



# 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

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	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

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 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
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
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
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



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	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
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	52910	8	0.00
04/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	52810	8	52810	8	0.00
04/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	53010	8	53010	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	23470	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	GOVI On 03-May-12	382.01	Put	GOVI	23670	0	23670	0	0.00
04/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	23570	0	23570	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
04/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	101.00
04/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.4100	5.6100	94.4100	0.00
04/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4300	5.6000	94.4300	2,390.00
04/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.59	94.4500	5.5900	94.4500	0.00
04/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.59	94.4500	5.5900	94.4500	0.00
04/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.4500	5.6100	94.4500	2,890.00
04/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.71	94.4000	5.7100	94.4000	44,760.00
04/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.3000	5.8500	94.3000	990.00
04/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.09	94.0600	6.0900	94.0600	790.00
04/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.7900	6.3600	93.7900	1,250.00
04/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.64	93.5100	6.6400	93.5100	1,500.00
04/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.89	93.2700	6.8900	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	250000	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	250000	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	250000	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	250000	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	250000	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	250000	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	6.8760	126.5689	10,866.00
04/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5586	6	5586	6	0.00
04/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5752	6	5752	6	0.00
04/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5419	6	5419	6	0.00
04/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	163	0	163	0	0.00
04/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	6	0	6	0	130.00
04/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	934	1	934	1	0.00
04/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	32	0	32	0	3,960.00
04/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	100	0	100	0	1,320.00
04/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	251	0	251	0	0.00
04/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1321	2	1321	2	0.00
04/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	180	0	180	0	3,960.00
04/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	1055	1	1055	1	1,320.00
04/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1622	1	1622	1	0.00
04/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	319	0	319	0	130.00
04/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2277	2	2277	2	0.00
04/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1325	1	1325	1	0.00
04/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	3162	3	3162	3	0.00
04/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	1	0	1	0	0.00
04/01/2012	R157 On 02-February-12	8.55	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
04/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	1	0	1	0	0.00
04/01/2012	R157 On 03-May-12			Bond Future	6.97	121.5704	6.9740	121.5704	0.00
04/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4243	5	4243	5	0.00
04/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4101	4	4101	4	0.00
04/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4387	5	4387	5	0.00
04/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	119	0	119	0	0.00
04/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	148	0	148	0	0.00
04/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	132	0	132	0	0.00
04/01/2012	R157 On 02-August-12			Bond Future	7.05	123.4080	7.0530	123.4080	0.00
04/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3506	4	3506	4	0.00
04/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3394	4	3394	4	0.00
04/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3616	4	3616	4	0.00
04/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	626	1	626	1	0.00
04/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	700	1	700	1	0.00
04/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	664	1	664	1	0.00
04/01/2012	R157 On 01-November-12			Bond Future	7.14	118.4915	7.1430	118.4915	0.00
04/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1720	2	1720	2	0.00
04/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1654	2	1654	2	0.00
04/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1791	2	1791	2	0.00
04/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	2052	2	2052	2	0.00
04/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2196	2	2196	2	0.00
04/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	2121	2	2121	2	0.00
04/01/2012	R186 On 02-February-12			Bond Future	8.65	117.8649	8.6450	117.8649	27,833.00
04/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	3996	5	3996	5	0.00
04/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4328	5	4328	5	0.00
04/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3674	5	3674	5	0.00
04/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	83	0	83	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	33046	34	0.00
04/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	104821	106	104821	106	0.00
04/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	259	0	259	0	100.00
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

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	8.00	Put	Bond Future	6415	5	6415	5	0.00
04/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19495	18	19495	18	0.00
04/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	919	1	919	1	0.00
04/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8752	8	8752	8	0.00
04/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	691	0	691	0	0.00
04/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	799	1	799	1	100.00
04/01/2012	R186 On 03-May-12			Bond Future	8.73	119.5456	8.7340	119.5456	0.00
04/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5486	6	5486	6	0.00
04/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5749	7	5749	7	0.00
04/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5228	6	5228	6	0.00
04/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3305	3	3305	3	0.00
04/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2952	3	2952	3	0.00
04/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	3125	3	3125	3	0.00
04/01/2012	R186 On 02-August-12			Bond Future	8.82	116.0668	8.8180	116.0668	0.00
04/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5092	6	5092	6	0.00
04/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5312	6	5312	6	0.00
04/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	4881	5	4881	5	0.00
04/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5931	5	5931	5	0.00
04/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5471	5	5471	5	0.00
04/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5695	5	5695	5	0.00
04/01/2012	R186 On 01-November-12			Bond Future	8.90	117.8390	8.9010	117.8390	0.00
04/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5772	6	5772	6	0.00
04/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	5984	7	5984	7	0.00
04/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5571	6	5571	6	0.00
04/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	7333	7	7333	7	0.00
04/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6865	6	6865	6	0.00
04/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	7092	7	7092	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	897	1	0.00
04/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	947	1	947	1	0.00
04/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	847	1	847	1	0.00
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

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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	9741	10	0.00
04/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9691	10	9691	10	0.00
04/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9791	10	9791	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	6.3850	107.5331	3,124.00
04/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	4861	5	4861	5	0.00
04/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	4987	5	4987	5	0.00
04/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4734	5	4734	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	6.4480	109.0678	0.00
04/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3228	3	3228	3	0.00
04/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3120	3	3120	3	0.00
04/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3336	4	3336	4	0.00
04/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	77	0	77	0	0.00
04/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	98	0	98	0	0.00
04/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	87	0	87	0	0.00
04/01/2012	R201 On 02-August-12			Bond Future	6.49	106.3094	6.4860	106.3094	0.00
04/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2649	3	2649	3	0.00
04/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2564	3	2564	3	0.00
04/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2732	3	2732	3	0.00
04/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	388	0	388	0	0.00
04/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	438	0	438	0	0.00
04/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	414	0	414	0	0.00
04/01/2012	R201 On 01-November-12			Bond Future	6.52	107.9374	6.5210	107.9374	0.00
04/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1428	2	1428	2	0.00
04/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1378	2	1378	2	0.00
04/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1482	2	1482	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1424	1	1424	1	0.00
04/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1521	1	1521	1	0.00
04/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1470	1	1470	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	9645	10	0.00
04/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9595	10	9595	10	0.00
04/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9695	10	9695	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	7.5400	107.0873	3,586.00
04/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5379	6	5379	6	0.00
04/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5593	6	5593	6	0.00
04/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5166	6	5166	6	0.00
04/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	82	0	82	0	2,640.00
04/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	257	0	257	0	880.00
04/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	451	1	451	1	0.00
04/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2076	3	2076	3	0.00
04/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	215	0	215	0	2,640.00
04/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1328	1	1328	1	880.00
04/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1833	1	1833	1	0.00
04/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	6	0	6	0	0.00
04/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2835	2	2835	2	0.00
04/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	3	0	3	0	0.00
04/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	4	0	4	0	0.00
04/01/2012	R203 On 03-May-12			Bond Future	7.64	104.4568	7.6410	104.4568	0.00
04/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5079	6	5079	6	0.00
04/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5256	6	5256	6	0.00
04/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4904	5	4904	5	0.00
04/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	373	0	373	0	0.00
04/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	310	0	310	0	0.00
04/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	340	0	340	0	0.00
04/01/2012	R203 On 02-August-12			Bond Future	7.73	106.0357	7.7300	106.0357	0.00

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04/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4374	5	4374	5	0.00
04/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4231	5	4231	5	0.00
04/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4514	5	4514	5	0.00
04/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1132	1	1132	1	0.00
04/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1254	1	1254	1	0.00
04/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1194	1	1194	1	0.00
04/01/2012	R203 On 01-November-12			Bond Future	7.83	103.5006	7.8260	103.5006	0.00
04/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2585	3	2585	3	0.00
04/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2689	3	2689	3	0.00
04/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2488	3	2488	3	0.00
04/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2996	3	2996	3	0.00
04/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2794	2	2794	2	0.00
04/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2891	3	2891	3	0.00
04/01/2012	R204 On 02-February-12			Bond Future	7.83	102.6439	7.8280	102.6439	3,543.00
04/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5956	7	5956	7	0.00
04/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6197	7	6197	7	0.00
04/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5715	6	5715	6	0.00
04/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	375	1	375	1	0.00
04/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	137	0	137	0	540.00
04/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1544	2	1544	2	0.00
04/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	643	0	643	0	540.00
04/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	2121	2	2121	2	0.00
04/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	15	0	15	0	0.00
04/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3240	3	3240	3	0.00
04/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	9	0	9	0	0.00
04/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	11	0	11	0	0.00
04/01/2012	R204 On 03-May-12			Bond Future	7.93	104.1100	7.9280	104.1100	0.00
04/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4852	5	4852	5	0.00
04/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4665	5	4665	5	0.00
04/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5036	6	5036	6	0.00
04/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	719	1	719	1	0.00
04/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	831	1	831	1	0.00
04/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	776	1	776	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	R204 On 02-August-12			Bond Future	8.02	101.6544	8.0180	101.6544	0.00
04/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4167	5	4167	5	0.00
04/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4322	5	4322	5	0.00
04/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4014	4	4014	4	0.00
04/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1919	2	1919	2	0.00
04/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1750	2	1750	2	0.00
04/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1833	2	1833	2	0.00
04/01/2012	R204 On 01-November-12			Bond Future	8.11	103.2071	8.1120	103.2071	0.00
04/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3110	3	3110	3	0.00
04/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	2997	3	2997	3	0.00
04/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3230	4	3230	4	0.00
04/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3524	3	3524	3	0.00
04/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3768	3	3768	3	0.00
04/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3642	3	3642	3	0.00
04/01/2012	R206 On 02-February-12			Bond Future	6.16	103.0753	6.1610	103.0753	300.00
04/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3293	3	3293	3	0.00
04/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3380	4	3380	4	0.00
04/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3205	3	3205	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	6.2240	104.5479	0.00
04/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2068	2	2068	2	0.00
04/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2140	2	2140	2	0.00
04/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	1997	2	1997	2	0.00
04/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	59	0	59	0	0.00
04/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	46	0	46	0	0.00
04/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	52	0	52	0	0.00
04/01/2012	R206 On 02-August-12			Bond Future	6.25	102.3646	6.2470	102.3646	0.00
04/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1647	2	1647	2	0.00
04/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1597	2	1597	2	0.00
04/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1698	2	1698	2	0.00
04/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	268	0	268	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	R206 On 02-August-12	7.20	Put	Bond Future	301	0	301	0	0.00
04/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	284	0	284	0	0.00
04/01/2012	R206 On 01-November-12			Bond Future	6.25	103.9320	6.2470	103.9320	0.00
04/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	807	1	807	1	0.00
04/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	836	1	836	1	0.00
04/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	781	1	781	1	0.00
04/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1122	1	1122	1	0.00
04/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	1062	1	1062	1	0.00
04/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1090	1	1090	1	0.00
04/01/2012	R207 On 02-February-12			Bond Future	8.06	96.4783	8.0580	96.4783	43,515.00
04/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5127	6	5127	6	0.00
04/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5383	6	5383	6	0.00
04/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4871	6	4871	6	0.00
04/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	45	0	45	0	1,920.00
04/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	218	0	218	0	640.00
04/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	492	1	492	1	0.00
04/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2655	3	2655	3	0.00
04/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	215	0	215	0	1,920.00
04/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1668	1	1668	1	640.00
04/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2542	2	2542	2	0.00
04/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	27	0	27	0	0.00
04/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4123	3	4123	3	0.00
04/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	15	0	15	0	0.00
04/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	21	0	21	0	0.00
04/01/2012	R207 On 03-May-12			Bond Future	8.16	97.8547	8.1560	97.8547	10.00
04/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4350	5	4350	5	0.00
04/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4166	5	4166	5	0.00
04/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4537	5	4537	5	0.00
04/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1107	1	1107	1	0.00
04/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1259	1	1259	1	0.00
04/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1181	1	1181	1	0.00
04/01/2012	R207 On 02-August-12			Bond Future	8.25	95.6958	8.2480	95.6958	0.00
04/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4596	5	4596	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	R207 On 02-August-12	8.80	Call	Bond Future	4762	5	4762	5	0.00
04/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4432	5	4432	5	0.00
04/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2078	2	2078	2	0.00
04/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1898	2	1898	2	0.00
04/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1986	2	1986	2	0.00
04/01/2012	R207 On 01-November-12			Bond Future	8.34	97.1648	8.3370	97.1648	0.00
04/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3462	4	3462	4	0.00
04/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3339	4	3339	4	0.00
04/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3592	4	3592	4	0.00
04/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3782	3	3782	3	0.00
04/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	4046	4	4046	4	0.00
04/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3910	4	3910	4	0.00
04/01/2012	R208 On 02-February-12			Bond Future	8.10	94.5914	8.1000	94.5914	14,084.00
04/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5241	6	5241	6	0.00
04/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5515	6	5515	6	0.00
04/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	4967	6	4967	6	0.00
04/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	49	0	49	0	2,880.00
04/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	201	0	201	0	960.00
04/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	487	1	487	1	0.00
04/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2847	4	2847	4	0.00
04/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	188	0	188	0	2,880.00
04/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1701	1	1701	1	960.00
04/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2650	2	2650	2	0.00
04/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	26	0	26	0	0.00
04/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	4071	3	4071	3	0.00
04/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	15	0	15	0	0.00
04/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	20	0	20	0	0.00
04/01/2012	R208 On 03-May-12			Bond Future	8.19	92.5493	8.1880	92.5493	0.00
04/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5498	6	5498	6	0.00
04/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5707	6	5707	6	0.00
04/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5287	6	5287	6	0.00
04/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	947	1	947	1	0.00
04/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	817	1	817	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	R208 On 03-May-12	9.00	Put	Bond Future	882	1	882	1	0.00
04/01/2012	R208 On 02-August-12			Bond Future	8.27	93.9469	8.2690	93.9469	0.00
04/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4885	5	4885	5	0.00
04/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4710	5	4710	5	0.00
04/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5063	6	5063	6	0.00
04/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	2083	2	2083	2	0.00
04/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2281	2	2281	2	0.00
04/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2180	2	2180	2	0.00
04/01/2012	R208 On 01-November-12			Bond Future	8.35	91.9907	8.3520	91.9907	0.00
04/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3534	4	3534	4	0.00
04/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3675	4	3675	4	0.00
04/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3402	4	3402	4	0.00
04/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4256	4	4256	4	0.00
04/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3966	4	3966	4	0.00
04/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	4106	4	4106	4	0.00
04/01/2012	R209 On 02-February-12			Bond Future	9.02	76.2079	9.0210	76.2079	2,916.00
04/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1631	2	1631	2	0.00
04/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1453	2	1453	2	0.00
04/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1823	2	1823	2	0.00
04/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1603	1	1603	1	0.00
04/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1997	2	1997	2	0.00
04/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1791	1	1791	1	0.00
04/01/2012	R209 On 03-May-12			Bond Future	9.10	74.1547	9.0980	74.1547	0.00
04/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3136	4	3136	4	0.00
04/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	2964	4	2964	4	0.00
04/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3316	4	3316	4	0.00
04/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3678	3	3678	3	0.00
04/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	4089	4	4089	4	0.00
04/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3878	3	3878	3	0.00
04/01/2012	R209 On 02-August-12			Bond Future	9.17	75.2762	9.1690	75.2762	0.00
04/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5011	6	5011	6	0.00
04/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5203	6	5203	6	0.00
04/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4822	5	4822	5	0.00

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04/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4593	4	4593	4	0.00
04/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4243	4	4243	4	0.00
04/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4415	4	4415	4	0.00
04/01/2012	R209 On 01-November-12			Bond Future	9.24	73.2842	9.2410	73.2842	0.00
04/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4518	5	4518	5	0.00
04/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4357	5	4357	5	0.00
04/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4690	5	4690	5	0.00
04/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	6108	6	6108	6	0.00
04/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6536	6	6536	6	0.00
04/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6315	6	6315	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	9010	9	0.00
04/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8960	9	8960	9	0.00
04/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9060	9	9060	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	6171	6	0.00
04/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6221	6	6221	6	0.00
04/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6121	6	6121	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	4697	5	0.00
04/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4647	5	4647	5	0.00
04/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4747	5	4747	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	9.0250	85.8700	487.00
04/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1646	2	1646	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1841	2	1841	2	0.00
04/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1466	2	1466	2	0.00
04/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	2051	2	2051	2	0.00
04/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1647	1	1647	1	0.00
04/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1840	1	1840	1	0.00
04/01/2012	R213 On 03-May-12			Bond Future	9.11	83.5595	9.1080	83.5595	0.00
04/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4127	5	4127	5	0.00
04/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4335	5	4335	5	0.00
04/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	3923	5	3923	5	0.00
04/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	3225	3	3225	3	0.00
04/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2888	2	2888	2	0.00
04/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	3053	3	3053	3	0.00
04/01/2012	R213 On 02-August-12			Bond Future	9.18	84.8189	9.1840	84.8189	0.00
04/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5052	6	5052	6	0.00
04/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5247	6	5247	6	0.00
04/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4859	5	4859	5	0.00
04/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4739	4	4739	4	0.00
04/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4381	4	4381	4	0.00
04/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4557	4	4557	4	0.00
04/01/2012	R213 On 01-November-12			Bond Future	9.26	82.5786	9.2640	82.5786	0.00
04/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4496	5	4496	5	0.00
04/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4662	5	4662	5	0.00
04/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4333	5	4333	5	0.00
04/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6714	6	6714	6	0.00
04/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6274	6	6274	6	0.00
04/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6491	6	6491	6	0.00
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

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	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
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
05/01/2012	C212 On 31-January-22			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	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	48710	5	0.00
05/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	48610	5	48610	5	0.00
05/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	48810	5	48810	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
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	27690	2	0.00
05/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	27890	2	27890	2	0.00
05/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	27790	2	27790	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	8.8220	0.0200	0.00
05/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	101.00
05/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	0.00
05/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.4000	5.6100	94.4000	2,390.00
05/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	0.00
05/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.4100	5.6200	94.4100	0.00
05/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3900	5.6400	94.3900	2,890.00
05/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2900	5.7500	94.2900	44,760.00
05/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.92	94.1500	5.9200	94.1500	990.00
05/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.14	93.9100	6.1400	93.9100	790.00
05/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.39	93.6400	6.3900	93.6400	1,250.00
05/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.65	93.3600	6.6500	93.3600	1,500.00
05/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.86	93.1100	6.8600	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	250000	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	250000	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	250000	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	250000	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

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	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	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	250000	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	6.8900	126.1782	10,866.00
05/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5536	6	5536	6	0.00
05/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5703	6	5703	6	0.00
05/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5369	5	5369	5	0.00
05/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	4	0	4	0	130.00
05/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	892	1	892	1	0.00
05/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	146	0	146	0	0.00
05/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	27	0	27	0	3,960.00
05/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1274	1	1274	1	0.00
05/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	88	0	88	0	1,320.00
05/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	229	0	229	0	0.00
05/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	1083	1	1083	1	1,320.00
05/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	182	0	182	0	3,960.00
05/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1659	2	1659	2	0.00
05/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1358	1	1358	1	0.00
05/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	3209	3	3209	3	0.00
05/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	327	0	327	0	130.00
05/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2321	2	2321	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	6.9890	121.1742	0.00
05/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4196	4	4196	4	0.00
05/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4054	4	4054	4	0.00
05/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4339	4	4339	4	0.00
05/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	120	0	120	0	0.00
05/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	150	0	150	0	0.00
05/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	135	0	135	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-August-12			Bond Future	7.06	123.0047	7.0640	123.0047	0.00
05/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3478	4	3478	4	0.00
05/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3587	4	3587	4	0.00
05/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3366	3	3366	3	0.00
05/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	705	1	705	1	0.00
05/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	631	1	631	1	0.00
05/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	670	1	670	1	0.00
05/01/2012	R157 On 01-November-12			Bond Future	7.15	118.0816	7.1540	118.0816	0.00
05/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1702	2	1702	2	0.00
05/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1637	2	1637	2	0.00
05/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1772	2	1772	2	0.00
05/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	2064	2	2064	2	0.00
05/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2210	2	2210	2	0.00
05/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	2134	2	2134	2	0.00
05/01/2012	R186 On 02-February-12			Bond Future	8.66	116.7169	8.6640	116.7169	27,833.00
05/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	3838	4	3838	4	0.00
05/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4167	4	4167	4	0.00
05/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3520	4	3520	4	0.00
05/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	69	0	69	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	225	0	100.00
05/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	32872	33	32872	33	0.00
05/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	104646	105	104646	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	6555	6	0.00
05/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19670	19	19670	19	0.00
05/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	940	1	940	1	0.00
05/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8912	9	8912	9	0.00
05/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	704	1	704	1	0.00
05/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	815	1	815	1	100.00
05/01/2012	R186 On 03-May-12			Bond Future	8.75	118.3929	8.7540	118.3929	0.00
05/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5360	5	5360	5	0.00

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05/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5621	6	5621	6	0.00
05/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5105	5	5105	5	0.00
05/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3362	3	3362	3	0.00
05/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	3004	3	3004	3	0.00
05/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	3179	3	3179	3	0.00
05/01/2012	R186 On 02-August-12			Bond Future	8.84	114.8823	8.8360	114.8823	0.00
05/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	4999	5	4999	5	0.00
05/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	4791	5	4791	5	0.00
05/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5217	5	5217	5	0.00
05/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5535	5	5535	5	0.00
05/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	6000	6	6000	6	0.00
05/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5761	6	5761	6	0.00
05/01/2012	R186 On 01-November-12			Bond Future	8.92	116.6507	8.9200	116.6507	0.00
05/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5680	6	5680	6	0.00
05/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	5891	6	5891	6	0.00
05/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5481	6	5481	6	0.00
05/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	7408	7	7408	7	0.00
05/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6936	7	6936	7	0.00
05/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	7165	7	7165	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	899	1	0.00
05/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	949	1	949	1	0.00
05/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	849	1	849	1	0.00
05/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	1	0	1	0	0.00
05/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	1	0	1	0	0.00
05/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	1	0	1	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	9759	10	0.00
05/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9709	10	9709	10	0.00
05/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9809	10	9809	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

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 02-February-12			Bond Future	6.39	107.2455	6.3940	107.2455	3,124.00
05/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	4836	5	4836	5	0.00
05/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4710	5	4710	5	0.00
05/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	4963	5	4963	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	6.4580	108.7796	0.00
05/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3204	3	3204	3	0.00
05/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3096	3	3096	3	0.00
05/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3312	3	3312	3	0.00
05/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	77	0	77	0	0.00
05/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	98	0	98	0	0.00
05/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	88	0	88	0	0.00
05/01/2012	R201 On 02-August-12			Bond Future	6.49	106.0139	6.4910	106.0139	0.00
05/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2638	3	2638	3	0.00
05/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2721	3	2721	3	0.00
05/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2553	3	2553	3	0.00
05/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	438	0	438	0	0.00
05/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	388	0	388	0	0.00
05/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	414	0	414	0	0.00
05/01/2012	R201 On 01-November-12			Bond Future	6.53	107.6394	6.5250	107.6394	0.00
05/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1422	1	1422	1	0.00
05/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1372	1	1372	1	0.00
05/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1475	1	1475	1	0.00
05/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1425	1	1425	1	0.00
05/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1523	2	1523	2	0.00
05/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1472	1	1472	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	9659	10	0.00
05/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9709	10	9709	10	0.00
05/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9609	10	9609	10	0.00
05/01/2012	R202 On 02-February-12	177.05	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
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	7.5700	106.4699	3,586.00
05/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5242	5	5242	5	0.00
05/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5455	6	5455	6	0.00
05/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5028	5	5028	5	0.00
05/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	65	0	65	0	2,640.00
05/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	1954	2	1954	2	0.00
05/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	218	0	218	0	880.00
05/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	394	0	394	0	0.00
05/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1408	1	1408	1	880.00
05/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	230	0	230	0	2,640.00
05/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1931	2	1931	2	0.00
05/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	6	0	6	0	0.00
05/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2956	3	2956	3	0.00
05/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	3	0	3	0	0.00
05/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	4	0	4	0	0.00
05/01/2012	R203 On 03-May-12			Bond Future	7.67	103.8298	7.6710	103.8298	0.00
05/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	4962	5	4962	5	0.00
05/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5138	5	5138	5	0.00
05/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4788	5	4788	5	0.00
05/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	389	0	389	0	0.00
05/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	324	0	324	0	0.00
05/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	355	0	355	0	0.00
05/01/2012	R203 On 02-August-12			Bond Future	7.76	105.3975	7.7590	105.3975	0.00
05/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4283	4	4283	4	0.00
05/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4422	5	4422	5	0.00
05/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4141	4	4141	4	0.00
05/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1286	1	1286	1	0.00
05/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1162	1	1162	1	0.00
05/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1225	1	1225	1	0.00
05/01/2012	R203 On 01-November-12			Bond Future	7.86	102.8550	7.8570	102.8550	0.00
05/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2520	3	2520	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	R203 On 01-November-12	7.80	Call	Bond Future	2621	3	2621	3	0.00
05/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2424	2	2424	2	0.00
05/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	3057	3	3057	3	0.00
05/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2850	3	2850	3	0.00
05/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2951	3	2951	3	0.00
05/01/2012	R204 On 02-February-12			Bond Future	7.87	101.9350	7.8680	101.9350	3,543.00
05/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5746	6	5746	6	0.00
05/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	5987	6	5987	6	0.00
05/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5506	6	5506	6	0.00
05/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	107	0	107	0	540.00
05/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1395	2	1395	2	0.00
05/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	312	0	312	0	0.00
05/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	2269	2	2269	2	0.00
05/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	704	1	704	1	540.00
05/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	16	0	16	0	0.00
05/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3420	3	3420	3	0.00
05/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	9	0	9	0	0.00
05/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	12	0	12	0	0.00
05/01/2012	R204 On 03-May-12			Bond Future	7.97	103.3894	7.9690	103.3894	0.00
05/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4684	5	4684	5	0.00
05/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4500	5	4500	5	0.00
05/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	4866	5	4866	5	0.00
05/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	757	1	757	1	0.00
05/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	874	1	874	1	0.00
05/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	816	1	816	1	0.00
05/01/2012	R204 On 02-August-12			Bond Future	8.06	100.9239	8.0590	100.9239	0.00
05/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4033	4	4033	4	0.00
05/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	3882	4	3882	4	0.00
05/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4186	4	4186	4	0.00
05/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1815	2	1815	2	0.00
05/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1988	2	1988	2	0.00
05/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1900	2	1900	2	0.00
05/01/2012	R204 On 01-November-12			Bond Future	8.15	102.4694	8.1540	102.4694	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 01-November-12	8.00	Call	Bond Future	3007	3	3007	3	0.00
05/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	2897	3	2897	3	0.00
05/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3125	3	3125	3	0.00
05/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3618	4	3618	4	0.00
05/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3867	4	3867	4	0.00
05/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3738	4	3738	4	0.00
05/01/2012	R206 On 02-February-12			Bond Future	6.16	102.8775	6.1600	102.8775	300.00
05/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3294	3	3294	3	0.00
05/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3207	3	3207	3	0.00
05/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3382	3	3382	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	6.2220	104.3491	0.00
05/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2070	2	2070	2	0.00
05/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2142	2	2142	2	0.00
05/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	1999	2	1999	2	0.00
05/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	57	0	57	0	0.00
05/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	44	0	44	0	0.00
05/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	50	0	50	0	0.00
05/01/2012	R206 On 02-August-12			Bond Future	6.24	102.1599	6.2350	102.1599	0.00
05/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1659	2	1659	2	0.00
05/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1710	2	1710	2	0.00
05/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1608	2	1608	2	0.00
05/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	296	0	296	0	0.00
05/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	263	0	263	0	0.00
05/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	280	0	280	0	0.00
05/01/2012	R206 On 01-November-12			Bond Future	6.23	103.7258	6.2300	103.7258	0.00
05/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	815	1	815	1	0.00
05/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	844	1	844	1	0.00
05/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	788	1	788	1	0.00
05/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1109	1	1109	1	0.00
05/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	1050	1	1050	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1079	1	1079	1	0.00
05/01/2012	R207 On 02-February-12			Bond Future	8.08	95.7794	8.0770	95.7794	43,515.00
05/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5021	5	5021	5	0.00
05/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5277	5	5277	5	0.00
05/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4765	5	4765	5	0.00
05/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	37	0	37	0	1,920.00
05/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2555	3	2555	3	0.00
05/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	190	0	190	0	640.00
05/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	444	0	444	0	0.00
05/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1727	2	1727	2	640.00
05/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	222	0	222	0	1,920.00
05/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2621	3	2621	3	0.00
05/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	28	0	28	0	0.00
05/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4222	4	4222	4	0.00
05/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	16	0	16	0	0.00
05/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	21	0	21	0	0.00
05/01/2012	R207 On 03-May-12			Bond Future	8.18	97.1539	8.1760	97.1539	10.00
05/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4264	4	4264	4	0.00
05/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4082	4	4082	4	0.00
05/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4449	5	4449	5	0.00
05/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1128	1	1128	1	0.00
05/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1284	1	1284	1	0.00
05/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1204	1	1204	1	0.00
05/01/2012	R207 On 02-August-12			Bond Future	8.27	94.9783	8.2660	94.9783	0.00
05/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4527	5	4527	5	0.00
05/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4365	4	4365	4	0.00
05/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4693	5	4693	5	0.00
05/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1924	2	1924	2	0.00
05/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2106	2	2106	2	0.00
05/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	2013	2	2013	2	0.00
05/01/2012	R207 On 01-November-12			Bond Future	8.36	96.4373	8.3560	96.4373	0.00
05/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3407	3	3407	3	0.00
05/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3286	3	3286	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	R207 On 01-November-12	8.30	Call	Bond Future	3537	4	3537	4	0.00
05/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3825	4	3825	4	0.00
05/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	4090	4	4090	4	0.00
05/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3953	4	3953	4	0.00
05/01/2012	R208 On 02-February-12			Bond Future	8.12	93.7801	8.1190	93.7801	14,084.00
05/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5127	5	5127	5	0.00
05/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5400	6	5400	6	0.00
05/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	4853	5	4853	5	0.00
05/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	40	0	40	0	2,880.00
05/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2739	3	2739	3	0.00
05/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	174	0	174	0	960.00
05/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	437	0	437	0	0.00
05/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1766	2	1766	2	960.00
05/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	194	0	194	0	2,880.00
05/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2737	3	2737	3	0.00
05/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	26	0	26	0	0.00
05/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	4176	4	4176	4	0.00
05/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	14	0	14	0	0.00
05/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	20	0	20	0	0.00
05/01/2012	R208 On 03-May-12			Bond Future	8.21	91.7282	8.2080	91.7282	0.00
05/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5399	5	5399	5	0.00
05/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5606	6	5606	6	0.00
05/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5189	5	5189	5	0.00
05/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	966	1	966	1	0.00
05/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	833	1	833	1	0.00
05/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	901	1	901	1	0.00
05/01/2012	R208 On 02-August-12			Bond Future	8.29	93.1110	8.2870	93.1110	0.00
05/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4811	5	4811	5	0.00
05/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	4988	5	4988	5	0.00
05/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4637	5	4637	5	0.00
05/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2312	2	2312	2	0.00
05/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	2111	2	2111	2	0.00
05/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2209	2	2209	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	R208 On 01-November-12			Bond Future	8.37	91.1419	8.3710	91.1419	0.00
05/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3476	4	3476	4	0.00
05/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3615	4	3615	4	0.00
05/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3345	3	3345	3	0.00
05/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4306	4	4306	4	0.00
05/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	4012	4	4012	4	0.00
05/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	4154	4	4154	4	0.00
05/01/2012	R209 On 02-February-12			Bond Future	9.04	75.1374	9.0350	75.1374	2,916.00
05/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1549	2	1549	2	0.00
05/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1737	2	1737	2	0.00
05/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1375	1	1375	1	0.00
05/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	2025	2	2025	2	0.00
05/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1623	2	1623	2	0.00
05/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1816	2	1816	2	0.00
05/01/2012	R209 On 03-May-12			Bond Future	9.11	73.0686	9.1120	73.0686	0.00
05/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3070	3	3070	3	0.00
05/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	2900	3	2900	3	0.00
05/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3249	3	3249	3	0.00
05/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3716	4	3716	4	0.00
05/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	4129	4	4129	4	0.00
05/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3916	4	3916	4	0.00
05/01/2012	R209 On 02-August-12			Bond Future	9.18	74.1740	9.1830	74.1740	0.00
05/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	4943	5	4943	5	0.00
05/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4756	5	4756	5	0.00
05/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5134	5	5134	5	0.00
05/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4278	4	4278	4	0.00
05/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4631	5	4631	5	0.00
05/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4451	4	4451	4	0.00
05/01/2012	R209 On 01-November-12			Bond Future	9.26	72.1666	9.2550	72.1666	0.00
05/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4460	5	4460	5	0.00
05/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4300	4	4300	4	0.00
05/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4630	5	4630	5	0.00
05/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	6151	6	6151	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	R209 On 01-November-12	8.95	Put	Bond Future	6581	7	6581	7	0.00
05/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6359	6	6359	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	9020	9	0.00
05/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8970	9	8970	9	0.00
05/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9070	9	9070	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
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	6175	6	0.00
05/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6125	6	6125	6	0.00
05/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6225	6	6225	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	4705	5	0.00
05/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4755	5	4755	5	0.00
05/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4655	5	4655	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	9.0390	84.8204	487.00
05/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1563	2	1563	2	0.00
05/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1387	1	1387	1	0.00
05/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1754	2	1754	2	0.00
05/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1669	2	1669	2	0.00
05/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	2080	2	2080	2	0.00
05/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1866	2	1866	2	0.00
05/01/2012	R213 On 03-May-12			Bond Future	9.12	82.4949	9.1220	82.4949	0.00
05/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4051	4	4051	4	0.00
05/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4258	4	4258	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
05/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	3849	4	3849	4	0.00
05/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	3258	3	3258	3	0.00
05/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2918	3	2918	3	0.00
05/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	3084	3	3084	3	0.00
05/01/2012	R213 On 02-August-12			Bond Future	9.20	83.7466	9.1980	83.7466	0.00
05/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	4983	5	4983	5	0.00
05/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5178	5	5178	5	0.00
05/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4792	5	4792	5	0.00
05/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4777	5	4777	5	0.00
05/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4417	4	4417	4	0.00
05/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4594	5	4594	5	0.00
05/01/2012	R213 On 01-November-12			Bond Future	9.28	81.4918	9.2780	81.4918	0.00
05/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4438	4	4438	4	0.00
05/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4603	5	4603	5	0.00
05/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4276	4	4276	4	0.00
05/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6761	7	6761	7	0.00
05/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6318	6	6318	6	0.00
05/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6537	6	6537	6	0.00
05/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00