November-12			Bond Future	7.00	118.5365	6.9970	118.5365	0.00
03/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1925	2	1925	2	0.00
03/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	2000	2	2000	2	0.00
03/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1854	2	1854	2	0.00
03/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1986	2	1986	2	0.00
03/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1851	2	1851	2	0.00
03/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1917	2	1917	2	0.00
03/01/2012	R186 On 02-February-12			Bond Future	8.52	118.0422	8.5210	118.0422	27,833.00
03/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	4914	5	4914	5	0.00
03/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	5273	6	5273	6	0.00

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03/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	4564	5	4564	5	0.00
03/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	157	0	157	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	437	1	100.00
03/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	34194	34	34194	34	0.00
03/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	105969	106	105969	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	5445	5	0.00
03/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	18347	18	18347	18	0.00
03/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	661	1	661	1	0.00
03/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	7678	8	7678	8	0.00
03/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	488	1	488	1	0.00
03/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	569	1	569	1	100.00
03/01/2012	R186 On 03-May-12			Bond Future	8.61	119.7287	8.6070	119.7287	0.00
03/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	6225	6	6225	6	0.00
03/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5949	6	5949	6	0.00
03/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	6506	7	6506	7	0.00
03/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2556	3	2556	3	0.00
03/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	2874	3	2874	3	0.00
03/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	2711	3	2711	3	0.00
03/01/2012	R186 On 02-August-12			Bond Future	8.69	116.2554	8.6850	116.2554	0.00
03/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5724	6	5724	6	0.00
03/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5498	6	5498	6	0.00
03/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5960	6	5960	6	0.00
03/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	4935	5	4935	5	0.00
03/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5364	5	5364	5	0.00
03/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5143	5	5143	5	0.00
03/01/2012	R186 On 01-November-12			Bond Future	8.77	118.0417	8.7650	118.0417	0.00
03/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	6388	7	6388	7	0.00
03/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	6174	6	6174	6	0.00
03/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	6613	7	6613	7	0.00
03/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6306	6	6306	6	0.00

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03/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	6748	7	6748	7	0.00
03/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	6520	6	6520	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	891	1	0.00
03/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	841	1	841	1	0.00
03/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	941	1	941	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	9686	10	0.00
03/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9736	10	9736	10	0.00
03/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9636	10	9636	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	6.2780	107.5574	3,124.00
03/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5148	5	5148	5	0.00
03/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5021	5	5021	5	0.00
03/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5275	5	5275	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	6.3310	109.0974	0.00
03/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3496	4	3496	4	0.00
03/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3607	4	3607	4	0.00
03/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3386	3	3386	3	0.00
03/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	75	0	75	0	0.00
03/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	60	0	60	0	0.00
03/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	67	0	67	0	0.00
03/01/2012	R201 On 02-August-12			Bond Future	6.35	106.3408	6.3540	106.3408	0.00
03/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2883	3	2883	3	0.00
03/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2970	3	2970	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	R201 On 02-August-12	7.45	Call	Bond Future	2795	3	2795	3	0.00
03/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	373	0	373	0	0.00
03/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	331	0	331	0	0.00
03/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	352	0	352	0	0.00
03/01/2012	R201 On 01-November-12			Bond Future	6.37	107.9737	6.3730	107.9737	0.00
03/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1585	2	1585	2	0.00
03/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1642	2	1642	2	0.00
03/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1532	2	1532	2	0.00
03/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1377	1	1377	1	0.00
03/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1286	1	1286	1	0.00
03/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1329	1	1329	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	9603	9	0.00
03/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9653	9	9653	9	0.00
03/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9553	9	9553	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
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	7.4060	107.1290	3,586.00
03/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5995	6	5995	6	0.00
03/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	6209	6	6209	6	0.00
03/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5780	6	5780	6	0.00
03/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	162	0	162	0	2,640.00
03/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2608	3	2608	3	0.00
03/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	437	1	437	1	880.00
03/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	709	1	709	1	0.00
03/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	968	1	968	1	880.00
03/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	129	0	129	0	2,640.00
03/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1395	1	1395	1	0.00
03/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	2	0	2	0	0.00
03/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2298	2	2298	2	0.00
03/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	2	0	2	0	0.00
03/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	2	0	2	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	R203 On 03-May-12			Bond Future	7.50	104.5011	7.4990	104.5011	0.00
03/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5630	6	5630	6	0.00
03/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5449	6	5449	6	0.00
03/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5813	6	5813	6	0.00
03/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	240	0	240	0	0.00
03/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	291	0	291	0	0.00
03/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	264	0	264	0	0.00
03/01/2012	R203 On 02-August-12			Bond Future	7.58	106.0824	7.5790	106.0824	0.00
03/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4841	5	4841	5	0.00
03/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4988	5	4988	5	0.00
03/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4691	5	4691	5	0.00
03/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1076	1	1076	1	0.00
03/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	968	1	968	1	0.00
03/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1023	1	1023	1	0.00
03/01/2012	R203 On 01-November-12			Bond Future	7.67	103.5533	7.6660	103.5533	0.00
03/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2922	3	2922	3	0.00
03/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2817	3	2817	3	0.00
03/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	3033	3	3033	3	0.00
03/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2492	2	2492	2	0.00
03/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2679	3	2679	3	0.00
03/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2582	3	2582	3	0.00
03/01/2012	R204 On 02-February-12			Bond Future	7.69	102.7449	7.6940	102.7449	3,543.00
03/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	6659	7	6659	7	0.00
03/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6902	7	6902	7	0.00
03/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	6417	7	6417	7	0.00
03/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	250	0	250	0	540.00
03/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	2048	2	2048	2	0.00
03/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	602	1	602	1	0.00
03/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	1639	2	1639	2	0.00
03/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	438	0	438	0	540.00
03/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	8	0	8	0	0.00
03/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	2644	3	2644	3	0.00
03/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	5	0	5	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	R204 On 02-February-12	9.00	Put	Bond Future	6	0	6	0	0.00
03/01/2012	R204 On 03-May-12			Bond Future	7.79	104.2179	7.7870	104.2179	0.00
03/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	5429	6	5429	6	0.00
03/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5622	6	5622	6	0.00
03/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	5234	5	5234	5	0.00
03/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	679	1	679	1	0.00
03/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	584	1	584	1	0.00
03/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	632	1	632	1	0.00
03/01/2012	R204 On 02-August-12			Bond Future	7.87	101.7635	7.8700	101.7635	0.00
03/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4656	5	4656	5	0.00
03/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4494	5	4494	5	0.00
03/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4819	5	4819	5	0.00
03/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1517	2	1517	2	0.00
03/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1669	2	1669	2	0.00
03/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1592	2	1592	2	0.00
03/01/2012	R204 On 01-November-12			Bond Future	7.96	103.3268	7.9570	103.3268	0.00
03/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3491	4	3491	4	0.00
03/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3619	4	3619	4	0.00
03/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3370	3	3370	3	0.00
03/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3403	3	3403	3	0.00
03/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3176	3	3176	3	0.00
03/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3286	3	3286	3	0.00
03/01/2012	R206 On 02-February-12			Bond Future	6.05	103.0936	6.0530	103.0936	300.00
03/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3490	4	3490	4	0.00
03/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3403	3	3403	3	0.00
03/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3578	4	3578	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	6.1000	104.5704	0.00
03/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2254	2	2254	2	0.00
03/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2181	2	2181	2	0.00
03/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2327	2	2327	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
03/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	34	0	34	0	0.00
03/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	44	0	44	0	0.00
03/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	39	0	39	0	0.00
03/01/2012	R206 On 02-August-12			Bond Future	6.10	102.3880	6.0980	102.3880	0.00
03/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1807	2	1807	2	0.00
03/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1860	2	1860	2	0.00
03/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1755	2	1755	2	0.00
03/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	255	0	255	0	0.00
03/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	225	0	225	0	0.00
03/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	239	0	239	0	0.00
03/01/2012	R206 On 01-November-12			Bond Future	6.07	103.9607	6.0670	103.9607	0.00
03/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	907	1	907	1	0.00
03/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	878	1	878	1	0.00
03/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	938	1	938	1	0.00
03/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	958	1	958	1	0.00
03/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1012	1	1012	1	0.00
03/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	984	1	984	1	0.00
03/01/2012	R207 On 02-February-12			Bond Future	7.93	96.5293	7.9340	96.5293	43,515.00
03/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5816	6	5816	6	0.00
03/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	6075	6	6075	6	0.00
03/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	5558	6	5558	6	0.00
03/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	95	0	95	0	1,920.00
03/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	3271	3	3271	3	0.00
03/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	379	0	379	0	640.00
03/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	769	1	769	1	0.00
03/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1246	1	1246	1	640.00
03/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	132	0	132	0	1,920.00
03/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2004	2	2004	2	0.00
03/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	15	0	15	0	0.00
03/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	3474	3	3474	3	0.00
03/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	9	0	9	0	0.00
03/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	11	0	11	0	0.00
03/01/2012	R207 On 03-May-12			Bond Future	8.03	97.9152	8.0280	97.9152	10.00

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03/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4868	5	4868	5	0.00
03/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	5064	5	5064	5	0.00
03/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4674	5	4674	5	0.00
03/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1066	1	1066	1	0.00
03/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	934	1	934	1	0.00
03/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	998	1	998	1	0.00
03/01/2012	R207 On 02-August-12			Bond Future	8.11	95.7545	8.1130	95.7545	0.00
03/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	5078	5	5078	5	0.00
03/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4906	5	4906	5	0.00
03/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	5253	5	5253	5	0.00
03/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1671	2	1671	2	0.00
03/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1835	2	1835	2	0.00
03/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1751	2	1751	2	0.00
03/01/2012	R207 On 01-November-12			Bond Future	8.20	97.2270	8.1960	97.2270	0.00
03/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3843	4	3843	4	0.00
03/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3981	4	3981	4	0.00
03/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3712	4	3712	4	0.00
03/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3691	4	3691	4	0.00
03/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3444	3	3444	3	0.00
03/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3564	4	3564	4	0.00
03/01/2012	R208 On 02-February-12			Bond Future	7.97	94.6463	7.9660	94.6463	14,084.00
03/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	6042	6	6042	6	0.00
03/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	6318	6	6318	6	0.00
03/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	5765	6	5765	6	0.00
03/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	114	0	114	0	2,880.00
03/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	3575	4	3575	4	0.00
03/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	382	0	382	0	960.00
03/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	808	1	808	1	0.00
03/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1211	1	1211	1	960.00
03/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	104	0	104	0	2,880.00
03/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2020	2	2020	2	0.00
03/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	12	0	12	0	0.00
03/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	3325	3	3325	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	R208 On 02-February-12	9.05	Put	Bond Future	7	0	7	0	0.00
03/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	9	0	9	0	0.00
03/01/2012	R208 On 03-May-12			Bond Future	8.05	92.6087	8.0490	92.6087	0.00
03/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	6157	6	6157	6	0.00
03/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5936	6	5936	6	0.00
03/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	6375	6	6375	6	0.00
03/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	664	1	664	1	0.00
03/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	775	1	775	1	0.00
03/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	720	1	720	1	0.00
03/01/2012	R208 On 02-August-12			Bond Future	8.12	94.0107	8.1240	94.0107	0.00
03/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	5445	6	5445	6	0.00
03/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5632	6	5632	6	0.00
03/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	5260	5	5260	5	0.00
03/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	1996	2	1996	2	0.00
03/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1816	2	1816	2	0.00
03/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1904	2	1904	2	0.00
03/01/2012	R208 On 01-November-12			Bond Future	8.20	92.0586	8.2010	92.0586	0.00
03/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3978	4	3978	4	0.00
03/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3835	4	3835	4	0.00
03/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	4128	4	4128	4	0.00
03/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3570	4	3570	4	0.00
03/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	3841	4	3841	4	0.00
03/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3701	4	3701	4	0.00
03/01/2012	R209 On 02-February-12			Bond Future	8.88	76.3953	8.8820	76.3953	2,916.00
03/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	2244	2	2244	2	0.00
03/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	2473	3	2473	3	0.00
03/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	2029	2	2029	2	0.00
03/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1502	2	1502	2	0.00
03/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1182	1	1182	1	0.00
03/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1334	1	1334	1	0.00
03/01/2012	R209 On 03-May-12			Bond Future	8.96	74.3472	8.9550	74.3472	0.00
03/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3709	4	3709	4	0.00
03/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3909	4	3909	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	R209 On 03-May-12	8.95	Call	Bond Future	3518	4	3518	4	0.00
03/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	3556	4	3556	4	0.00
03/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3185	3	3185	3	0.00
03/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3364	3	3364	3	0.00
03/01/2012	R209 On 02-August-12			Bond Future	9.02	75.4740	9.0220	75.4740	0.00
03/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5651	6	5651	6	0.00
03/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	5448	6	5448	6	0.00
03/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5856	6	5856	6	0.00
03/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	3794	4	3794	4	0.00
03/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4117	4	4117	4	0.00
03/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	3953	4	3953	4	0.00
03/01/2012	R209 On 01-November-12			Bond Future	9.09	73.4870	9.0900	73.4870	0.00
03/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	5086	5	5086	5	0.00
03/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	5270	5	5270	5	0.00
03/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4912	5	4912	5	0.00
03/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	5973	6	5973	6	0.00
03/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	5571	6	5571	6	0.00
03/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	5765	6	5765	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	8978	9	0.00
03/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9028	9	9028	9	0.00
03/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8928	9	8928	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	6158	6	0.00
03/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6108	6	6108	6	0.00
03/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6208	6	6208	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

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03/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4672	5	4672	5	0.00
03/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4722	5	4722	5	0.00
03/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4622	5	4622	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	8.8910	86.0205	487.00
03/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	2242	2	2242	2	0.00
03/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	2025	2	2025	2	0.00
03/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	2474	3	2474	3	0.00
03/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1231	1	1231	1	0.00
03/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	1560	2	1560	2	0.00
03/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1387	1	1387	1	0.00
03/01/2012	R213 On 03-May-12			Bond Future	8.97	83.7156	8.9700	83.7156	0.00
03/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4772	5	4772	5	0.00
03/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4551	5	4551	5	0.00
03/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4997	5	4997	5	0.00
03/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2485	2	2485	2	0.00
03/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	2788	3	2788	3	0.00
03/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	2633	3	2633	3	0.00
03/01/2012	R213 On 02-August-12			Bond Future	9.04	84.9804	9.0430	84.9804	0.00
03/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5666	6	5666	6	0.00
03/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5875	6	5875	6	0.00
03/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5461	6	5461	6	0.00
03/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4268	4	4268	4	0.00
03/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	3936	4	3936	4	0.00
03/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4099	4	4099	4	0.00
03/01/2012	R213 On 01-November-12			Bond Future	9.12	82.7454	9.1190	82.7454	0.00
03/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	5038	5	5038	5	0.00
03/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	5217	5	5217	5	0.00
03/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4863	5	4863	5	0.00
03/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6158	6	6158	6	0.00
03/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	5742	6	5742	6	0.00

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03/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	5946	6	5946	6	0.00
03/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00