



# 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
06/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	AL7T On 02-February-12			Index Future	409.27	409.2240	409.2710	409.2240	16.00
06/01/2012	AL7T On 03-May-12			Index Future	415.13	415.0800	415.1270	415.0800	0.00
06/01/2012	ALBI On 02-February-12			Index Future	372.67	372.4410	372.6710	372.4410	1,038.00
06/01/2012	ALBI On 03-May-12			Index Future	378.00	377.7710	378.0030	377.7710	0.00
06/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	CAAN On 30-March-12			Can-Do Future	0.37	0.3915	0.3747	0.3915	100,000.00
06/01/2012	CAAO On 30-March-12			Can-Do Future	0.09	0.0811	0.0852	0.0811	100,000.00
06/01/2012	CAAS On 31-January-12			Can-Do Future	0.18	0.1862	0.1812	0.1862	12,500.00
06/01/2012	CAAT On 29-February-12			Can-Do Future	0.14	0.1386	0.1368	0.1386	12,500.00
06/01/2012	CAAU On 31-January-12			Can-Do Future	0.02	0.0198	0.0205	0.0198	19,481.00
06/01/2012	CAAV On 29-February-12			Can-Do Future	0.05	0.0521	0.0540	0.0521	12,987.00

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06/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
06/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2012	GOVI On 02-February-12			GOVI	374.09	373.8710	374.0900	373.8710	185.00
06/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	50900	5	50900	5	0.00
06/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	50800	5	50800	5	0.00
06/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	51000	5	51000	5	0.00
06/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 03-May-12			GOVI	379.44	379.2210	379.4420	379.2210	0.00
06/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
06/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	25480	3	25480	3	0.00
06/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	25680	3	25680	3	0.00
06/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	25580	3	25580	3	0.00
06/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2012	IGOV On 02-February-12			Index Future	167.54	167.5280	167.5390	167.5280	510.00
06/01/2012	IGOV On 03-May-12			Index Future	169.94	169.9260	169.9360	169.9260	0.00
06/01/2012	ILBI On 02-February-12			Index Future	454.71	454.6610	454.7100	454.6610	88.00
06/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	101.00
06/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.4000	5.6100	94.4000	0.00
06/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
06/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00

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06/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
06/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3600	5.6600	94.3600	2,890.00
06/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2500	5.7500	94.2500	44,760.00
06/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.93	94.0800	5.9300	94.0800	990.00
06/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	790.00
06/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	1,250.00
06/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.66	93.3500	6.6600	93.3500	1,500.00
06/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.91	93.1400	6.9100	93.1400	0.00
06/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
06/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
06/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
06/01/2012	OTH1 On 02-February-12			Index Future	364.76	364.4790	364.7620	364.4790	0.00
06/01/2012	R157 On 02-February-12			Bond Future	6.87	126.1286	6.8740	126.1286	10,866.00
06/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5593	6	5593	6	0.00
06/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5759	6	5759	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
06/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5426	5	5426	5	0.00
06/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	4	0	4	0	130.00
06/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	920	1	920	1	0.00
06/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	150	0	150	0	0.00
06/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	27	0	27	0	3,960.00
06/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1312	1	1312	1	0.00
06/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	90	0	90	0	1,320.00
06/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	236	0	236	0	0.00
06/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	1033	1	1033	1	1,320.00
06/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	164	0	164	0	3,960.00
06/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1605	2	1605	2	0.00
06/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1305	1	1305	1	0.00
06/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	3153	3	3153	3	0.00
06/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	298	0	298	0	130.00
06/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2265	2	2265	2	0.00
06/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R157 On 03-May-12			Bond Future	6.97	121.1249	6.9710	121.1249	0.00
06/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4248	4	4248	4	0.00
06/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4106	4	4106	4	0.00
06/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4392	4	4392	4	0.00
06/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	114	0	114	0	0.00
06/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	143	0	143	0	0.00
06/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	127	0	127	0	0.00
06/01/2012	R157 On 02-August-12			Bond Future	7.04	122.9712	7.0420	122.9712	0.00
06/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3525	3	3525	3	0.00
06/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3635	4	3635	4	0.00
06/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3412	3	3412	3	0.00
06/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	684	1	684	1	0.00
06/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	612	1	612	1	0.00
06/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	650	1	650	1	0.00
06/01/2012	R157 On 01-November-12			Bond Future	7.13	118.0508	7.1300	118.0508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1731	2	1731	2	0.00
06/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1664	2	1664	2	0.00
06/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1802	2	1802	2	0.00
06/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	2026	2	2026	2	0.00
06/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2170	2	2170	2	0.00
06/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	2096	2	2096	2	0.00
06/01/2012	R186 On 02-February-12			Bond Future	8.65	116.5425	8.6480	116.5425	27,833.00
06/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	3918	4	3918	4	0.00
06/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4253	4	4253	4	0.00
06/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3594	4	3594	4	0.00
06/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	67	0	67	0	6,000.00
06/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
06/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	225	0	225	0	100.00
06/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	33019	33	33019	33	0.00
06/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	104793	105	104793	105	0.00
06/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	6408	7	6408	7	0.00
06/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19523	20	19523	20	0.00
06/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	867	1	867	1	0.00
06/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8763	9	8763	9	0.00
06/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	644	1	644	1	0.00
06/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	748	1	748	1	100.00
06/01/2012	R186 On 03-May-12			Bond Future	8.74	118.2129	8.7370	118.2129	0.00
06/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5435	5	5435	5	0.00
06/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5699	6	5699	6	0.00
06/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5177	5	5177	5	0.00
06/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3281	3	3281	3	0.00
06/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2929	3	2929	3	0.00
06/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	3101	3	3101	3	0.00
06/01/2012	R186 On 02-August-12			Bond Future	8.82	114.7234	8.8180	114.7234	0.00
06/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5066	5	5066	5	0.00
06/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	4856	5	4856	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5287	5	5287	5	0.00
06/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5446	6	5446	6	0.00
06/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5906	6	5906	6	0.00
06/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5669	6	5669	6	0.00
06/01/2012	R186 On 01-November-12			Bond Future	8.90	116.4862	8.9020	116.4862	0.00
06/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5746	6	5746	6	0.00
06/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	5959	6	5959	6	0.00
06/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5546	5	5546	5	0.00
06/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	7317	7	7317	7	0.00
06/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6848	7	6848	7	0.00
06/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	7075	7	7075	7	0.00
06/01/2012	R189 On 02-February-12			Bond Future	218.90	218.8985	218.9004	218.8985	0.00
06/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	900	1	900	1	0.00
06/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	950	1	950	1	0.00
06/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	850	1	850	1	0.00
06/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R197 On 02-February-12			Bond Future	246.78	246.7587	246.7770	246.7587	965.00
06/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	9777	10	9777	10	0.00
06/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9727	10	9727	10	0.00
06/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9827	10	9827	10	0.00
06/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R201 On 02-February-12			Bond Future	6.37	107.2214	6.3730	107.2214	3,124.00
06/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	4893	5	4893	5	0.00
06/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4766	5	4766	5	0.00
06/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5019	5	5019	5	0.00
06/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R201 On 03-May-12			Bond Future	6.43	108.7550	6.4340	108.7550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3257	3	3257	3	0.00
06/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3148	3	3148	3	0.00
06/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3366	3	3366	3	0.00
06/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	72	0	72	0	0.00
06/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	91	0	91	0	0.00
06/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	82	0	82	0	0.00
06/01/2012	R201 On 02-August-12			Bond Future	6.46	106.0027	6.4620	106.0027	0.00
06/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2686	3	2686	3	0.00
06/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2770	3	2770	3	0.00
06/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2600	3	2600	3	0.00
06/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	420	0	420	0	0.00
06/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	372	0	372	0	0.00
06/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	397	0	397	0	0.00
06/01/2012	R201 On 01-November-12			Bond Future	6.49	107.6314	6.4930	107.6314	0.00
06/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1452	1	1452	1	0.00
06/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1401	1	1401	1	0.00
06/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1506	1	1506	1	0.00
06/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1391	1	1391	1	0.00
06/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1488	2	1488	2	0.00
06/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1438	1	1438	1	0.00
06/01/2012	R202 On 02-February-12			Bond Future	186.67	186.6589	186.6731	186.6589	36,743.00
06/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9673	10	9673	10	0.00
06/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9723	10	9723	10	0.00
06/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9623	10	9623	10	0.00
06/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R203 On 02-February-12			Bond Future	7.55	106.3323	7.5530	106.3323	3,586.00
06/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5319	5	5319	5	0.00
06/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5532	5	5532	5	0.00
06/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5105	5	5105	5	0.00
06/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	66	0	66	0	2,640.00
06/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2007	2	2007	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	224	0	224	0	880.00
06/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	406	0	406	0	0.00
06/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1343	1	1343	1	880.00
06/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	205	0	205	0	2,640.00
06/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1859	2	1859	2	0.00
06/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	5	0	5	0	0.00
06/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2879	3	2879	3	0.00
06/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	2	0	2	0	0.00
06/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	3	0	3	0	0.00
06/01/2012	R203 On 03-May-12			Bond Future	7.65	103.6979	7.6540	103.6979	0.00
06/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5021	5	5021	5	0.00
06/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5198	5	5198	5	0.00
06/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4846	5	4846	5	0.00
06/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	372	0	372	0	0.00
06/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	309	0	309	0	0.00
06/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	339	0	339	0	0.00
06/01/2012	R203 On 02-August-12			Bond Future	7.74	105.2755	7.7390	105.2755	0.00
06/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4337	4	4337	4	0.00
06/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4477	4	4477	4	0.00
06/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4194	4	4194	4	0.00
06/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1255	1	1255	1	0.00
06/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1133	1	1133	1	0.00
06/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1195	1	1195	1	0.00
06/01/2012	R203 On 01-November-12			Bond Future	7.84	102.7305	7.8360	102.7305	0.00
06/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2556	3	2556	3	0.00
06/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2659	3	2659	3	0.00
06/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2460	2	2460	2	0.00
06/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	3008	3	3008	3	0.00
06/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2804	3	2804	3	0.00
06/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2902	3	2902	3	0.00
06/01/2012	R204 On 02-February-12			Bond Future	7.86	101.7246	7.8610	101.7246	3,543.00
06/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5781	6	5781	6	0.00
06/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6022	6	6022	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
06/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5540	6	5540	6	0.00
06/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	103	0	103	0	540.00
06/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1400	1	1400	1	0.00
06/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	306	0	306	0	0.00
06/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	2226	2	2226	2	0.00
06/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	673	1	673	1	540.00
06/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	14	0	14	0	0.00
06/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3379	3	3379	3	0.00
06/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	7	0	7	0	0.00
06/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	10	0	10	0	0.00
06/01/2012	R204 On 03-May-12			Bond Future	7.96	103.1810	7.9620	103.1810	0.00
06/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4704	5	4704	5	0.00
06/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4519	5	4519	5	0.00
06/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	4886	5	4886	5	0.00
06/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	741	1	741	1	0.00
06/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	858	1	858	1	0.00
06/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	801	1	801	1	0.00
06/01/2012	R204 On 02-August-12			Bond Future	8.05	100.7227	8.0510	100.7227	0.00
06/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4051	4	4051	4	0.00
06/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	3900	4	3900	4	0.00
06/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4204	4	4204	4	0.00
06/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1794	2	1794	2	0.00
06/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1967	2	1967	2	0.00
06/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1879	2	1879	2	0.00
06/01/2012	R204 On 01-November-12			Bond Future	8.15	102.2707	8.1460	102.2707	0.00
06/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3020	3	3020	3	0.00
06/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	2909	3	2909	3	0.00
06/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3138	3	3138	3	0.00
06/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3593	4	3593	4	0.00
06/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3841	4	3841	4	0.00
06/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3713	4	3713	4	0.00
06/01/2012	R206 On 02-February-12			Bond Future	6.15	102.8793	6.1540	102.8793	300.00
06/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3305	3	3305	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
06/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3218	3	3218	3	0.00
06/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3393	3	3393	3	0.00
06/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R206 On 03-May-12			Bond Future	6.22	104.3523	6.2160	104.3523	0.00
06/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2078	2	2078	2	0.00
06/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2150	2	2150	2	0.00
06/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2007	2	2007	2	0.00
06/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	56	0	56	0	0.00
06/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	43	0	43	0	0.00
06/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	49	0	49	0	0.00
06/01/2012	R206 On 02-August-12			Bond Future	6.22	102.1764	6.2230	102.1764	0.00
06/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1670	2	1670	2	0.00
06/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1721	2	1721	2	0.00
06/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1619	2	1619	2	0.00
06/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	291	0	291	0	0.00
06/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	258	0	258	0	0.00
06/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	274	0	274	0	0.00
06/01/2012	R206 On 01-November-12			Bond Future	6.22	103.7453	6.2160	103.7453	0.00
06/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	821	1	821	1	0.00
06/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	850	1	850	1	0.00
06/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	793	1	793	1	0.00
06/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1098	1	1098	1	0.00
06/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	1040	1	1040	1	0.00
06/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1069	1	1069	1	0.00
06/01/2012	R207 On 02-February-12			Bond Future	8.08	95.6729	8.0760	95.6729	43,515.00
06/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5024	5	5024	5	0.00
06/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5280	5	5280	5	0.00
06/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4767	5	4767	5	0.00
06/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	33	0	33	0	1,920.00
06/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2548	3	2548	3	0.00
06/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	181	0	181	0	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	431	0	431	0	0.00
06/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1708	2	1708	2	640.00
06/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	209	0	209	0	1,920.00
06/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2606	3	2606	3	0.00
06/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	24	0	24	0	0.00
06/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4212	4	4212	4	0.00
06/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	13	0	13	0	0.00
06/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	19	0	19	0	0.00
06/01/2012	R207 On 03-May-12			Bond Future	8.18	97.0450	8.1750	97.0450	10.00
06/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4259	4	4259	4	0.00
06/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4076	4	4076	4	0.00
06/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4444	4	4444	4	0.00
06/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1118	1	1118	1	0.00
06/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1272	1	1272	1	0.00
06/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1193	1	1193	1	0.00
06/01/2012	R207 On 02-August-12			Bond Future	8.26	94.8831	8.2640	94.8831	0.00
06/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4527	5	4527	5	0.00
06/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4364	4	4364	4	0.00
06/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4693	5	4693	5	0.00
06/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1913	2	1913	2	0.00
06/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2095	2	2095	2	0.00
06/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	2002	2	2002	2	0.00
06/01/2012	R207 On 01-November-12			Bond Future	8.35	96.3397	8.3540	96.3397	0.00
06/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3406	3	3406	3	0.00
06/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3284	3	3284	3	0.00
06/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3536	4	3536	4	0.00
06/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3814	4	3814	4	0.00
06/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	4078	4	4078	4	0.00
06/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3941	4	3941	4	0.00
06/01/2012	R208 On 02-February-12			Bond Future	8.12	93.6658	8.1180	93.6658	14,084.00
06/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5130	5	5130	5	0.00
06/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5404	5	5404	5	0.00
06/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	4856	5	4856	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	36	0	36	0	2,880.00
06/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2734	3	2734	3	0.00
06/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	165	0	165	0	960.00
06/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	424	0	424	0	0.00
06/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1747	2	1747	2	960.00
06/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	183	0	183	0	2,880.00
06/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2722	3	2722	3	0.00
06/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	23	0	23	0	0.00
06/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	4166	4	4166	4	0.00
06/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	12	0	12	0	0.00
06/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	17	0	17	0	0.00
06/01/2012	R208 On 03-May-12			Bond Future	8.21	91.6108	8.2070	91.6108	0.00
06/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5395	5	5395	5	0.00
06/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5603	6	5603	6	0.00
06/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5185	5	5185	5	0.00
06/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	956	1	956	1	0.00
06/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	825	1	825	1	0.00
06/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	891	1	891	1	0.00
06/01/2012	R208 On 02-August-12			Bond Future	8.29	93.0079	8.2860	93.0079	0.00
06/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4807	5	4807	5	0.00
06/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	4984	5	4984	5	0.00
06/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4633	5	4633	5	0.00
06/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2302	2	2302	2	0.00
06/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	2101	2	2101	2	0.00
06/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2199	2	2199	2	0.00
06/01/2012	R208 On 01-November-12			Bond Future	8.37	91.0358	8.3690	91.0358	0.00
06/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3475	3	3475	3	0.00
06/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3614	4	3614	4	0.00
06/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3344	3	3344	3	0.00
06/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4293	4	4293	4	0.00
06/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	4000	4	4000	4	0.00
06/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	4142	4	4142	4	0.00
06/01/2012	R209 On 02-February-12			Bond Future	9.02	75.0309	9.0190	75.0309	2,916.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1579	2	1579	2	0.00
06/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1771	2	1771	2	0.00
06/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1401	1	1401	1	0.00
06/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1929	2	1929	2	0.00
06/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1536	2	1536	2	0.00
06/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1724	2	1724	2	0.00
06/01/2012	R209 On 03-May-12			Bond Future	9.10	72.9636	9.0960	72.9636	0.00
06/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3114	3	3114	3	0.00
06/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	2942	3	2942	3	0.00
06/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3295	3	3295	3	0.00
06/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3642	4	3642	4	0.00
06/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	4052	4	4052	4	0.00
06/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3840	4	3840	4	0.00
06/01/2012	R209 On 02-August-12			Bond Future	9.17	74.0704	9.1650	74.0704	0.00
06/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5006	5	5006	5	0.00
06/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4816	5	4816	5	0.00
06/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5198	5	5198	5	0.00
06/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4208	4	4208	4	0.00
06/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4557	5	4557	5	0.00
06/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4380	4	4380	4	0.00
06/01/2012	R209 On 01-November-12			Bond Future	9.24	72.0643	9.2370	72.0643	0.00
06/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4515	4	4515	4	0.00
06/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4353	4	4353	4	0.00
06/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4686	5	4686	5	0.00
06/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	6075	6	6075	6	0.00
06/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6503	7	6503	7	0.00
06/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6283	6	6283	6	0.00
06/01/2012	R210 On 02-February-12			Bond Future	140.03	140.0205	140.0311	140.0205	755.00
06/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	9031	9	9031	9	0.00
06/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8981	9	8981	9	0.00
06/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9081	9	9081	9	0.00
06/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R211 On 02-February-12			Bond Future	116.68	116.6752	116.6796	116.6752	480.00
06/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6180	6	6180	6	0.00
06/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6130	6	6130	6	0.00
06/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6230	6	6230	6	0.00
06/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R212 On 02-February-12			Bond Future	113.21	113.2054	113.2136	113.2054	2,677.00
06/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4714	5	4714	5	0.00
06/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4764	5	4764	5	0.00
06/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4664	5	4664	5	0.00
06/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
06/01/2012	R213 On 02-February-12			Bond Future	9.03	84.7119	9.0280	84.7119	487.00
06/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1574	2	1574	2	0.00
06/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1394	1	1394	1	0.00
06/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1768	2	1768	2	0.00
06/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1598	2	1598	2	0.00
06/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	2002	2	2002	2	0.00
06/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1792	2	1792	2	0.00
06/01/2012	R213 On 03-May-12			Bond Future	9.11	82.3880	9.1100	82.3880	0.00
06/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4088	4	4088	4	0.00
06/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4297	4	4297	4	0.00
06/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	3885	4	3885	4	0.00
06/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	3202	3	3202	3	0.00
06/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2865	3	2865	3	0.00
06/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	3029	3	3029	3	0.00
06/01/2012	R213 On 02-August-12			Bond Future	9.19	83.6412	9.1850	83.6412	0.00
06/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5025	5	5025	5	0.00
06/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5221	5	5221	5	0.00
06/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4833	5	4833	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4720	5	4720	5	0.00
06/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4362	4	4362	4	0.00
06/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4538	5	4538	5	0.00
06/01/2012	R213 On 01-November-12			Bond Future	9.27	81.3881	9.2650	81.3881	0.00
06/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4475	4	4475	4	0.00
06/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4641	5	4641	5	0.00
06/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4312	4	4312	4	0.00
06/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6701	7	6701	7	0.00
06/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6260	6	6260	6	0.00
06/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6478	7	6478	7	0.00
06/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
09/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	AL7T On 02-February-12			Index Future	408.24	409.2710	408.2360	409.2710	16.00
09/01/2012	AL7T On 03-May-12			Index Future	414.06	415.1270	414.0620	415.1270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	ALBI On 02-February-12			Index Future	371.75	372.6710	371.7540	372.6710	1,038.00
09/01/2012	ALBI On 03-May-12			Index Future	377.06	378.0030	377.0590	378.0030	0.00
09/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	CAAN On 30-March-12			Can-Do Future	0.37	0.3747	0.3687	0.3747	100,000.00
09/01/2012	CAAO On 30-March-12			Can-Do Future	0.08	0.0852	0.0792	0.0852	100,000.00
09/01/2012	CAAS On 31-January-12			Can-Do Future	0.20	0.1812	0.1970	0.1812	12,500.00
09/01/2012	CAAT On 29-February-12			Can-Do Future	0.15	0.1368	0.1510	0.1368	12,500.00
09/01/2012	CAAU On 31-January-12			Can-Do Future	0.01	0.0205	0.0114	0.0205	19,481.00
09/01/2012	CAAV On 29-February-12			Can-Do Future	0.04	0.0540	0.0413	0.0540	12,987.00
09/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
09/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/01/2012	GOVI On 02-February-12			GOVI	373.24	374.0900	373.2350	374.0900	185.00
09/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	42350	5	42350	5	0.00
09/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	42250	5	42250	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
09/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	42450	5	42450	5	0.00
09/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
09/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
09/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
09/01/2012	GOVI On 03-May-12			GOVI	378.56	379.4420	378.5610	379.4420	0.00
09/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
09/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
09/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
09/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	34290	3	34290	3	0.00
09/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	34490	3	34490	3	0.00
09/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	34390	3	34390	3	0.00
09/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/01/2012	IGOV On 02-February-12			Index Future	167.62	167.5390	167.6200	167.5390	510.00
09/01/2012	IGOV On 03-May-12			Index Future	170.01	169.9360	170.0130	169.9360	0.00
09/01/2012	ILBI On 02-February-12			Index Future	454.71	454.7100	454.7100	454.7100	88.00
09/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	101.00
09/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
09/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	2,390.00
09/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.4000	5.6200	94.4000	0.00
09/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3800	5.6400	94.3800	0.00
09/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3400	5.6800	94.3400	2,890.00
09/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.79	94.2500	5.7900	94.2500	44,760.00
09/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.96	94.0700	5.9600	94.0700	990.00
09/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.18	93.8500	6.1800	93.8500	790.00
09/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.42	93.6100	6.4200	93.6100	1,250.00
09/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.69	93.3400	6.6900	93.3400	1,500.00
09/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.92	93.0900	6.9200	93.0900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
09/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
09/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
09/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
09/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
09/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
09/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
09/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
09/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
09/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
09/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
09/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
09/01/2012	OTH1 On 02-February-12			Index Future	363.55	364.7620	363.5540	364.7620	0.00
09/01/2012	R157 On 02-February-12			Bond Future	6.92	126.1853	6.9190	126.1853	10,866.00
09/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5433	6	5433	6	0.00
09/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5600	6	5600	6	0.00
09/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5266	5	5266	5	0.00
09/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	2	0	2	0	130.00
09/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	786	1	786	1	0.00
09/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	102	0	102	0	0.00
09/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	15	0	15	0	3,960.00
09/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1163	1	1163	1	0.00
09/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	57	0	57	0	1,320.00
09/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	170	0	170	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	1127	1	1127	1	1,320.00
09/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	174	0	174	0	3,960.00
09/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1731	2	1731	2	0.00
09/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1417	1	1417	1	0.00
09/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	3310	3	3310	3	0.00
09/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	324	0	324	0	130.00
09/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2412	2	2412	2	0.00
09/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R157 On 03-May-12			Bond Future	7.02	121.1841	7.0210	121.1841	0.00
09/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4092	4	4092	4	0.00
09/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	3950	4	3950	4	0.00
09/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4235	4	4235	4	0.00
09/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	121	0	121	0	0.00
09/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	151	0	151	0	0.00
09/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	136	0	136	0	0.00
09/01/2012	R157 On 02-August-12			Bond Future	7.10	123.0383	7.0980	123.0383	0.00
09/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3387	4	3387	4	0.00
09/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3496	4	3496	4	0.00
09/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3277	3	3277	3	0.00
09/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	720	1	720	1	0.00
09/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	644	1	644	1	0.00
09/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	682	1	682	1	0.00
09/01/2012	R157 On 01-November-12			Bond Future	7.19	118.1180	7.1910	118.1180	0.00
09/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1641	2	1641	2	0.00
09/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1577	2	1577	2	0.00
09/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1710	2	1710	2	0.00
09/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	2105	2	2105	2	0.00
09/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2254	2	2254	2	0.00
09/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	2177	2	2177	2	0.00
09/01/2012	R186 On 02-February-12			Bond Future	8.70	116.6893	8.6970	116.6893	27,833.00
09/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	3495	4	3495	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	3822	4	3822	4	0.00
09/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3180	4	3180	4	0.00
09/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	36	0	36	0	6,000.00
09/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
09/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	143	0	143	0	100.00
09/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	32570	33	32570	33	0.00
09/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	104344	105	104344	105	0.00
09/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	6775	6	6775	6	0.00
09/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19972	20	19972	20	0.00
09/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	902	1	902	1	0.00
09/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	9181	9	9181	9	0.00
09/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	661	1	661	1	0.00
09/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	774	1	774	1	100.00
09/01/2012	R186 On 03-May-12			Bond Future	8.79	118.3659	8.7890	118.3659	0.00
09/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5104	5	5104	5	0.00
09/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5360	6	5360	6	0.00
09/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	4853	5	4853	5	0.00
09/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3424	3	3424	3	0.00
09/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	3057	3	3057	3	0.00
09/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	3237	3	3237	3	0.00
09/01/2012	R186 On 02-August-12			Bond Future	8.87	114.8823	8.8720	114.8823	0.00
09/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	4790	5	4790	5	0.00
09/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	4587	5	4587	5	0.00
09/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5005	5	5005	5	0.00
09/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5640	5	5640	5	0.00
09/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	6113	6	6113	6	0.00
09/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5869	6	5869	6	0.00
09/01/2012	R186 On 01-November-12			Bond Future	8.96	116.6421	8.9570	116.6421	0.00
09/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5482	6	5482	6	0.00
09/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	5690	6	5690	6	0.00
09/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5287	6	5287	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
09/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	7534	7	7534	7	0.00
09/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	7055	7	7055	7	0.00
09/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	7286	7	7286	7	0.00
09/01/2012	R189 On 02-February-12			Bond Future	218.90	218.9004	218.9010	218.9004	0.00
09/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	901	1	901	1	0.00
09/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	951	1	951	1	0.00
09/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	851	1	851	1	0.00
09/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R197 On 02-February-12			Bond Future	246.79	246.7770	246.7937	246.7770	965.00
09/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	9794	10	9794	10	0.00
09/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9744	10	9744	10	0.00
09/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9844	10	9844	10	0.00
09/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R201 On 02-February-12			Bond Future	6.42	107.2777	6.4180	107.2777	3,124.00
09/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	4772	5	4772	5	0.00
09/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4645	5	4645	5	0.00
09/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	4898	5	4898	5	0.00
09/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R201 On 03-May-12			Bond Future	6.49	108.8140	6.4860	108.8140	0.00
09/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3135	3	3135	3	0.00
09/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3027	3	3027	3	0.00
09/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3243	3	3243	3	0.00
09/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	77	0	77	0	0.00
09/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	98	0	98	0	0.00
09/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	87	0	87	0	0.00
09/01/2012	R201 On 02-August-12			Bond Future	6.52	106.0675	6.5210	106.0675	0.00
09/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2577	3	2577	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
09/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2660	3	2660	3	0.00
09/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2493	3	2493	3	0.00
09/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	445	0	445	0	0.00
09/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	394	0	394	0	0.00
09/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	420	0	420	0	0.00
09/01/2012	R201 On 01-November-12			Bond Future	6.56	107.6957	6.5580	107.6957	0.00
09/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1379	1	1379	1	0.00
09/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1330	1	1330	1	0.00
09/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1432	2	1432	2	0.00
09/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1448	1	1448	1	0.00
09/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1547	1	1547	1	0.00
09/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1496	1	1496	1	0.00
09/01/2012	R202 On 02-February-12			Bond Future	186.69	186.6731	186.6862	186.6731	36,743.00
09/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9686	10	9686	10	0.00
09/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9736	10	9736	10	0.00
09/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9636	10	9636	10	0.00
09/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R203 On 02-February-12			Bond Future	7.61	106.4102	7.6080	106.4102	3,586.00
09/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5066	5	5066	5	0.00
09/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5280	6	5280	6	0.00
09/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	4852	5	4852	5	0.00
09/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	37	0	37	0	2,640.00
09/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	1772	2	1772	2	0.00
09/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	149	0	149	0	880.00
09/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	294	0	294	0	0.00
09/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1482	1	1482	1	880.00
09/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	222	0	222	0	2,640.00
09/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	2036	2	2036	2	0.00
09/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	4	0	4	0	0.00
09/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	3102	3	3102	3	0.00
09/01/2012	R203 On 02-February-12	8.80	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
09/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	2	0	2	0	0.00
09/01/2012	R203 On 03-May-12			Bond Future	7.71	103.7726	7.7130	103.7726	0.00
09/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	4787	5	4787	5	0.00
09/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	4962	5	4962	5	0.00
09/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4614	5	4614	5	0.00
09/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	399	0	399	0	0.00
09/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	332	0	332	0	0.00
09/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	364	0	364	0	0.00
09/01/2012	R203 On 02-August-12			Bond Future	7.80	105.3596	7.8020	105.3596	0.00
09/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4136	4	4136	4	0.00
09/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4273	4	4273	4	0.00
09/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	3996	4	3996	4	0.00
09/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1322	1	1322	1	0.00
09/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1194	1	1194	1	0.00
09/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1259	1	1259	1	0.00
09/01/2012	R203 On 01-November-12			Bond Future	7.90	102.8148	7.9020	102.8148	0.00
09/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2414	3	2414	3	0.00
09/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2514	3	2514	3	0.00
09/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2321	2	2321	2	0.00
09/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	3134	3	3134	3	0.00
09/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2924	3	2924	3	0.00
09/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	3025	3	3025	3	0.00
09/01/2012	R204 On 02-February-12			Bond Future	7.91	101.7613	7.9060	101.7613	3,543.00
09/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5543	6	5543	6	0.00
09/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	5785	6	5785	6	0.00
09/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5302	6	5302	6	0.00
09/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	64	0	64	0	540.00
09/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1203	1	1203	1	0.00
09/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	220	0	220	0	0.00
09/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	2376	2	2376	2	0.00
09/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	712	1	712	1	540.00
09/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	12	0	12	0	0.00
09/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3576	3	3576	3	0.00

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09/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	7	0	7	0	0.00
09/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	8	0	8	0	0.00
09/01/2012	R204 On 03-May-12			Bond Future	8.01	103.2166	8.0100	103.2166	0.00
09/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4496	5	4496	5	0.00
09/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4314	5	4314	5	0.00
09/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	4676	5	4676	5	0.00
09/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	775	1	775	1	0.00
09/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	896	1	896	1	0.00
09/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	836	1	836	1	0.00
09/01/2012	R204 On 02-August-12			Bond Future	8.10	100.7619	8.1010	100.7619	0.00
09/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	3878	4	3878	4	0.00
09/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	3730	4	3730	4	0.00
09/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4028	4	4028	4	0.00
09/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1863	2	1863	2	0.00
09/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	2042	2	2042	2	0.00
09/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1951	2	1951	2	0.00
09/01/2012	R204 On 01-November-12			Bond Future	8.20	102.3085	8.1980	102.3085	0.00
09/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	2886	3	2886	3	0.00
09/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	2778	3	2778	3	0.00
09/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3002	3	3002	3	0.00
09/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3703	4	3703	4	0.00
09/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3956	4	3956	4	0.00
09/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3825	4	3825	4	0.00
09/01/2012	R206 On 02-February-12			Bond Future	6.20	102.8903	6.1950	102.8903	300.00
09/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3230	3	3230	3	0.00
09/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3143	3	3143	3	0.00
09/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3318	3	3318	3	0.00
09/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R206 On 03-May-12			Bond Future	6.27	104.3619	6.2650	104.3619	0.00
09/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2003	2	2003	2	0.00
09/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2075	2	2075	2	0.00

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09/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	1932	2	1932	2	0.00
09/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	59	0	59	0	0.00
09/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	46	0	46	0	0.00
09/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	52	0	52	0	0.00
09/01/2012	R206 On 02-August-12			Bond Future	6.28	102.1929	6.2830	102.1929	0.00
09/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1603	2	1603	2	0.00
09/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1653	2	1653	2	0.00
09/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1553	2	1553	2	0.00
09/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	307	0	307	0	0.00
09/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	272	0	272	0	0.00
09/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	289	0	289	0	0.00
09/01/2012	R206 On 01-November-12			Bond Future	6.29	103.7613	6.2870	103.7613	0.00
09/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	779	1	779	1	0.00
09/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	807	1	807	1	0.00
09/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	753	1	753	1	0.00
09/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1139	1	1139	1	0.00
09/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	1078	1	1078	1	0.00
09/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1108	1	1108	1	0.00
09/01/2012	R207 On 02-February-12			Bond Future	8.13	95.6785	8.1250	95.6785	43,515.00
09/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	4748	5	4748	5	0.00
09/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5005	5	5005	5	0.00
09/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4492	5	4492	5	0.00
09/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	17	0	17	0	1,920.00
09/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2286	3	2286	3	0.00
09/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	116	0	116	0	640.00
09/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	313	0	313	0	0.00
09/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1864	2	1864	2	640.00
09/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	221	0	221	0	1,920.00
09/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2815	3	2815	3	0.00
09/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	23	0	23	0	0.00
09/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4470	4	4470	4	0.00
09/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	12	0	12	0	0.00
09/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	17	0	17	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R207 On 03-May-12			Bond Future	8.23	97.0505	8.2280	97.0505	10.00
09/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4031	4	4031	4	0.00
09/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	3852	4	3852	4	0.00
09/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4213	4	4213	4	0.00
09/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1175	1	1175	1	0.00
09/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1336	1	1336	1	0.00
09/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1253	1	1253	1	0.00
09/01/2012	R207 On 02-August-12			Bond Future	8.32	94.8937	8.3190	94.8937	0.00
09/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4321	5	4321	5	0.00
09/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4162	4	4162	4	0.00
09/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4483	5	4483	5	0.00
09/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1993	2	1993	2	0.00
09/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2183	2	2183	2	0.00
09/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	2086	2	2086	2	0.00
09/01/2012	R207 On 01-November-12			Bond Future	8.41	96.3500	8.4110	96.3500	0.00
09/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3245	3	3245	3	0.00
09/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3127	3	3127	3	0.00
09/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3371	4	3371	4	0.00
09/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3940	4	3940	4	0.00
09/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	4213	4	4213	4	0.00
09/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	4072	4	4072	4	0.00
09/01/2012	R208 On 02-February-12			Bond Future	8.17	93.6718	8.1680	93.6718	14,084.00
09/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	4829	5	4829	5	0.00
09/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5103	5	5103	5	0.00
09/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	4555	5	4555	5	0.00
09/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	18	0	18	0	2,880.00
09/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2446	3	2446	3	0.00
09/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	103	0	103	0	960.00
09/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	301	0	301	0	0.00
09/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1924	2	1924	2	960.00
09/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	195	0	195	0	2,880.00
09/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2960	3	2960	3	0.00
09/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	22	0	22	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	4448	4	4448	4	0.00
09/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	11	0	11	0	0.00
09/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	16	0	16	0	0.00
09/01/2012	R208 On 03-May-12			Bond Future	8.26	91.6167	8.2590	91.6167	0.00
09/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5137	5	5137	5	0.00
09/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5341	6	5341	6	0.00
09/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	4929	5	4929	5	0.00
09/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	1005	1	1005	1	0.00
09/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	867	1	867	1	0.00
09/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	937	1	937	1	0.00
09/01/2012	R208 On 02-August-12			Bond Future	8.34	93.0136	8.3400	93.0136	0.00
09/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4589	5	4589	5	0.00
09/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	4762	5	4762	5	0.00
09/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4418	5	4418	5	0.00
09/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2395	2	2395	2	0.00
09/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	2188	2	2188	2	0.00
09/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2290	2	2290	2	0.00
09/01/2012	R208 On 01-November-12			Bond Future	8.43	91.0469	8.4250	91.0469	0.00
09/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3304	3	3304	3	0.00
09/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3440	4	3440	4	0.00
09/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3177	3	3177	3	0.00
09/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4438	4	4438	4	0.00
09/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	4138	4	4138	4	0.00
09/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	4283	4	4283	4	0.00
09/01/2012	R209 On 02-February-12			Bond Future	9.08	75.1526	9.0790	75.1526	2,916.00
09/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1270	2	1270	2	0.00
09/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1445	2	1445	2	0.00
09/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1110	1	1110	1	0.00
09/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	2093	2	2093	2	0.00
09/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1664	2	1664	2	0.00
09/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1870	2	1870	2	0.00
09/01/2012	R209 On 03-May-12			Bond Future	9.16	73.0836	9.1580	73.0836	0.00
09/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	2848	3	2848	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
09/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	2684	3	2684	3	0.00
09/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3021	3	3021	3	0.00
09/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3831	4	3831	4	0.00
09/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	4257	4	4257	4	0.00
09/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	4038	4	4038	4	0.00
09/01/2012	R209 On 02-August-12			Bond Future	9.23	74.2036	9.2290	74.2036	0.00
09/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	4715	5	4715	5	0.00
09/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4531	5	4531	5	0.00
09/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	4901	5	4901	5	0.00
09/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4383	4	4383	4	0.00
09/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4744	5	4744	5	0.00
09/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4561	4	4561	4	0.00
09/01/2012	R209 On 01-November-12			Bond Future	9.30	72.1958	9.3020	72.1958	0.00
09/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4263	5	4263	5	0.00
09/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4107	4	4107	4	0.00
09/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4429	5	4429	5	0.00
09/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	6291	6	6291	6	0.00
09/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6730	7	6730	7	0.00
09/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6504	6	6504	6	0.00
09/01/2012	R210 On 02-February-12			Bond Future	140.04	140.0311	140.0408	140.0311	755.00
09/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	9041	9	9041	9	0.00
09/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8991	9	8991	9	0.00
09/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9091	9	9091	9	0.00
09/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R211 On 02-February-12			Bond Future	116.68	116.6796	116.6832	116.6796	480.00
09/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6183	6	6183	6	0.00
09/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6133	6	6133	6	0.00
09/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6233	6	6233	6	0.00
09/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R212 On 02-February-12			Bond Future	113.22	113.2136	113.2212	113.2136	2,677.00
09/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4721	5	4721	5	0.00
09/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4771	5	4771	5	0.00
09/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4671	5	4671	5	0.00
09/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
09/01/2012	R213 On 02-February-12			Bond Future	9.08	84.7972	9.0820	84.7972	487.00
09/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1283	2	1283	2	0.00
09/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1121	1	1121	1	0.00
09/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1461	2	1461	2	0.00
09/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1708	2	1708	2	0.00
09/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	2146	2	2146	2	0.00
09/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1918	2	1918	2	0.00
09/01/2012	R213 On 03-May-12			Bond Future	9.17	82.4796	9.1670	82.4796	0.00
09/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	3801	4	3801	4	0.00
09/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4003	4	4003	4	0.00
09/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	3604	4	3604	4	0.00
09/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	3355	3	3355	3	0.00
09/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	3005	3	3005	3	0.00
09/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	3176	3	3176	3	0.00
09/01/2012	R213 On 02-August-12			Bond Future	9.24	83.7390	9.2440	83.7390	0.00
09/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	4753	5	4753	5	0.00
09/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	4943	5	4943	5	0.00
09/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4566	5	4566	5	0.00
09/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4896	5	4896	5	0.00
09/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4526	4	4526	4	0.00
09/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4708	5	4708	5	0.00
09/01/2012	R213 On 01-November-12			Bond Future	9.33	81.4844	9.3250	81.4844	0.00
09/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4241	4	4241	4	0.00
09/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4402	5	4402	5	0.00
09/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4083	4	4083	4	0.00
09/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6915	7	6915	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6464	6	6464	6	0.00
09/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6687	6	6687	6	0.00
09/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
10/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	AL7T On 02-February-12			Index Future	410.39	408.2360	410.3890	408.2360	16.00
10/01/2012	AL7T On 03-May-12			Index Future	416.24	414.0620	416.2430	414.0620	0.00
10/01/2012	ALBI On 02-February-12			Index Future	373.75	371.7540	373.7470	371.7540	1,044.00
10/01/2012	ALBI On 03-May-12			Index Future	379.08	377.0590	379.0780	377.0590	0.00
10/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	CAAN On 30-March-12			Can-Do Future	0.32	0.3687	0.3191	0.3687	100,000.00
10/01/2012	CAAO On 30-March-12			Can-Do Future	0.09	0.0792	0.0940	0.0792	100,000.00
10/01/2012	CAAS On 31-January-12			Can-Do Future	0.17	0.1970	0.1654	0.1970	12,500.00
10/01/2012	CAAT On 29-February-12			Can-Do Future	0.14	0.1510	0.1380	0.1510	12,500.00
10/01/2012	CAAU On 31-January-12			Can-Do Future	0.02	0.0114	0.0155	0.0114	19,481.00
10/01/2012	CAAV On 29-February-12			Can-Do Future	0.05	0.0413	0.0499	0.0413	12,987.00
10/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
10/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2012	GOVI On 02-February-12			GOVI	375.11	373.2350	375.1060	373.2350	185.00
10/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	61060	4	61060	4	0.00
10/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	60960	4	60960	4	0.00
10/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	61160	4	61160	4	0.00
10/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
10/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
10/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
10/01/2012	GOVI On 03-May-12			GOVI	380.46	378.5610	380.4560	378.5610	0.00
10/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
10/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
10/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	15340	3	15340	3	0.00
10/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	15540	3	15540	3	0.00
10/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	15440	3	15440	3	0.00
10/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2012	IGOV On 02-February-12			Index Future	167.62	167.6200	167.6190	167.6200	510.00
10/01/2012	IGOV On 03-May-12			Index Future	170.01	170.0130	170.0090	170.0130	0.00
10/01/2012	ILBI On 02-February-12			Index Future	454.71	454.7100	454.7100	454.7100	88.00
10/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	101.00
10/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
10/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	2,390.00
10/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
10/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	0.00
10/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3200	5.6500	94.3200	2,890.00
10/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2100	5.7400	94.2100	44,760.00
10/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.91	94.0400	5.9100	94.0400	990.00
10/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.8200	6.1200	93.8200	790.00
10/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.5800	6.3600	93.5800	1,250.00
10/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.63	93.3100	6.6300	93.3100	1,500.00
10/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.76	93.0800	6.7600	93.0800	500.00
10/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
10/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
10/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
10/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
10/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
10/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
10/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
10/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
10/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/01/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
10/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
10/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
10/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
10/01/2012	OTH1 On 02-February-12			Index Future	366.12	363.5540	366.1240	363.5540	0.00
10/01/2012	R157 On 02-February-12			Bond Future	6.83	126.0260	6.8300	126.0260	10,961.00
10/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5749	5	5749	5	0.00
10/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5915	6	5915	6	0.00
10/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5582	5	5582	5	0.00
10/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	3	0	3	0	130.00
10/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	993	1	993	1	0.00
10/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	152	0	152	0	0.00
10/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	25	0	25	0	3,960.00
10/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1411	1	1411	1	0.00
10/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	89	0	89	0	1,320.00
10/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	246	0	246	0	0.00
10/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	887	1	887	1	1,320.00
10/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	106	0	106	0	3,960.00
10/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1448	2	1448	2	0.00
10/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1151	1	1151	1	0.00
10/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2996	3	2996	3	0.00
10/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	215	0	215	0	130.00
10/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2106	2	2106	2	0.00
10/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R157 On 03-May-12			Bond Future	6.93	121.0195	6.9250	121.0195	0.00
10/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4379	4	4379	4	0.00
10/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4525	4	4525	4	0.00
10/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4235	4	4235	4	0.00
10/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	120	0	120	0	0.00
10/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	95	0	95	0	0.00
10/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	107	0	107	0	0.00
10/01/2012	R157 On 02-August-12			Bond Future	6.99	122.8677	6.9910	122.8677	0.00
10/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3630	3	3630	3	0.00
10/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3743	3	3743	3	0.00
10/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3516	3	3516	3	0.00
10/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	633	1	633	1	0.00
10/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	564	1	564	1	0.00
10/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	599	1	599	1	0.00
10/01/2012	R157 On 01-November-12			Bond Future	7.07	117.9472	7.0680	117.9472	0.00
10/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1803	2	1803	2	0.00
10/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1734	2	1734	2	0.00
10/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1876	2	1876	2	0.00
10/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1927	2	1927	2	0.00
10/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2066	2	2066	2	0.00
10/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1994	2	1994	2	0.00
10/01/2012	R186 On 02-February-12			Bond Future	8.60	116.2404	8.6000	116.2404	27,815.00
10/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	4146	3	4146	3	0.00
10/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4500	4	4500	4	0.00
10/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3801	3	3801	3	0.00
10/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	55	0	55	0	6,000.00
10/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
10/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	206	0	206	0	100.00
10/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	33461	33	33461	33	0.00
10/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	105235	104	105235	104	0.00
10/01/2012	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
10/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	5947	7	5947	7	0.00
10/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19081	20	19081	20	0.00
10/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	632	1	632	1	0.00
10/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8309	9	8309	9	0.00
10/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	448	1	448	1	0.00
10/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	534	1	534	1	100.00
10/01/2012	R186 On 03-May-12			Bond Future	8.69	117.8989	8.6890	117.8989	0.00
10/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5632	5	5632	5	0.00
10/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5367	5	5367	5	0.00
10/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5904	5	5904	5	0.00
10/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2701	3	2701	3	0.00
10/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3038	3	3038	3	0.00
10/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	2864	3	2864	3	0.00
10/01/2012	R186 On 02-August-12			Bond Future	8.77	114.4065	8.7680	114.4065	0.00
10/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5241	5	5241	5	0.00
10/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5025	5	5025	5	0.00
10/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5468	5	5468	5	0.00
10/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5184	6	5184	6	0.00
10/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5632	6	5632	6	0.00
10/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5401	6	5401	6	0.00
10/01/2012	R186 On 01-November-12			Bond Future	8.85	116.1667	8.8480	116.1667	0.00
10/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5938	5	5938	5	0.00
10/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	6156	6	6156	6	0.00
10/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5733	5	5733	5	0.00
10/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	7035	8	7035	8	0.00
10/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6576	7	6576	7	0.00
10/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	6797	7	6797	7	0.00
10/01/2012	R189 On 02-February-12			Bond Future	218.90	218.9010	218.9027	218.9010	0.00
10/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	903	1	903	1	0.00
10/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	953	1	953	1	0.00
10/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	853	1	853	1	0.00
10/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R197 On 02-February-12			Bond Future	246.81	246.7937	246.8117	246.7937	965.00
10/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	9812	10	9812	10	0.00
10/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9762	10	9762	10	0.00
10/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9862	10	9862	10	0.00
10/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R201 On 02-February-12			Bond Future	6.33	107.1570	6.3300	107.1570	3,124.00
10/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5008	5	5008	5	0.00
10/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4882	5	4882	5	0.00
10/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5135	5	5135	5	0.00
10/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R201 On 03-May-12			Bond Future	6.39	108.6862	6.3890	108.6862	0.00
10/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3354	3	3354	3	0.00
10/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3464	3	3464	3	0.00
10/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3244	3	3244	3	0.00
10/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	76	0	76	0	0.00
10/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	60	0	60	0	0.00
10/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	68	0	68	0	0.00
10/01/2012	R201 On 02-August-12			Bond Future	6.41	105.9357	6.4110	105.9357	0.00
10/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2767	3	2767	3	0.00
10/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2852	3	2852	3	0.00
10/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2680	2	2680	2	0.00
10/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	386	0	386	0	0.00
10/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	340	0	340	0	0.00
10/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	364	0	364	0	0.00
10/01/2012	R201 On 01-November-12			Bond Future	6.43	107.5651	6.4270	107.5651	0.00
10/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1511	1	1511	1	0.00
10/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1459	1	1459	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
10/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1566	1	1566	1	0.00
10/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1319	1	1319	1	0.00
10/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1413	2	1413	2	0.00
10/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1364	1	1364	1	0.00
10/01/2012	R202 On 02-February-12			Bond Future	186.70	186.6862	186.6998	186.6862	36,743.00
10/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9700	10	9700	10	0.00
10/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9750	10	9750	10	0.00
10/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9650	10	9650	10	0.00
10/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R203 On 02-February-12			Bond Future	7.51	106.1583	7.5100	106.1583	3,570.00
10/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5514	5	5514	5	0.00
10/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5728	5	5728	5	0.00
10/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5299	5	5299	5	0.00
10/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	60	0	60	0	2,640.00
10/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2134	2	2134	2	0.00
10/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	222	0	222	0	880.00
10/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	417	0	417	0	0.00
10/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1156	1	1156	1	880.00
10/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	135	0	135	0	2,640.00
10/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1660	2	1660	2	0.00
10/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	1	0	1	0	0.00
10/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2675	3	2675	3	0.00
10/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	1	0	1	0	0.00
10/01/2012	R203 On 03-May-12			Bond Future	7.61	103.5137	7.6100	103.5137	0.00
10/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5172	5	5172	5	0.00
10/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4994	5	4994	5	0.00
10/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5351	5	5351	5	0.00
10/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	268	0	268	0	0.00
10/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	326	0	326	0	0.00
10/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	297	0	297	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R203 On 02-August-12			Bond Future	7.69	105.0949	7.6920	105.0949	0.00
10/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4458	4	4458	4	0.00
10/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4600	4	4600	4	0.00
10/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4312	4	4312	4	0.00
10/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1175	1	1175	1	0.00
10/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1058	1	1058	1	0.00
10/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1118	1	1118	1	0.00
10/01/2012	R203 On 01-November-12			Bond Future	7.78	102.5500	7.7820	102.5500	0.00
10/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2647	2	2647	2	0.00
10/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2752	3	2752	3	0.00
10/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2547	2	2547	2	0.00
10/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2878	3	2878	3	0.00
10/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2680	3	2680	3	0.00
10/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2776	3	2776	3	0.00
10/01/2012	R204 On 02-February-12			Bond Future	7.82	101.5252	7.8190	101.5252	3,527.00
10/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5996	6	5996	6	0.00
10/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6239	6	6239	6	0.00
10/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5753	5	5753	5	0.00
10/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	93	0	93	0	540.00
10/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1470	1	1470	1	0.00
10/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	300	0	300	0	0.00
10/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	1999	2	1999	2	0.00
10/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	522	1	522	1	540.00
10/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	6	0	6	0	0.00
10/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3148	4	3148	4	0.00
10/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	3	0	3	0	0.00
10/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	4	0	4	0	0.00
10/01/2012	R204 On 03-May-12			Bond Future	7.92	102.9733	7.9180	102.9733	0.00
10/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4848	4	4848	4	0.00
10/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5034	5	5034	5	0.00
10/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4660	4	4660	4	0.00
10/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	775	1	775	1	0.00
10/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	666	1	666	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
10/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	721	1	721	1	0.00
10/01/2012	R204 On 02-August-12			Bond Future	8.01	100.5172	8.0050	100.5172	0.00
10/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4170	4	4170	4	0.00
10/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4016	4	4016	4	0.00
10/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4326	4	4326	4	0.00
10/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1690	2	1690	2	0.00
10/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1857	2	1857	2	0.00
10/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1772	2	1772	2	0.00
10/01/2012	R204 On 01-November-12			Bond Future	8.09	102.0630	8.0940	102.0630	0.00
10/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3118	3	3118	3	0.00
10/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3005	3	3005	3	0.00
10/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3239	3	3239	3	0.00
10/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3448	4	3448	4	0.00
10/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3691	4	3691	4	0.00
10/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3565	4	3565	4	0.00
10/01/2012	R206 On 02-February-12			Bond Future	6.11	102.8153	6.1060	102.8153	300.00
10/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3393	3	3393	3	0.00
10/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3306	3	3306	3	0.00
10/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3481	3	3481	3	0.00
10/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R206 On 03-May-12			Bond Future	6.16	104.2835	6.1630	104.2835	0.00
10/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2154	2	2154	2	0.00
10/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2081	2	2081	2	0.00
10/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2227	2	2227	2	0.00
10/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	35	0	35	0	0.00
10/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	45	0	45	0	0.00
10/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	40	0	40	0	0.00
10/01/2012	R206 On 02-August-12			Bond Future	6.16	102.1106	6.1590	102.1106	0.00
10/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1732	2	1732	2	0.00
10/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1784	2	1784	2	0.00
10/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1680	2	1680	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	264	0	264	0	0.00
10/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	233	0	233	0	0.00
10/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	248	0	248	0	0.00
10/01/2012	R206 On 01-November-12			Bond Future	6.13	103.6801	6.1250	103.6801	0.00
10/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	864	1	864	1	0.00
10/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	894	1	894	1	0.00
10/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	835	1	835	1	0.00
10/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1036	1	1036	1	0.00
10/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	980	1	980	1	0.00
10/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1007	1	1007	1	0.00
10/01/2012	R207 On 02-February-12			Bond Future	8.04	95.4044	8.0380	95.4044	43,515.00
10/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5227	5	5227	5	0.00
10/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5486	5	5486	5	0.00
10/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4968	4	4968	4	0.00
10/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	27	0	27	0	1,920.00
10/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2689	2	2689	2	0.00
10/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	171	0	171	0	640.00
10/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	434	0	434	0	0.00
10/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1498	2	1498	2	640.00
10/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	137	0	137	0	1,920.00
10/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2383	3	2383	3	0.00
10/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	12	0	12	0	0.00
10/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	3993	4	3993	4	0.00
10/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	6	0	6	0	0.00
10/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	8	0	8	0	0.00
10/01/2012	R207 On 03-May-12			Bond Future	8.14	96.7626	8.1370	96.7626	10.00
10/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4370	4	4370	4	0.00
10/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4559	4	4559	4	0.00
10/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4184	4	4184	4	0.00
10/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1173	1	1173	1	0.00
10/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1026	1	1026	1	0.00
10/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1097	1	1097	1	0.00
10/01/2012	R207 On 02-August-12			Bond Future	8.22	94.6037	8.2240	94.6037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4636	4	4636	4	0.00
10/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4470	4	4470	4	0.00
10/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4804	4	4804	4	0.00
10/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1812	2	1812	2	0.00
10/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1989	2	1989	2	0.00
10/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1899	2	1899	2	0.00
10/01/2012	R207 On 01-November-12			Bond Future	8.31	96.0582	8.3090	96.0582	0.00
10/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3498	3	3498	3	0.00
10/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3373	3	3373	3	0.00
10/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3629	3	3629	3	0.00
10/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3675	4	3675	4	0.00
10/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3936	4	3936	4	0.00
10/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3802	4	3802	4	0.00
10/01/2012	R208 On 02-February-12			Bond Future	8.08	93.3718	8.0810	93.3718	14,067.00
10/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5343	5	5343	5	0.00
10/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5620	5	5620	5	0.00
10/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	5066	5	5066	5	0.00
10/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	30	0	30	0	2,880.00
10/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2890	2	2890	2	0.00
10/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	157	0	157	0	960.00
10/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	428	0	428	0	0.00
10/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1528	2	1528	2	960.00
10/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	116	0	116	0	2,880.00
10/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2492	3	2492	3	0.00
10/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	10	0	10	0	0.00
10/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	3938	4	3938	4	0.00
10/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	5	0	5	0	0.00
10/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	7	0	7	0	0.00
10/01/2012	R208 On 03-May-12			Bond Future	8.17	91.3124	8.1690	91.3124	0.00
10/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5536	5	5536	5	0.00
10/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5322	5	5322	5	0.00
10/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5748	5	5748	5	0.00
10/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	746	1	746	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
10/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	870	1	870	1	0.00
10/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	809	1	809	1	0.00
10/01/2012	R208 On 02-August-12			Bond Future	8.25	92.7052	8.2450	92.7052	0.00
10/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4929	5	4929	5	0.00
10/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5108	5	5108	5	0.00
10/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4751	4	4751	4	0.00
10/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2185	2	2185	2	0.00
10/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1990	2	1990	2	0.00
10/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2086	2	2086	2	0.00
10/01/2012	R208 On 01-November-12			Bond Future	8.33	90.7351	8.3250	90.7351	0.00
10/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3572	3	3572	3	0.00
10/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3714	3	3714	3	0.00
10/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3438	3	3438	3	0.00
10/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4141	4	4141	4	0.00
10/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3854	4	3854	4	0.00
10/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3993	4	3993	4	0.00
10/01/2012	R209 On 02-February-12			Bond Future	8.98	74.6980	8.9770	74.6980	2,900.00
10/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1616	1	1616	1	0.00
10/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1821	1	1821	1	0.00
10/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1426	1	1426	1	0.00
10/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1634	2	1634	2	0.00
10/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1265	2	1265	2	0.00
10/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1440	2	1440	2	0.00
10/01/2012	R209 On 03-May-12			Bond Future	9.05	72.6206	9.0530	72.6206	0.00
10/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3216	3	3216	3	0.00
10/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3402	3	3402	3	0.00
10/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3038	3	3038	3	0.00
10/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	3824	4	3824	4	0.00
10/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3425	4	3425	4	0.00
10/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3619	4	3619	4	0.00
10/01/2012	R209 On 02-August-12			Bond Future	9.12	73.7317	9.1210	73.7317	0.00
10/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5143	5	5143	5	0.00
10/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4950	5	4950	5	0.00

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10/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5340	5	5340	5	0.00
10/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4023	4	4023	4	0.00
10/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4364	5	4364	5	0.00
10/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4190	5	4190	5	0.00
10/01/2012	R209 On 01-November-12			Bond Future	9.19	71.7229	9.1900	71.7229	0.00
10/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4648	4	4648	4	0.00
10/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4483	4	4483	4	0.00
10/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4824	4	4824	4	0.00
10/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	5868	6	5868	6	0.00
10/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6288	7	6288	7	0.00
10/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6071	7	6071	7	0.00
10/01/2012	R210 On 02-February-12			Bond Future	139.96	140.0408	139.9592	140.0408	755.00
10/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	8959	9	8959	9	0.00
10/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8909	9	8909	9	0.00
10/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9009	9	9009	9	0.00
10/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R211 On 02-February-12			Bond Future	116.69	116.6832	116.6874	116.6832	480.00
10/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6187	6	6187	6	0.00
10/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6137	6	6137	6	0.00
10/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6237	6	6237	6	0.00
10/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R212 On 02-February-12			Bond Future	113.23	113.2212	113.2294	113.2212	2,677.00
10/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4729	5	4729	5	0.00
10/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4779	5	4779	5	0.00
10/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4679	5	4679	5	0.00
10/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
10/01/2012	R213 On 02-February-12			Bond Future	8.98	84.3800	8.9800	84.3800	487.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1633	1	1633	1	0.00
10/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1440	1	1440	1	0.00
10/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1842	1	1842	1	0.00
10/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1298	2	1298	2	0.00
10/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	1675	2	1675	2	0.00
10/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1477	2	1477	2	0.00
10/01/2012	R213 On 03-May-12			Bond Future	9.06	82.0460	9.0620	82.0460	0.00
10/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4241	4	4241	4	0.00
10/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4031	4	4031	4	0.00
10/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4456	4	4456	4	0.00
10/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2656	3	2656	3	0.00
10/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	2980	3	2980	3	0.00
10/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	2814	3	2814	3	0.00
10/01/2012	R213 On 02-August-12			Bond Future	9.14	83.2966	9.1350	83.2966	0.00
10/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5187	5	5187	5	0.00
10/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5388	5	5388	5	0.00
10/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4990	5	4990	5	0.00
10/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4499	5	4499	5	0.00
10/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4151	5	4151	5	0.00
10/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4322	5	4322	5	0.00
10/01/2012	R213 On 01-November-12			Bond Future	9.21	81.0411	9.2120	81.0411	0.00
10/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4628	4	4628	4	0.00
10/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4799	4	4799	4	0.00
10/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4461	4	4461	4	0.00
10/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6455	7	6455	7	0.00
10/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6023	6	6023	6	0.00
10/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6236	7	6236	7	0.00
10/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
11/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0703 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
11/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	AL7T On 02-February-12			Index Future	410.06	410.3890	410.0590	410.3890	16.00
11/01/2012	AL7T On 03-May-12			Index Future	415.91	416.2430	415.9050	416.2430	0.00
11/01/2012	ALBI On 02-February-12			Index Future	373.66	373.7470	373.6560	373.7470	1,044.00
11/01/2012	ALBI On 03-May-12			Index Future	378.98	379.0780	378.9830	379.0780	0.00
11/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	CAAN On 30-March-12			Can-Do Future	0.34	0.3191	0.3361	0.3191	100,000.00
11/01/2012	CAAO On 30-March-12			Can-Do Future	0.08	0.0940	0.0812	0.0940	100,000.00
11/01/2012	CAAS On 31-January-12			Can-Do Future	0.19	0.1654	0.1887	0.1654	12,500.00
11/01/2012	CAAT On 29-February-12			Can-Do Future	0.15	0.1380	0.1527	0.1380	12,500.00
11/01/2012	CAAU On 31-January-12			Can-Do Future	0.01	0.0155	0.0089	0.0155	19,481.00
11/01/2012	CAAV On 29-February-12			Can-Do Future	0.04	0.0499	0.0376	0.0499	12,987.00
11/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
11/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2012	GOVI On 02-February-12			GOVI	375.01	375.1060	375.0060	375.1060	185.00
11/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	60060	6	60060	6	0.00
11/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	59960	6	59960	6	0.00
11/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	60160	6	60160	6	0.00
11/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
11/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
11/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
11/01/2012	GOVI On 03-May-12			GOVI	380.35	380.4560	380.3520	380.4560	0.00
11/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
11/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
11/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
11/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	16380	2	16380	2	0.00
11/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	16580	2	16580	2	0.00
11/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	16480	2	16480	2	0.00
11/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2012	IGOV On 02-February-12			Index Future	167.68	167.6190	167.6830	167.6190	510.00
11/01/2012	IGOV On 03-May-12			Index Future	170.07	170.0090	170.0730	170.0090	0.00
11/01/2012	ILBI On 02-February-12			Index Future	454.71	454.7100	454.7100	454.7100	88.00
11/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	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
11/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	101.00
11/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
11/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,390.00
11/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	0.00
11/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	0.00
11/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	2,890.00
11/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2600	5.7500	94.2600	44,760.00
11/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.0900	5.9000	94.0900	990.00
11/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	790.00
11/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	1,250.00
11/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.62	93.3700	6.6200	93.3700	1,500.00
11/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	500.00
11/01/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
11/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/01/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
11/01/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/01/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
11/01/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
11/01/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
11/01/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
11/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/01/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
11/01/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/01/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
11/01/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/01/2012	JN10 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
11/01/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
11/01/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
11/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
11/01/2012	OTH1 On 02-February-12			Index Future	366.07	366.1240	366.0720	366.1240	0.00
11/01/2012	R157 On 02-February-12			Bond Future	6.82	126.3414	6.8220	126.3414	10,961.00
11/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5777	6	5777	6	0.00
11/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5944	6	5944	6	0.00
11/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5610	6	5610	6	0.00
11/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	3	0	3	0	130.00
11/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1004	1	1004	1	0.00
11/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	151	0	151	0	0.00
11/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	23	0	23	0	3,960.00
11/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1428	1	1428	1	0.00
11/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	87	0	87	0	1,320.00
11/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	245	0	245	0	0.00
11/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	858	1	858	1	1,320.00
11/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	95	0	95	0	3,960.00
11/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1417	1	1417	1	0.00
11/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1122	1	1122	1	0.00
11/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2967	3	2967	3	0.00
11/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	198	0	198	0	130.00
11/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2076	2	2076	2	0.00
11/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R157 On 03-May-12			Bond Future	6.92	121.3358	6.9160	121.3358	0.00
11/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4405	4	4405	4	0.00
11/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4550	5	4550	5	0.00
11/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4260	4	4260	4	0.00
11/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	116	0	116	0	0.00
11/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	91	0	91	0	0.00

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11/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	103	0	103	0	0.00
11/01/2012	R157 On 02-August-12			Bond Future	6.98	123.1939	6.9820	123.1939	0.00
11/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3648	4	3648	4	0.00
11/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3761	4	3761	4	0.00
11/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3533	4	3533	4	0.00
11/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	622	1	622	1	0.00
11/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	555	1	555	1	0.00
11/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	589	1	589	1	0.00
11/01/2012	R157 On 01-November-12			Bond Future	7.06	118.2919	7.0600	118.2919	0.00
11/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1811	2	1811	2	0.00
11/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1742	2	1742	2	0.00
11/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1884	2	1884	2	0.00
11/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1912	2	1912	2	0.00
11/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2051	2	2051	2	0.00
11/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1980	2	1980	2	0.00
11/01/2012	R186 On 02-February-12			Bond Future	8.59	117.1316	8.5920	117.1316	27,779.00
11/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	4177	4	4177	4	0.00
11/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4536	5	4536	5	0.00
11/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3828	4	3828	4	0.00
11/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	50	0	50	0	6,000.00
11/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
11/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	196	0	196	0	100.00
11/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	33535	33	33535	33	0.00
11/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	105309	105	105309	105	0.00
11/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	5863	6	5863	6	0.00
11/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19007	19	19007	19	0.00
11/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	585	1	585	1	0.00
11/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8230	8	8230	8	0.00
11/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	410	0	410	0	0.00
11/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	491	1	491	1	100.00
11/01/2012	R186 On 03-May-12			Bond Future	8.68	118.7995	8.6810	118.7995	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
11/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5660	6	5660	6	0.00
11/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5393	5	5393	5	0.00
11/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5933	6	5933	6	0.00
11/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2657	3	2657	3	0.00
11/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	2991	3	2991	3	0.00
11/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	2820	3	2820	3	0.00
11/01/2012	R186 On 02-August-12			Bond Future	8.76	115.3255	8.7600	115.3255	0.00
11/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5265	5	5265	5	0.00
11/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5048	5	5048	5	0.00
11/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5493	5	5493	5	0.00
11/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5138	5	5138	5	0.00
11/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5584	6	5584	6	0.00
11/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5354	5	5354	5	0.00
11/01/2012	R186 On 01-November-12			Bond Future	8.84	117.1117	8.8400	117.1117	0.00
11/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5963	6	5963	6	0.00
11/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	6182	6	6182	6	0.00
11/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5757	6	5757	6	0.00
11/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	6989	7	6989	7	0.00
11/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6532	7	6532	7	0.00
11/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	6753	7	6753	7	0.00
11/01/2012	R189 On 02-February-12			Bond Future	218.91	218.9027	218.9082	218.9027	0.00
11/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	908	1	908	1	0.00
11/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	958	1	958	1	0.00
11/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	858	1	858	1	0.00
11/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R197 On 02-February-12			Bond Future	247.21	246.8117	247.2072	246.8117	965.00
11/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	10207	10	10207	10	0.00
11/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	10157	10	10157	10	0.00
11/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	10257	10	10257	10	0.00
11/01/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R201 On 02-February-12			Bond Future	6.32	107.3933	6.3230	107.3933	3,124.00
11/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5027	5	5027	5	0.00
11/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4900	5	4900	5	0.00
11/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5153	5	5153	5	0.00
11/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R201 On 03-May-12			Bond Future	6.38	108.9248	6.3810	108.9248	0.00
11/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3371	3	3371	3	0.00
11/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3482	3	3482	3	0.00
11/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3261	3	3261	3	0.00
11/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	74	0	74	0	0.00
11/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	58	0	58	0	0.00
11/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	65	0	65	0	0.00
11/01/2012	R201 On 02-August-12			Bond Future	6.40	106.1817	6.4020	106.1817	0.00
11/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2781	3	2781	3	0.00
11/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2867	3	2867	3	0.00
11/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2693	3	2693	3	0.00
11/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	379	0	379	0	0.00
11/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	335	0	335	0	0.00
11/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	358	0	358	0	0.00
11/01/2012	R201 On 01-November-12			Bond Future	6.42	107.8285	6.4220	107.8285	0.00
11/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1514	2	1514	2	0.00
11/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1461	1	1461	1	0.00
11/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1569	2	1569	2	0.00
11/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1312	1	1312	1	0.00
11/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1405	1	1405	1	0.00
11/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1357	1	1357	1	0.00
11/01/2012	R202 On 02-February-12			Bond Future	186.74	186.6998	186.7419	186.6998	36,743.00
11/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9742	10	9742	10	0.00
11/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9792	10	9792	10	0.00
11/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9692	10	9692	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R203 On 02-February-12			Bond Future	7.51	106.6077	7.5070	106.6077	3,569.00
11/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5528	6	5528	6	0.00
11/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5742	6	5742	6	0.00
11/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5313	5	5313	5	0.00
11/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	55	0	55	0	2,640.00
11/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2137	2	2137	2	0.00
11/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	213	0	213	0	880.00
11/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	407	0	407	0	0.00
11/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1132	1	1132	1	880.00
11/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	124	0	124	0	2,640.00
11/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1637	2	1637	2	0.00
11/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	1	0	1	0	0.00
11/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2656	3	2656	3	0.00
11/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	1	0	1	0	0.00
11/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	1	0	1	0	0.00
11/01/2012	R203 On 03-May-12			Bond Future	7.61	103.9663	7.6060	103.9663	0.00
11/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5183	5	5183	5	0.00
11/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5005	5	5005	5	0.00
11/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5363	5	5363	5	0.00
11/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	263	0	263	0	0.00
11/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	320	0	320	0	0.00
11/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	290	0	290	0	0.00
11/01/2012	R203 On 02-August-12			Bond Future	7.69	105.5576	7.6880	105.5576	0.00
11/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4465	4	4465	4	0.00
11/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4607	5	4607	5	0.00
11/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4319	4	4319	4	0.00
11/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1165	1	1165	1	0.00
11/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1048	1	1048	1	0.00
11/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1108	1	1108	1	0.00
11/01/2012	R203 On 01-November-12			Bond Future	7.78	103.0320	7.7800	103.0320	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
11/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2646	3	2646	3	0.00
11/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2751	3	2751	3	0.00
11/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2547	3	2547	3	0.00
11/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2870	3	2870	3	0.00
11/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2670	3	2670	3	0.00
11/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2767	3	2767	3	0.00
11/01/2012	R204 On 02-February-12			Bond Future	7.81	101.9824	7.8100	101.9824	3,526.00
11/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	6043	6	6043	6	0.00
11/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6285	6	6285	6	0.00
11/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5799	6	5799	6	0.00
11/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	89	0	89	0	540.00
11/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1483	1	1483	1	0.00
11/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	296	0	296	0	0.00
11/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	1947	2	1947	2	0.00
11/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	487	1	487	1	540.00
11/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	4	0	4	0	0.00
11/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3097	3	3097	3	0.00
11/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	2	0	2	0	0.00
11/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	4	0	4	0	0.00
11/01/2012	R204 On 03-May-12			Bond Future	7.91	103.4403	7.9100	103.4403	0.00
11/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4873	5	4873	5	0.00
11/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5060	5	5060	5	0.00
11/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4683	5	4683	5	0.00
11/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	757	1	757	1	0.00
11/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	651	1	651	1	0.00
11/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	705	1	705	1	0.00
11/01/2012	R204 On 02-August-12			Bond Future	8.00	100.9878	7.9960	100.9878	0.00
11/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4192	4	4192	4	0.00
11/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4037	4	4037	4	0.00
11/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4349	4	4349	4	0.00
11/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1669	2	1669	2	0.00
11/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1834	2	1834	2	0.00
11/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1750	2	1750	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
11/01/2012	R204 On 01-November-12			Bond Future	8.09	102.5547	8.0860	102.5547	0.00
11/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3131	3	3131	3	0.00
11/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3017	3	3017	3	0.00
11/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3253	3	3253	3	0.00
11/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3424	3	3424	3	0.00
11/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3665	4	3665	4	0.00
11/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3540	4	3540	4	0.00
11/01/2012	R206 On 02-February-12			Bond Future	6.10	102.9782	6.0990	102.9782	300.00
11/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3406	3	3406	3	0.00
11/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3318	3	3318	3	0.00
11/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3494	3	3494	3	0.00
11/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R206 On 03-May-12			Bond Future	6.16	104.4469	6.1550	104.4469	0.00
11/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2165	2	2165	2	0.00
11/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2093	2	2093	2	0.00
11/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2238	2	2238	2	0.00
11/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	33	0	33	0	0.00
11/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	44	0	44	0	0.00
11/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	38	0	38	0	0.00
11/01/2012	R206 On 02-August-12			Bond Future	6.15	102.2807	6.1510	102.2807	0.00
11/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1739	2	1739	2	0.00
11/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1792	2	1792	2	0.00
11/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1687	2	1687	2	0.00
11/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	260	0	260	0	0.00
11/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	230	0	230	0	0.00
11/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	244	0	244	0	0.00
11/01/2012	R206 On 01-November-12			Bond Future	6.12	103.8655	6.1210	103.8655	0.00
11/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	864	1	864	1	0.00
11/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	895	1	895	1	0.00
11/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	836	1	836	1	0.00
11/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1032	1	1032	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
11/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	976	1	976	1	0.00
11/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1003	1	1003	1	0.00
11/01/2012	R207 On 02-February-12			Bond Future	8.05	95.8917	8.0500	95.8917	43,515.00
11/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5159	5	5159	5	0.00
11/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5418	5	5418	5	0.00
11/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4899	5	4899	5	0.00
11/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	22	0	22	0	1,920.00
11/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2620	3	2620	3	0.00
11/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	150	0	150	0	640.00
11/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	396	0	396	0	0.00
11/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1527	1	1527	1	640.00
11/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	135	0	135	0	1,920.00
11/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2429	2	2429	2	0.00
11/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	10	0	10	0	0.00
11/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4055	4	4055	4	0.00
11/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	6	0	6	0	0.00
11/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	8	0	8	0	0.00
11/01/2012	R207 On 03-May-12			Bond Future	8.15	97.2575	8.1490	97.2575	10.00
11/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4314	4	4314	4	0.00
11/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4503	5	4503	5	0.00
11/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4128	4	4128	4	0.00
11/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1182	1	1182	1	0.00
11/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1035	1	1035	1	0.00
11/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1107	1	1107	1	0.00
11/01/2012	R207 On 02-August-12			Bond Future	8.24	95.1054	8.2370	95.1054	0.00
11/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4584	5	4584	5	0.00
11/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4419	4	4419	4	0.00
11/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4752	5	4752	5	0.00
11/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1829	2	1829	2	0.00
11/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2007	2	2007	2	0.00
11/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1916	2	1916	2	0.00
11/01/2012	R207 On 01-November-12			Bond Future	8.32	96.5812	8.3240	96.5812	0.00
11/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3453	3	3453	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
11/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3329	3	3329	3	0.00
11/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3583	4	3583	4	0.00
11/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3706	4	3706	4	0.00
11/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3969	4	3969	4	0.00
11/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3834	4	3834	4	0.00
11/01/2012	R208 On 02-February-12			Bond Future	8.08	93.8946	8.0830	93.8946	14,067.00
11/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5330	5	5330	5	0.00
11/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5607	6	5607	6	0.00
11/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	5053	5	5053	5	0.00
11/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	26	0	26	0	2,880.00
11/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2870	3	2870	3	0.00
11/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	145	0	145	0	960.00
11/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	408	0	408	0	0.00
11/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1520	2	1520	2	960.00
11/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	108	0	108	0	2,880.00
11/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2492	2	2492	2	0.00
11/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	9	0	9	0	0.00
11/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	3946	4	3946	4	0.00
11/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	5	0	5	0	0.00
11/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	6	0	6	0	0.00
11/01/2012	R208 On 03-May-12			Bond Future	8.17	91.8399	8.1710	91.8399	0.00
11/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5519	6	5519	6	0.00
11/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5304	5	5304	5	0.00
11/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5730	6	5730	6	0.00
11/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	740	1	740	1	0.00
11/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	864	1	864	1	0.00
11/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	803	1	803	1	0.00
11/01/2012	R208 On 02-August-12			Bond Future	8.25	93.2487	8.2480	93.2487	0.00
11/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4910	5	4910	5	0.00
11/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5089	5	5089	5	0.00
11/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4732	5	4732	5	0.00
11/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2183	2	2183	2	0.00
11/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1988	2	1988	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
11/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2085	2	2085	2	0.00
11/01/2012	R208 On 01-November-12			Bond Future	8.33	91.2929	8.3280	91.2929	0.00
11/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3557	4	3557	4	0.00
11/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3699	4	3699	4	0.00
11/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3423	3	3423	3	0.00
11/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4143	4	4143	4	0.00
11/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3856	4	3856	4	0.00
11/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3995	4	3995	4	0.00
11/01/2012	R209 On 02-February-12			Bond Future	8.97	75.4735	8.9740	75.4735	2,900.00
11/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1595	2	1595	2	0.00
11/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1801	2	1801	2	0.00
11/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1404	1	1404	1	0.00
11/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1589	2	1589	2	0.00
11/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1222	1	1222	1	0.00
11/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1396	1	1396	1	0.00
11/01/2012	R209 On 03-May-12			Bond Future	9.05	73.4076	9.0510	73.4076	0.00
11/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3208	3	3208	3	0.00
11/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3395	3	3395	3	0.00
11/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3031	3	3031	3	0.00
11/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	3801	4	3801	4	0.00
11/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3403	3	3403	3	0.00
11/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3595	4	3595	4	0.00
11/01/2012	R209 On 02-August-12			Bond Future	9.12	74.5309	9.1190	74.5309	0.00
11/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5140	5	5140	5	0.00
11/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4947	5	4947	5	0.00
11/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5337	5	5337	5	0.00
11/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4005	4	4005	4	0.00
11/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4346	4	4346	4	0.00
11/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4172	4	4172	4	0.00
11/01/2012	R209 On 01-November-12			Bond Future	9.19	72.5410	9.1880	72.5410	0.00
11/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4647	5	4647	5	0.00
11/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4481	4	4481	4	0.00
11/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4822	5	4822	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
11/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	5851	6	5851	6	0.00
11/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6271	6	6271	6	0.00
11/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6055	6	6055	6	0.00
11/01/2012	R210 On 02-February-12			Bond Future	139.99	139.9592	139.9908	139.9592	755.00
11/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	8991	9	8991	9	0.00
11/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8941	9	8941	9	0.00
11/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9041	9	9041	9	0.00
11/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R211 On 02-February-12			Bond Future	116.70	116.6874	116.7003	116.6874	480.00
11/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6200	6	6200	6	0.00
11/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6150	6	6150	6	0.00
11/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6250	6	6250	6	0.00
11/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R212 On 02-February-12			Bond Future	113.45	113.2294	113.4533	113.2294	2,677.00
11/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	4953	5	4953	5	0.00
11/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	5003	5	5003	5	0.00
11/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4903	5	4903	5	0.00
11/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R213 On 02-February-12			Bond Future	8.97	85.1707	8.9720	85.1707	487.00
11/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1632	2	1632	2	0.00
11/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1437	1	1437	1	0.00
11/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1844	2	1844	2	0.00
11/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1238	1	1238	1	0.00
11/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	1609	2	1609	2	0.00
11/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1414	1	1414	1	0.00
11/01/2012	R213 On 03-May-12			Bond Future	9.05	82.8475	9.0540	82.8475	0.00
11/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4262	4	4262	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
11/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4051	4	4051	4	0.00
11/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4478	4	4478	4	0.00
11/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2617	3	2617	3	0.00
11/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	2939	3	2939	3	0.00
11/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	2774	3	2774	3	0.00
11/01/2012	R213 On 02-August-12			Bond Future	9.13	84.1168	9.1270	84.1168	0.00
11/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5210	5	5210	5	0.00
11/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5411	5	5411	5	0.00
11/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5012	5	5012	5	0.00
11/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4461	4	4461	4	0.00
11/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4114	4	4114	4	0.00
11/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4284	4	4284	4	0.00
11/01/2012	R213 On 01-November-12			Bond Future	9.20	81.8791	9.2040	81.8791	0.00
11/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4648	5	4648	5	0.00
11/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4819	5	4819	5	0.00
11/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4480	4	4480	4	0.00
11/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6414	6	6414	6	0.00
11/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	5984	6	5984	6	0.00
11/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6196	6	6196	6	0.00
11/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00