



Derivatives Monthly Statistics Report

For May 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	AL7T On 03-May-12			Index Future	432.14	430.1600	432.1360	430.1600	0.00
02/05/2012	AL7T On 02-August-12			Index Future	438.19	436.1970	438.1890	436.1970	13.00
02/05/2012	AL7T On 01-November-12			Index Future	444.84	442.8260	444.8370	442.8260	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
02/05/2012	ALBI On 03-May-12			Index Future	391.42	390.1270	391.4220	390.1270	127.00
02/05/2012	ALBI On 02-August-12			Index Future	396.91	395.6020	396.9050	395.6020	896.00
02/05/2012	ALBI On 01-November-12			Index Future	402.93	401.6140	402.9270	401.6140	0.00
02/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0737	0.0699	0.0737	5,670.00
02/05/2012	CABA On 18-June-12			Can-Do Future	0.33	0.3141	0.3272	0.3141	8,000.00
02/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0052	0.0048	0.0052	8,000.00
02/05/2012	CABC On 18-June-12			Can-Do Future	0.17	0.1660	0.1722	0.1660	0.00
02/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0012	0.0010	0.0012	16,000.00
02/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	GOVI On 03-May-12			GOVI	392.34	391.0700	392.3440	391.0700	59.00
02/05/2012	GOVI On 03-May-12	382.00	Call	GOVI	103440	9	103440	9	0.00
02/05/2012	GOVI On 03-May-12	382.01	Call	GOVI	103340	9	103340	9	0.00
02/05/2012	GOVI On 03-May-12	381.99	Call	GOVI	103540	9	103540	9	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
02/05/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 02-August-12			GOVI	397.84	396.5580	397.8390	396.5580	231.00
02/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	78390	7	78390	7	0.00
02/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	78490	7	78490	7	0.00
02/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	78290	7	78290	7	0.00
02/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 01-November-12			GOVI	403.88	402.5850	403.8750	402.5850	0.00
02/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	18750	1	18750	1	0.00
02/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	18850	1	18850	1	0.00
02/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	18650	1	18650	1	0.00
02/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
02/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2012	IGOV On 03-May-12			Index Future	174.17	174.1600	174.1730	174.1600	0.00
02/05/2012	IGOV On 02-August-12			Index Future	176.61	176.6040	176.6130	176.6040	563.00
02/05/2012	IGOV On 01-November-12			Index Future	179.29	179.2880	179.2920	179.2880	0.00
02/05/2012	ILBI On 03-May-12			Index Future	471.74	471.7160	471.7440	471.7160	0.00
02/05/2012	ILBI On 02-August-12			Index Future	478.45	478.4200	478.4480	478.4200	169.00
02/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
02/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,890.00
02/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	0.00
02/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.63	94.3500	5.6300	94.3500	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
02/05/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.65	94.3300	5.6500	94.3300	44,760.00
02/05/2012	JBAF On	17-October-12			Jibar Tradeable Future	5.67	94.3200	5.6700	94.3200	0.00
02/05/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.72	94.2600	5.7200	94.2600	840.00
02/05/2012	JBAF On	20-March-13			Jibar Tradeable Future	5.85	94.1100	5.8500	94.1100	790.00
02/05/2012	JBAF On	19-June-13			Jibar Tradeable Future	6.01	93.9500	6.0100	93.9500	500.00
02/05/2012	JBAF On	18-September-13			Jibar Tradeable Future	6.19	93.7700	6.1900	93.7700	1,700.00
02/05/2012	JBAF On	18-December-13			Jibar Tradeable Future	6.39	93.5700	6.3900	93.5700	1,500.00
02/05/2012	JBAF On	19-March-14			Jibar Tradeable Future	6.60	93.3600	6.6000	93.3600	0.00
02/05/2012	R157 On	03-May-12			Bond Future	6.39	122.8728	6.3910	122.8728	4,103.00
02/05/2012	R157 On	03-May-12	8.25	Call	Bond Future	6051	6	6051	6	0.00
02/05/2012	R157 On	03-May-12	8.30	Call	Bond Future	6209	6	6209	6	0.00
02/05/2012	R157 On	03-May-12	8.20	Call	Bond Future	5894	6	5894	6	0.00
02/05/2012	R157 On	03-May-12	6.25	Call	Bond Future	0	0	0	0	1,500.00
02/05/2012	R157 On	03-May-12	6.50	Call	Bond Future	368	0	368	0	1,500.00
02/05/2012	R157 On	03-May-12	6.75	Call	Bond Future	1200	1	1200	1	1,500.00
02/05/2012	R157 On	03-May-12	7.35	Call	Bond Future	3171	3	3171	3	0.00
02/05/2012	R157 On	03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
02/05/2012	R157 On	03-May-12	6.75	Put	Bond Future	0	0	0	0	1,500.00
02/05/2012	R157 On	03-May-12	6.50	Put	Bond Future	2	0	2	0	1,500.00
02/05/2012	R157 On	03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R157 On	03-May-12	6.25	Put	Bond Future	475	1	475	1	0.00
02/05/2012	R157 On	03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R157 On	03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R157 On	02-August-12			Bond Future	6.46	124.5941	6.4570	124.5941	13,345.00
02/05/2012	R157 On	02-August-12	8.00	Call	Bond Future	4679	4	4679	4	0.00
02/05/2012	R157 On	02-August-12	8.05	Call	Bond Future	4826	5	4826	5	0.00
02/05/2012	R157 On	02-August-12	7.95	Call	Bond Future	4532	4	4532	4	0.00
02/05/2012	R157 On	02-August-12	6.15	Call	Bond Future	272	0	272	0	3,750.00
02/05/2012	R157 On	02-August-12	6.35	Call	Bond Future	494	0	494	0	1,250.00
02/05/2012	R157 On	02-August-12	6.55	Call	Bond Future	810	1	810	1	0.00
02/05/2012	R157 On	02-August-12	6.95	Call	Bond Future	1693	2	1693	2	0.00
02/05/2012	R157 On	02-August-12	6.95	Put	Bond Future	173	0	173	0	3,750.00
02/05/2012	R157 On	02-August-12	6.55	Put	Bond Future	521	1	521	1	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	827	1	827	1	0.00
02/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	3	0	0.00
02/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1231	1	1231	1	0.00
02/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	2	0	0.00
02/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	2	0	0.00
02/05/2012	R157 On 01-November-12			Bond Future	6.49	119.6810	6.4910	119.6810	0.00
02/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1955	2	1955	2	0.00
02/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	2058	2	2058	2	0.00
02/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1855	2	1855	2	0.00
02/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	552	1	552	1	0.00
02/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	474	1	474	1	0.00
02/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	512	1	512	1	0.00
02/05/2012	R157 On 07-February-13			Bond Future	6.52	121.6929	6.5220	121.6929	0.00
02/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1538	1	1538	1	0.00
02/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1617	1	1617	1	0.00
02/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1463	1	1463	1	0.00
02/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1004	1	1004	1	0.00
02/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	901	1	901	1	0.00
02/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	950	1	950	1	0.00
02/05/2012	R186 On 03-May-12			Bond Future	8.12	123.6520	8.1210	123.6520	9,852.00
02/05/2012	R186 On 03-May-12	9.00	Call	Bond Future	8083	8	8083	8	0.00
02/05/2012	R186 On 03-May-12	9.05	Call	Bond Future	8519	8	8519	8	0.00
02/05/2012	R186 On 03-May-12	8.95	Call	Bond Future	7644	7	7644	7	0.00
02/05/2012	R186 On 03-May-12	7.90	Call	Bond Future	0	0	0	0	2,250.00
02/05/2012	R186 On 03-May-12	8.20	Call	Bond Future	823	1	823	1	750.00
02/05/2012	R186 On 03-May-12	8.50	Call	Bond Future	3585	3	3585	3	0.00
02/05/2012	R186 On 03-May-12	8.85	Call	Bond Future	6760	6	6760	6	0.00
02/05/2012	R186 On 03-May-12	8.85	Put	Bond Future	0	0	0	0	2,250.00
02/05/2012	R186 On 03-May-12	8.50	Put	Bond Future	0	0	0	0	750.00
02/05/2012	R186 On 03-May-12	8.20	Put	Bond Future	63	0	63	0	0.00
02/05/2012	R186 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R186 On 03-May-12	7.90	Put	Bond Future	2164	3	2164	3	0.00
02/05/2012	R186 On 03-May-12	9.05	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
02/05/2012	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R186 On 02-August-12			Bond Future	8.20	120.1048	8.1970	120.1048	26,725.00
02/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	6074	6	6074	6	0.00
02/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	6421	6	6421	6	0.00
02/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	5734	5	5734	5	0.00
02/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	3045	3	3045	3	8,750.00
02/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	5467	5	5467	5	0.00
02/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	1147	1	1147	1	43.00
02/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	6143	6	6143	6	0.00
02/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1934	2	1934	2	1,099.00
02/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	7860	7	7860	7	0.00
02/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	991	1	991	1	2,700.00
02/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	3305	3	3305	3	0.00
02/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	896	1	896	1	276.00
02/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	5395	6	5395	6	0.00
02/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2334	3	2334	3	900.00
02/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	582	1	582	1	199.00
02/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	5839	6	5839	6	0.00
02/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	972	1	972	1	43.00
02/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	3823	4	3823	4	0.00
02/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1190	1	1190	1	276.00
02/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	6146	7	6146	7	0.00
02/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1098	1	1098	1	0.00
02/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2544	3	2544	3	0.00
02/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	895	1	895	1	0.00
02/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	992	1	992	1	2,700.00
02/05/2012	R186 On 01-November-12			Bond Future	8.26	121.9289	8.2620	121.9289	0.00
02/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	7197	7	7197	7	0.00
02/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	6912	7	6912	7	0.00
02/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	7486	7	7486	7	0.00
02/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2624	3	2624	3	0.00
02/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2932	3	2932	3	0.00
02/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2775	3	2775	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
02/05/2012	R186 On 07-February-13			Bond Future	8.33	118.6834	8.3300	118.6834	0.00
02/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	6463	6	6463	6	0.00
02/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	6714	6	6714	6	0.00
02/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	6222	6	6222	6	0.00
02/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5133	5	5133	5	0.00
02/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	4729	5	4729	5	0.00
02/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	4925	5	4925	5	0.00
02/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7666	215.7795	215.7666	0.00
02/05/2012	R189 On 03-May-12	215.00	Call	Bond Future	779	1	779	1	0.00
02/05/2012	R189 On 03-May-12	215.05	Call	Bond Future	729	1	729	1	0.00
02/05/2012	R189 On 03-May-12	214.95	Call	Bond Future	829	1	829	1	0.00
02/05/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 02-August-12			Bond Future	218.80	218.7939	218.8020	218.7939	44.00
02/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	802	1	802	1	0.00
02/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	852	1	852	1	0.00
02/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	752	1	752	1	0.00
02/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 03-May-12			Bond Future	259.99	259.9251	259.9941	259.9251	0.00
02/05/2012	R197 On 03-May-12	251.00	Call	Bond Future	8994	9	8994	9	0.00
02/05/2012	R197 On 03-May-12	251.05	Call	Bond Future	8944	9	8944	9	0.00
02/05/2012	R197 On 03-May-12	250.95	Call	Bond Future	9044	9	9044	9	0.00
02/05/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 02-August-12			Bond Future	258.45	258.3831	258.4471	258.3831	1,289.00
02/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1447	1	1447	1	0.00
02/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1397	1	1397	1	0.00
02/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1497	1	1497	1	0.00
02/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 03-May-12			Bond Future	5.74	110.3605	5.7350	110.3605	1,220.00
02/05/2012	R201 On 03-May-12	7.75	Call	Bond Future	4912	5	4912	5	0.00
02/05/2012	R201 On 03-May-12	7.70	Call	Bond Future	4794	5	4794	5	0.00
02/05/2012	R201 On 03-May-12	7.80	Call	Bond Future	5031	5	5031	5	0.00
02/05/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 02-August-12			Bond Future	5.74	107.5021	5.7420	107.5021	2,704.00
02/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3915	4	3915	4	0.00
02/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4023	4	4023	4	0.00
02/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3806	4	3806	4	0.00
02/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 01-November-12			Bond Future	5.69	109.1360	5.6900	109.1360	0.00
02/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1799	2	1799	2	0.00
02/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1884	2	1884	2	0.00
02/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1715	2	1715	2	0.00
02/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	171	0	171	0	0.00
02/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	139	0	139	0	0.00
02/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	154	0	154	0	0.00
02/05/2012	R201 On 07-February-13			Bond Future	5.60	106.5538	5.5960	106.5538	0.00
02/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1483	1	1483	1	0.00
02/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1416	1	1416	1	0.00
02/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1550	1	1550	1	0.00
02/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	291	0	291	0	0.00
02/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	335	0	335	0	0.00
02/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	313	0	313	0	0.00
02/05/2012	R202 On 03-May-12			Bond Future	191.85	191.7890	191.8457	191.7890	0.00
02/05/2012	R202 On 03-May-12	190.00	Call	Bond Future	1846	2	1846	2	0.00
02/05/2012	R202 On 03-May-12	190.05	Call	Bond Future	1796	2	1796	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
02/05/2012	R202 On 03-May-12	189.95	Call	Bond Future	1896	2	1896	2	0.00
02/05/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 02-August-12			Bond Future	191.78	191.7238	191.7770	191.7238	40,005.00
02/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	777	1	777	1	0.00
02/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	727	1	727	1	0.00
02/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	827	1	827	1	0.00
02/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12			Bond Future	6.92	106.7251	6.9160	106.7251	2,804.00
02/05/2012	R203 On 03-May-12	8.75	Call	Bond Future	7990	8	7990	8	0.00
02/05/2012	R203 On 03-May-12	8.80	Call	Bond Future	8197	8	8197	8	0.00
02/05/2012	R203 On 03-May-12	8.70	Call	Bond Future	7782	7	7782	7	0.00
02/05/2012	R203 On 03-May-12	7.00	Call	Bond Future	398	0	398	0	4,200.00
02/05/2012	R203 On 03-May-12	7.80	Call	Bond Future	3948	4	3948	4	0.00
02/05/2012	R203 On 03-May-12	7.15	Call	Bond Future	1063	1	1063	1	1,400.00
02/05/2012	R203 On 03-May-12	7.45	Call	Bond Future	2407	2	2407	2	0.00
02/05/2012	R203 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	1,400.00
02/05/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	4,200.00
02/05/2012	R203 On 03-May-12	7.15	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12	7.00	Put	Bond Future	15	0	15	0	0.00
02/05/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 02-August-12			Bond Future	6.99	108.2233	6.9880	108.2233	3,883.00
02/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6378	6	6378	6	0.00
02/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6578	6	6578	6	0.00
02/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6179	6	6179	6	0.00
02/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	443	0	443	0	4,200.00
02/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	827	1	827	1	1,400.00
02/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1506	1	1506	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
02/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2742	2	2742	2	0.00
02/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	320	0	320	0	4,200.00
02/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	801	1	801	1	1,400.00
02/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1432	2	1432	2	0.00
02/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	19	0	19	0	0.00
02/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2156	2	2156	2	0.00
02/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	13	0	13	0	0.00
02/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	15	0	15	0	0.00
02/05/2012	R203 On 01-November-12			Bond Future	7.04	105.7088	7.0410	105.7088	0.00
02/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3646	3	3646	3	0.00
02/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3495	3	3495	3	0.00
02/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3798	4	3798	4	0.00
02/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	686	1	686	1	0.00
02/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	787	1	787	1	0.00
02/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	736	1	736	1	0.00
02/05/2012	R203 On 07-February-13			Bond Future	7.10	107.4834	7.0990	107.4834	0.00
02/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1105	1	1105	1	0.00
02/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	1038	1	1038	1	0.00
02/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1174	1	1174	1	0.00
02/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3377	4	3377	4	0.00
02/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3648	4	3648	4	0.00
02/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3511	4	3511	4	0.00
02/05/2012	R204 On 03-May-12			Bond Future	7.21	106.6807	7.2110	106.6807	1,571.00
02/05/2012	R204 On 03-May-12	8.75	Call	Bond Future	7808	7	7808	7	0.00
02/05/2012	R204 On 03-May-12	8.80	Call	Bond Future	8049	8	8049	8	0.00
02/05/2012	R204 On 03-May-12	7.00	Call	Bond Future	0	0	0	0	550.00
02/05/2012	R204 On 03-May-12	7.75	Call	Bond Future	2821	2	2821	2	0.00
02/05/2012	R204 On 03-May-12	8.70	Call	Bond Future	7566	7	7566	7	0.00
02/05/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R204 On 03-May-12	7.00	Put	Bond Future	1131	2	1131	2	0.00
02/05/2012	R204 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	550.00
02/05/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R204 On 03-May-12	8.75	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
02/05/2012	R204 On 02-August-12			Bond Future	7.29	104.1511	7.2880	104.1511	4,098.00
02/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	6070	6	6070	6	0.00
02/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5842	5	5842	5	0.00
02/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6297	6	6297	6	0.00
02/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	57	0	57	0	0.00
02/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	79	0	79	0	0.00
02/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	68	0	68	0	0.00
02/05/2012	R204 On 01-November-12			Bond Future	7.35	105.7320	7.3460	105.7320	0.00
02/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4194	4	4194	4	0.00
02/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4369	4	4369	4	0.00
02/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	4022	4	4022	4	0.00
02/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1081	1	1081	1	0.00
02/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	951	1	951	1	0.00
02/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1014	1	1014	1	0.00
02/05/2012	R204 On 07-February-13			Bond Future	7.41	103.4747	7.4070	103.4747	0.00
02/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4318	4	4318	4	0.00
02/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4476	4	4476	4	0.00
02/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	4163	4	4163	4	0.00
02/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1616	2	1616	2	0.00
02/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1469	2	1469	2	0.00
02/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1541	2	1541	2	0.00
02/05/2012	R206 On 03-May-12			Bond Future	5.51	105.3874	5.5050	105.3874	1,000.00
02/05/2012	R206 On 03-May-12	7.50	Call	Bond Future	3176	3	3176	3	0.00
02/05/2012	R206 On 03-May-12	7.55	Call	Bond Future	3254	3	3254	3	0.00
02/05/2012	R206 On 03-May-12	7.45	Call	Bond Future	3098	3	3098	3	0.00
02/05/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 02-August-12			Bond Future	5.48	103.1013	5.4770	103.1013	1,781.00
02/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2427	2	2427	2	0.00
02/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2494	2	2494	2	0.00
02/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2359	2	2359	2	0.00
02/05/2012	R206 On 02-August-12	7.20	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
02/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 01-November-12			Bond Future	5.32	104.6700	5.3230	104.6700	0.00
02/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	860	1	860	1	0.00
02/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	812	1	812	1	0.00
02/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	909	1	909	1	0.00
02/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	70	0	70	0	0.00
02/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	88	0	88	0	0.00
02/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	78	0	78	0	0.00
02/05/2012	R206 On 07-February-13			Bond Future	5.03	102.6598	5.0250	102.6598	0.00
02/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	956	1	956	1	0.00
02/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	919	1	919	1	0.00
02/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	994	1	994	1	0.00
02/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	71	0	71	0	0.00
02/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	85	0	85	0	0.00
02/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	77	0	77	0	0.00
02/05/2012	R207 On 03-May-12			Bond Future	7.48	100.4780	7.4810	100.4780	6,296.00
02/05/2012	R207 On 03-May-12	8.75	Call	Bond Future	6938	6	6938	6	0.00
02/05/2012	R207 On 03-May-12	8.80	Call	Bond Future	7199	7	7199	7	0.00
02/05/2012	R207 On 03-May-12	8.70	Call	Bond Future	6676	6	6676	6	0.00
02/05/2012	R207 On 03-May-12	7.45	Call	Bond Future	90	0	90	0	2,400.00
02/05/2012	R207 On 03-May-12	7.65	Call	Bond Future	962	1	962	1	800.00
02/05/2012	R207 On 03-May-12	8.00	Call	Bond Future	2914	2	2914	2	0.00
02/05/2012	R207 On 03-May-12	8.30	Call	Bond Future	4550	4	4550	4	0.00
02/05/2012	R207 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	2,400.00
02/05/2012	R207 On 03-May-12	8.00	Put	Bond Future	0	0	0	0	800.00
02/05/2012	R207 On 03-May-12	7.65	Put	Bond Future	1	0	1	0	0.00
02/05/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R207 On 03-May-12	7.45	Put	Bond Future	268	1	268	1	0.00
02/05/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R207 On 02-August-12			Bond Future	7.56	98.2527	7.5610	98.2527	27,509.00
02/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6426	6	6426	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
02/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6184	6	6184	6	0.00
02/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6667	6	6667	6	0.00
02/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	80	0	80	0	0.00
02/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	108	0	108	0	0.00
02/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	94	0	94	0	0.00
02/05/2012	R207 On 01-November-12			Bond Future	7.62	99.7427	7.6220	99.7427	0.00
02/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4522	4	4522	4	0.00
02/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4708	4	4708	4	0.00
02/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4339	4	4339	4	0.00
02/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1283	1	1283	1	0.00
02/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1136	1	1136	1	0.00
02/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1208	1	1208	1	0.00
02/05/2012	R207 On 07-February-13			Bond Future	7.69	97.7765	7.6880	97.7765	0.00
02/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4688	4	4688	4	0.00
02/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4857	5	4857	5	0.00
02/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4522	4	4522	4	0.00
02/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1896	2	1896	2	0.00
02/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1728	2	1728	2	0.00
02/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1810	2	1810	2	0.00
02/05/2012	R208 On 03-May-12			Bond Future	7.57	94.9096	7.5710	94.9096	7,596.00
02/05/2012	R208 On 03-May-12	9.00	Call	Bond Future	8333	8	8333	8	0.00
02/05/2012	R208 On 03-May-12	9.05	Call	Bond Future	8607	8	8607	8	0.00
02/05/2012	R208 On 03-May-12	8.95	Call	Bond Future	8057	8	8057	8	0.00
02/05/2012	R208 On 03-May-12	7.50	Call	Bond Future	39	0	39	0	3,000.00
02/05/2012	R208 On 03-May-12	7.70	Call	Bond Future	800	0	800	0	1,000.00
02/05/2012	R208 On 03-May-12	8.05	Call	Bond Future	2902	2	2902	2	0.00
02/05/2012	R208 On 03-May-12	8.35	Call	Bond Future	4662	4	4662	4	0.00
02/05/2012	R208 On 03-May-12	8.35	Put	Bond Future	0	0	0	0	3,000.00
02/05/2012	R208 On 03-May-12	8.05	Put	Bond Future	0	0	0	0	1,000.00
02/05/2012	R208 On 03-May-12	7.70	Put	Bond Future	7	0	7	0	0.00
02/05/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R208 On 03-May-12	7.50	Put	Bond Future	479	1	479	1	0.00
02/05/2012	R208 On 03-May-12	9.05	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
02/05/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R208 On 02-August-12			Bond Future	7.64	96.2377	7.6440	96.2377	7,450.00
02/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6517	6	6517	6	0.00
02/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6773	6	6773	6	0.00
02/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6261	6	6261	6	0.00
02/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	624	1	624	1	3,450.00
02/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	4046	4	4046	4	0.00
02/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1251	1	1251	1	1,150.00
02/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	2176	2	2176	2	0.00
02/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1242	1	1242	1	1,150.00
02/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	482	1	482	1	3,450.00
02/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2124	2	2124	2	0.00
02/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	160	0	160	0	0.00
02/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3347	4	3347	4	0.00
02/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	120	0	120	0	0.00
02/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	139	0	139	0	0.00
02/05/2012	R208 On 01-November-12			Bond Future	7.70	94.3054	7.7040	94.3054	0.00
02/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4626	4	4626	4	0.00
02/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4435	4	4435	4	0.00
02/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4820	4	4820	4	0.00
02/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1397	2	1397	2	0.00
02/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1575	2	1575	2	0.00
02/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1484	2	1484	2	0.00
02/05/2012	R208 On 07-February-13			Bond Future	7.77	95.8922	7.7670	95.8922	0.00
02/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	4011	4	4011	4	0.00
02/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3852	4	3852	4	0.00
02/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	4175	4	4175	4	0.00
02/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2574	3	2574	3	0.00
02/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2813	3	2813	3	0.00
02/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2690	3	2690	3	0.00
02/05/2012	R209 On 03-May-12			Bond Future	8.69	75.9330	8.6910	75.9330	1,235.00
02/05/2012	R209 On 03-May-12	9.00	Call	Bond Future	2419	2	2419	2	0.00
02/05/2012	R209 On 03-May-12	8.95	Call	Bond Future	2036	2	2036	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
02/05/2012	R209 On 03-May-12	9.05	Call	Bond Future	2799	3	2799	3	0.00
02/05/2012	R209 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R209 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R209 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R209 On 02-August-12			Bond Future	8.76	77.0005	8.7610	77.0005	3,099.00
02/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	4804	5	4804	5	0.00
02/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	5072	5	5072	5	0.00
02/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	4540	4	4540	4	0.00
02/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1184	1	1184	1	0.00
02/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	985	1	985	1	0.00
02/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1081	1	1081	1	0.00
02/05/2012	R209 On 01-November-12			Bond Future	8.82	75.0253	8.8230	75.0253	0.00
02/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4878	5	4878	5	0.00
02/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	5088	5	5088	5	0.00
02/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	4671	5	4671	5	0.00
02/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3687	4	3687	4	0.00
02/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3343	3	3343	3	0.00
02/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3512	4	3512	4	0.00
02/05/2012	R209 On 07-February-13			Bond Future	8.89	76.2799	8.8890	76.2799	0.00
02/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	5544	5	5544	5	0.00
02/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	5746	6	5746	6	0.00
02/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	5349	5	5349	5	0.00
02/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	4880	5	4880	5	0.00
02/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4517	5	4517	5	0.00
02/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	4693	5	4693	5	0.00
02/05/2012	R210 On 03-May-12			Bond Future	142.65	142.6118	142.6536	142.6118	0.00
02/05/2012	R210 On 03-May-12	139.00	Call	Bond Future	3654	4	3654	4	0.00
02/05/2012	R210 On 03-May-12	138.95	Call	Bond Future	3704	4	3704	4	0.00
02/05/2012	R210 On 03-May-12	139.05	Call	Bond Future	3604	4	3604	4	0.00
02/05/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 02-August-12			Bond Future	144.65	144.6126	144.6519	144.6126	925.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1652	2	1652	2	0.00
02/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1702	2	1702	2	0.00
02/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1602	2	1602	2	0.00
02/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 03-May-12			Bond Future	119.64	119.6209	119.6405	119.6209	0.00
02/05/2012	R211 On 03-May-12	118.20	Call	Bond Future	1441	1	1441	1	0.00
02/05/2012	R211 On 03-May-12	118.25	Call	Bond Future	1391	1	1391	1	0.00
02/05/2012	R211 On 03-May-12	118.15	Call	Bond Future	1491	1	1491	1	0.00
02/05/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12			Bond Future	119.92	119.9023	119.9195	119.9023	480.00
02/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	31	0	31	0	0.00
02/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	131	0	131	0	0.00
02/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	81	0	81	0	0.00
02/05/2012	R212 On 03-May-12			Bond Future	118.81	118.5775	118.8113	118.5775	0.00
02/05/2012	R212 On 03-May-12	115.30	Call	Bond Future	3511	3	3511	3	0.00
02/05/2012	R212 On 03-May-12	115.25	Call	Bond Future	3561	3	3561	3	0.00
02/05/2012	R212 On 03-May-12	115.35	Call	Bond Future	3461	3	3461	3	0.00
02/05/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 02-August-12			Bond Future	118.94	118.7081	118.9423	118.7081	2,902.00
02/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	942	1	942	1	0.00
02/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	892	1	892	1	0.00
02/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	992	1	992	1	0.00
02/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 02-August-12	118.05	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
02/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 03-May-12			Bond Future	8.54	86.7005	8.5360	86.7005	1,283.00
02/05/2012	R213 On 03-May-12	9.25	Call	Bond Future	5627	5	5627	5	0.00
02/05/2012	R213 On 03-May-12	9.30	Call	Bond Future	6000	6	6000	6	0.00
02/05/2012	R213 On 03-May-12	9.20	Call	Bond Future	5251	5	5251	5	0.00
02/05/2012	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 02-August-12			Bond Future	8.61	87.9144	8.6080	87.9144	4,725.00
02/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	5793	6	5793	6	0.00
02/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	6090	6	6090	6	0.00
02/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	5501	5	5501	5	0.00
02/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	863	1	863	1	0.00
02/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	706	1	706	1	0.00
02/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	780	1	780	1	0.00
02/05/2012	R213 On 01-November-12			Bond Future	8.67	85.7090	8.6720	85.7090	0.00
02/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	5604	5	5604	5	0.00
02/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	5835	6	5835	6	0.00
02/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	5376	5	5376	5	0.00
02/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3179	3	3179	3	0.00
02/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	2868	3	2868	3	0.00
02/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3021	3	3021	3	0.00
02/05/2012	R213 On 07-February-13			Bond Future	8.74	87.1489	8.7420	87.1489	0.00
02/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	6268	6	6268	6	0.00
02/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	6487	6	6487	6	0.00
02/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	6052	6	6052	6	0.00
02/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4424	5	4424	5	0.00
02/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4093	4	4093	4	0.00
02/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4256	4	4256	4	0.00
02/05/2012	R214 On 03-May-12			Bond Future	8.74	77.4460	8.7360	77.4460	1,530.00
02/05/2012	R214 On 03-May-12	8.80	Call	Bond Future	534	0	534	0	0.00
02/05/2012	R214 On 03-May-12	8.81	Call	Bond Future	617	0	617	0	0.00
02/05/2012	R214 On 03-May-12	8.79	Call	Bond Future	451	0	451	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
02/05/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12			Bond Future	8.80	78.5292	8.8030	78.5292	1,530.00
02/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	58	0	58	0	0.00
02/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	108	0	108	0	0.00
02/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	25	0	25	0	0.00
03/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	AL7T On 03-May-12			Index Future	433.38	432.1360	433.3820	432.1360	0.00
03/05/2012	AL7T On 02-August-12			Index Future	440.24	438.1890	440.2370	438.1890	13.00
03/05/2012	AL7T On 01-November-12			Index Future	446.90	444.8370	446.9000	444.8370	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
03/05/2012	ALBI On 03-May-12			Index Future	392.18	391.4220	392.1760	391.4220	0.00
03/05/2012	ALBI On 02-August-12			Index Future	398.32	396.9050	398.3170	396.9050	1,008.00
03/05/2012	ALBI On 01-November-12			Index Future	404.35	402.9270	404.3450	402.9270	0.00
03/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0699	0.0649	0.0699	5,670.00
03/05/2012	CABA On 18-June-12			Can-Do Future	0.34	0.3272	0.3417	0.3272	8,000.00
03/05/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0048	0.0052	0.0048	8,000.00
03/05/2012	CABC On 18-June-12			Can-Do Future	0.19	0.1722	0.1850	0.1722	0.00
03/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0010	0.0011	0.0010	16,000.00
03/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2012	GOVI On 03-May-12			GOVI	393.07	392.3440	393.0740	392.3440	0.00
03/05/2012	GOVI On 03-May-12	382.00	Call	GOVI	110740	10	110740	10	0.00
03/05/2012	GOVI On 03-May-12	382.01	Call	GOVI	110640	10	110640	10	0.00
03/05/2012	GOVI On 03-May-12	381.99	Call	GOVI	110840	10	110840	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
03/05/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 02-August-12			GOVI	399.17	397.8390	399.1700	397.8390	231.00
03/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	91700	8	91700	8	0.00
03/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	91800	8	91800	8	0.00
03/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	91600	8	91600	8	0.00
03/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 01-November-12			GOVI	405.21	403.8750	405.2110	403.8750	0.00
03/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	32110	2	32110	2	0.00
03/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	32210	2	32210	2	0.00
03/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	32010	2	32010	2	0.00
03/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
03/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
03/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2012	IGOV On 03-May-12			Index Future	174.32	174.1730	174.3150	174.1730	0.00
03/05/2012	IGOV On 02-August-12			Index Future	176.54	176.6130	176.5380	176.6130	563.00
03/05/2012	IGOV On 01-November-12			Index Future	179.21	179.2920	179.2100	179.2920	0.00
03/05/2012	ILBI On 03-May-12			Index Future	471.74	471.7440	471.7440	471.7440	0.00
03/05/2012	ILBI On 02-August-12			Index Future	478.45	478.4480	478.4480	478.4480	169.00
03/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
03/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	5.6100	94.3900	2,890.00
03/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
03/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3700	5.6200	94.3700	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
03/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.63	94.3500	5.6300	94.3500	44,760.00
03/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.64	94.3300	5.6400	94.3300	0.00
03/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.70	94.2800	5.7000	94.2800	840.00
03/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.81	94.1500	5.8100	94.1500	790.00
03/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.95	93.9900	5.9500	93.9900	500.00
03/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.11	93.8100	6.1100	93.8100	1,700.00
03/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.30	93.6100	6.3000	93.6100	1,500.00
03/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.50	93.4000	6.5000	93.4000	0.00
03/05/2012	R157 On 03-May-12			Bond Future	6.35	123.1146	6.3500	123.1146	0.00
03/05/2012	R157 On 03-May-12	8.25	Call	Bond Future	6189	6	6189	6	0.00
03/05/2012	R157 On 03-May-12	8.30	Call	Bond Future	6347	6	6347	6	0.00
03/05/2012	R157 On 03-May-12	8.20	Call	Bond Future	6031	6	6031	6	0.00
03/05/2012	R157 On 03-May-12	6.25	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	6.50	Call	Bond Future	504	0	504	0	0.00
03/05/2012	R157 On 03-May-12	6.75	Call	Bond Future	1337	1	1337	1	0.00
03/05/2012	R157 On 03-May-12	7.35	Call	Bond Future	3309	3	3309	3	0.00
03/05/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	6.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	6.50	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	6.25	Put	Bond Future	337	0	337	0	0.00
03/05/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R157 On 02-August-12			Bond Future	6.40	124.8394	6.3960	124.8394	14,845.00
03/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4868	5	4868	5	0.00
03/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	5015	5	5015	5	0.00
03/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4721	5	4721	5	0.00
03/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	326	0	326	0	3,750.00
03/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	575	0	575	0	1,250.00
03/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	919	1	919	1	0.00
03/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1848	2	1848	2	0.00
03/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	138	0	138	0	3,750.00
03/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	441	1	441	1	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	718	1	718	1	0.00
03/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	2	0	2	0	0.00
03/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1095	1	1095	1	0.00
03/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	1	0	1	0	0.00
03/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	2	0	0.00
03/05/2012	R157 On 01-November-12			Bond Future	6.43	119.9265	6.4250	119.9265	0.00
03/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	2088	2	2088	2	0.00
03/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1985	2	1985	2	0.00
03/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	2194	2	2194	2	0.00
03/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	421	0	421	0	0.00
03/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	494	1	494	1	0.00
03/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	456	1	456	1	0.00
03/05/2012	R157 On 07-February-13			Bond Future	6.45	121.9382	6.4520	121.9382	0.00
03/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1643	2	1643	2	0.00
03/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1725	2	1725	2	0.00
03/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1566	1	1566	1	0.00
03/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	926	1	926	1	0.00
03/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	828	1	828	1	0.00
03/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	874	1	874	1	0.00
03/05/2012	R186 On 03-May-12			Bond Future	8.09	124.1147	8.0900	124.1147	0.00
03/05/2012	R186 On 03-May-12	9.00	Call	Bond Future	8383	8	8383	8	0.00
03/05/2012	R186 On 03-May-12	9.05	Call	Bond Future	8819	9	8819	9	0.00
03/05/2012	R186 On 03-May-12	8.95	Call	Bond Future	7945	8	7945	8	0.00
03/05/2012	R186 On 03-May-12	7.90	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	8.20	Call	Bond Future	1060	1	1060	1	0.00
03/05/2012	R186 On 03-May-12	8.50	Call	Bond Future	3885	4	3885	4	0.00
03/05/2012	R186 On 03-May-12	8.85	Call	Bond Future	7060	7	7060	7	0.00
03/05/2012	R186 On 03-May-12	8.85	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	8.50	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 03-May-12	7.90	Put	Bond Future	1863	2	1863	2	0.00
03/05/2012	R186 On 03-May-12	9.05	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
03/05/2012	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R186 On 02-August-12			Bond Future	8.12	120.5681	8.1240	120.5681	34,771.00
03/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	6609	6	6609	6	0.00
03/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	6968	6	6968	6	0.00
03/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	6256	6	6256	6	0.00
03/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	3419	3	3419	3	8,750.00
03/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	5978	5	5978	5	0.00
03/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	1340	1	1340	1	43.00
03/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	6681	6	6681	6	0.00
03/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	2213	2	2213	2	1,099.00
03/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	8451	8	8451	8	0.00
03/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	1165	1	1165	1	2,700.00
03/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	3698	3	3698	3	0.00
03/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	1057	1	1057	1	276.00
03/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	4893	5	4893	5	0.00
03/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2032	2	2032	2	900.00
03/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	478	1	478	1	199.00
03/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	5318	6	5318	6	0.00
03/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	815	1	815	1	43.00
03/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	3407	4	3407	4	0.00
03/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1006	1	1006	1	276.00
03/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	5612	6	5612	6	0.00
03/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	925	1	925	1	0.00
03/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2223	3	2223	3	0.00
03/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	746	1	746	1	0.00
03/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	832	1	832	1	2,700.00
03/05/2012	R186 On 01-November-12			Bond Future	8.19	122.3931	8.1860	122.3931	0.00
03/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	7666	7	7666	7	0.00
03/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	7965	7	7965	7	0.00
03/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	7371	7	7371	7	0.00
03/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2680	3	2680	3	0.00
03/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2393	3	2393	3	0.00
03/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2533	3	2533	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
03/05/2012	R186 On 07-February-13			Bond Future	8.25	119.1478	8.2530	119.1478	0.00
03/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	6860	6	6860	6	0.00
03/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	7120	7	7120	7	0.00
03/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	6610	6	6610	6	0.00
03/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	4815	5	4815	5	0.00
03/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	4429	5	4429	5	0.00
03/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	4616	5	4616	5	0.00
03/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7795	215.7838	215.7795	0.00
03/05/2012	R189 On 03-May-12	215.00	Call	Bond Future	784	1	784	1	0.00
03/05/2012	R189 On 03-May-12	215.05	Call	Bond Future	734	1	734	1	0.00
03/05/2012	R189 On 03-May-12	214.95	Call	Bond Future	834	1	834	1	0.00
03/05/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 02-August-12			Bond Future	218.80	218.8020	218.8043	218.8020	44.00
03/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	804	1	804	1	0.00
03/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	854	1	854	1	0.00
03/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	754	1	754	1	0.00
03/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 03-May-12			Bond Future	260.37	259.9941	260.3670	259.9941	0.00
03/05/2012	R197 On 03-May-12	251.00	Call	Bond Future	9367	9	9367	9	0.00
03/05/2012	R197 On 03-May-12	251.05	Call	Bond Future	9317	9	9317	9	0.00
03/05/2012	R197 On 03-May-12	250.95	Call	Bond Future	9417	9	9417	9	0.00
03/05/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 02-August-12			Bond Future	258.00	258.4471	257.9954	258.4471	1,389.00
03/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	995	1	995	1	0.00
03/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	945	1	945	1	0.00
03/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1045	1	1045	1	0.00
03/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 03-May-12			Bond Future	5.72	110.5511	5.7150	110.5511	0.00
03/05/2012	R201 On 03-May-12	7.75	Call	Bond Future	4963	5	4963	5	0.00
03/05/2012	R201 On 03-May-12	7.70	Call	Bond Future	4844	5	4844	5	0.00
03/05/2012	R201 On 03-May-12	7.80	Call	Bond Future	5081	5	5081	5	0.00
03/05/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 02-August-12			Bond Future	5.70	107.6934	5.7040	107.6934	2,704.00
03/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	4002	4	4002	4	0.00
03/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4110	4	4110	4	0.00
03/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3893	4	3893	4	0.00
03/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	1	0	1	0	0.00
03/05/2012	R201 On 01-November-12			Bond Future	5.65	109.3265	5.6480	109.3265	0.00
03/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1870	2	1870	2	0.00
03/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1785	2	1785	2	0.00
03/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1957	2	1957	2	0.00
03/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	125	0	125	0	0.00
03/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	154	0	154	0	0.00
03/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	139	0	139	0	0.00
03/05/2012	R201 On 07-February-13			Bond Future	5.55	106.7447	5.5520	106.7447	0.00
03/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1540	1	1540	1	0.00
03/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1473	1	1473	1	0.00
03/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1609	2	1609	2	0.00
03/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	271	0	271	0	0.00
03/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	312	0	312	0	0.00
03/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	290	0	290	0	0.00
03/05/2012	R202 On 03-May-12			Bond Future	192.01	191.8457	192.0150	191.8457	0.00
03/05/2012	R202 On 03-May-12	190.00	Call	Bond Future	2015	2	2015	2	0.00
03/05/2012	R202 On 03-May-12	190.05	Call	Bond Future	1965	2	1965	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
03/05/2012	R202 On 03-May-12	189.95	Call	Bond Future	2065	2	2065	2	0.00
03/05/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 02-August-12			Bond Future	191.95	191.7770	191.9466	191.7770	40,005.00
03/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	947	1	947	1	0.00
03/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	897	1	897	1	0.00
03/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	997	1	997	1	0.00
03/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12			Bond Future	6.89	107.0809	6.8900	107.0809	0.00
03/05/2012	R203 On 03-May-12	8.75	Call	Bond Future	8109	8	8109	8	0.00
03/05/2012	R203 On 03-May-12	8.80	Call	Bond Future	8316	8	8316	8	0.00
03/05/2012	R203 On 03-May-12	8.70	Call	Bond Future	7901	8	7901	8	0.00
03/05/2012	R203 On 03-May-12	7.00	Call	Bond Future	502	0	502	0	0.00
03/05/2012	R203 On 03-May-12	7.80	Call	Bond Future	4066	4	4066	4	0.00
03/05/2012	R203 On 03-May-12	7.15	Call	Bond Future	1182	1	1182	1	0.00
03/05/2012	R203 On 03-May-12	7.45	Call	Bond Future	2526	2	2526	2	0.00
03/05/2012	R203 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	7.15	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	7.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R203 On 02-August-12			Bond Future	6.95	108.5811	6.9500	108.5811	3,883.00
03/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6542	6	6542	6	0.00
03/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6742	7	6742	7	0.00
03/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6342	6	6342	6	0.00
03/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	484	0	484	0	4,200.00
03/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	892	1	892	1	1,400.00
03/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1603	2	1603	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
03/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2873	3	2873	3	0.00
03/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	284	0	284	0	4,200.00
03/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	731	1	731	1	1,400.00
03/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1331	1	1331	1	0.00
03/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	15	0	15	0	0.00
03/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2031	2	2031	2	0.00
03/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	10	0	10	0	0.00
03/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	13	0	13	0	0.00
03/05/2012	R203 On 01-November-12			Bond Future	7.00	106.0713	7.0020	106.0713	0.00
03/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3764	4	3764	4	0.00
03/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3919	4	3919	4	0.00
03/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3611	3	3611	3	0.00
03/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	740	1	740	1	0.00
03/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	644	1	644	1	0.00
03/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	691	1	691	1	0.00
03/05/2012	R203 On 07-February-13			Bond Future	7.06	107.8471	7.0590	107.8471	0.00
03/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1155	1	1155	1	0.00
03/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	1086	1	1086	1	0.00
03/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1227	1	1227	1	0.00
03/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3271	3	3271	3	0.00
03/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3538	4	3538	4	0.00
03/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3403	4	3403	4	0.00
03/05/2012	R204 On 03-May-12			Bond Future	7.18	107.1214	7.1800	107.1214	0.00
03/05/2012	R204 On 03-May-12	8.75	Call	Bond Future	7973	8	7973	8	0.00
03/05/2012	R204 On 03-May-12	8.80	Call	Bond Future	8215	8	8215	8	0.00
03/05/2012	R204 On 03-May-12	7.00	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R204 On 03-May-12	7.75	Call	Bond Future	2986	3	2986	3	0.00
03/05/2012	R204 On 03-May-12	8.70	Call	Bond Future	7731	8	7731	8	0.00
03/05/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R204 On 03-May-12	7.00	Put	Bond Future	966	1	966	1	0.00
03/05/2012	R204 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R204 On 02-August-12			Bond Future	7.24	104.5918	7.2400	104.5918	4,098.00
03/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	6305	6	6305	6	0.00
03/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	6075	6	6075	6	0.00
03/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6534	6	6534	6	0.00
03/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	47	0	47	0	0.00
03/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	65	0	65	0	0.00
03/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	56	0	56	0	0.00
03/05/2012	R204 On 01-November-12			Bond Future	7.30	106.1819	7.2960	106.1819	0.00
03/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4370	4	4370	4	0.00
03/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	4194	4	4194	4	0.00
03/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4548	4	4548	4	0.00
03/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	882	1	882	1	0.00
03/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1004	1	1004	1	0.00
03/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	942	1	942	1	0.00
03/05/2012	R204 On 07-February-13			Bond Future	7.36	103.9259	7.3560	103.9259	0.00
03/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4478	4	4478	4	0.00
03/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4639	4	4639	4	0.00
03/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	4320	4	4320	4	0.00
03/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1530	2	1530	2	0.00
03/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1389	1	1389	1	0.00
03/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1457	2	1457	2	0.00
03/05/2012	R206 On 03-May-12			Bond Future	5.48	105.5092	5.4800	105.5092	0.00
03/05/2012	R206 On 03-May-12	7.50	Call	Bond Future	3217	3	3217	3	0.00
03/05/2012	R206 On 03-May-12	7.55	Call	Bond Future	3295	3	3295	3	0.00
03/05/2012	R206 On 03-May-12	7.45	Call	Bond Future	3139	3	3139	3	0.00
03/05/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 02-August-12			Bond Future	5.46	103.2236	5.4600	103.2236	1,781.00
03/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2450	2	2450	2	0.00
03/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2518	2	2518	2	0.00
03/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2383	2	2383	2	0.00
03/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R206 On 01-November-12			Bond Future	5.31	104.7907	5.3050	104.7907	0.00
03/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	877	1	877	1	0.00
03/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	926	1	926	1	0.00
03/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	829	1	829	1	0.00
03/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	84	0	84	0	0.00
03/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	66	0	66	0	0.00
03/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	74	0	74	0	0.00
03/05/2012	R206 On 07-February-13			Bond Future	5.01	102.7785	5.0110	102.7785	0.00
03/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	967	1	967	1	0.00
03/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	929	1	929	1	0.00
03/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	1005	1	1005	1	0.00
03/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	69	0	69	0	0.00
03/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	83	0	83	0	0.00
03/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	76	0	76	0	0.00
03/05/2012	R207 On 03-May-12			Bond Future	7.43	100.9230	7.4300	100.9230	0.00
03/05/2012	R207 On 03-May-12	8.75	Call	Bond Future	7230	7	7230	7	0.00
03/05/2012	R207 On 03-May-12	8.80	Call	Bond Future	7491	7	7491	7	0.00
03/05/2012	R207 On 03-May-12	8.70	Call	Bond Future	6969	7	6969	7	0.00
03/05/2012	R207 On 03-May-12	7.45	Call	Bond Future	115	0	115	0	0.00
03/05/2012	R207 On 03-May-12	7.65	Call	Bond Future	1253	1	1253	1	0.00
03/05/2012	R207 On 03-May-12	8.00	Call	Bond Future	3206	3	3206	3	0.00
03/05/2012	R207 On 03-May-12	8.30	Call	Bond Future	4842	5	4842	5	0.00
03/05/2012	R207 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	8.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	7.65	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R207 On 02-August-12			Bond Future	7.48	98.7010	7.4770	98.7010	27,509.00
03/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6870	6	6870	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
03/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6625	6	6625	6	0.00
03/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	7114	7	7114	7	0.00
03/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	59	0	59	0	0.00
03/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	81	0	81	0	0.00
03/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	70	0	70	0	0.00
03/05/2012	R207 On 01-November-12			Bond Future	7.54	100.1996	7.5350	100.1996	0.00
03/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4857	5	4857	5	0.00
03/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4667	4	4667	4	0.00
03/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	5048	5	5048	5	0.00
03/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1006	1	1006	1	0.00
03/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1141	1	1141	1	0.00
03/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1072	1	1072	1	0.00
03/05/2012	R207 On 07-February-13			Bond Future	7.60	98.2342	7.5970	98.2342	0.00
03/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	5004	5	5004	5	0.00
03/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	5178	5	5178	5	0.00
03/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4832	5	4832	5	0.00
03/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1730	2	1730	2	0.00
03/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1573	2	1573	2	0.00
03/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1650	2	1650	2	0.00
03/05/2012	R208 On 03-May-12			Bond Future	7.53	95.4451	7.5250	95.4451	0.00
03/05/2012	R208 On 03-May-12	9.00	Call	Bond Future	8617	8	8617	8	0.00
03/05/2012	R208 On 03-May-12	9.05	Call	Bond Future	8892	9	8892	9	0.00
03/05/2012	R208 On 03-May-12	8.95	Call	Bond Future	8342	8	8342	8	0.00
03/05/2012	R208 On 03-May-12	7.50	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	7.70	Call	Bond Future	1077	1	1077	1	0.00
03/05/2012	R208 On 03-May-12	8.05	Call	Bond Future	3186	3	3186	3	0.00
03/05/2012	R208 On 03-May-12	8.35	Call	Bond Future	4947	5	4947	5	0.00
03/05/2012	R208 On 03-May-12	8.35	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	8.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 03-May-12	7.50	Put	Bond Future	155	0	155	0	0.00
03/05/2012	R208 On 03-May-12	9.05	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
03/05/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R208 On 02-August-12			Bond Future	7.57	96.7840	7.5710	96.7840	7,882.00
03/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6928	7	6928	7	0.00
03/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	7187	7	7187	7	0.00
03/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6668	6	6668	6	0.00
03/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	740	1	740	1	3,450.00
03/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	4401	4	4401	4	0.00
03/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1439	1	1439	1	1,150.00
03/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	2439	2	2439	2	0.00
03/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1064	1	1064	1	1,150.00
03/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	396	0	396	0	3,450.00
03/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	1870	2	1870	2	0.00
03/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	125	0	125	0	0.00
03/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3022	3	3022	3	0.00
03/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	93	0	93	0	0.00
03/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	109	0	109	0	0.00
03/05/2012	R208 On 01-November-12			Bond Future	7.63	94.8559	7.6280	94.8559	0.00
03/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4932	5	4932	5	0.00
03/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	5132	5	5132	5	0.00
03/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4734	4	4734	4	0.00
03/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1426	2	1426	2	0.00
03/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1261	1	1261	1	0.00
03/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1342	1	1342	1	0.00
03/05/2012	R208 On 07-February-13			Bond Future	7.69	96.4450	7.6890	96.4450	0.00
03/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	4269	4	4269	4	0.00
03/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	4105	4	4105	4	0.00
03/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	4440	4	4440	4	0.00
03/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2391	3	2391	3	0.00
03/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2618	3	2618	3	0.00
03/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2501	3	2501	3	0.00
03/05/2012	R209 On 03-May-12			Bond Future	8.67	76.2294	8.6700	76.2294	0.00
03/05/2012	R209 On 03-May-12	9.00	Call	Bond Future	2588	2	2588	2	0.00
03/05/2012	R209 On 03-May-12	8.95	Call	Bond Future	2205	2	2205	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
03/05/2012	R209 On 03-May-12	9.05	Call	Bond Future	2968	3	2968	3	0.00
03/05/2012	R209 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R209 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R209 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R209 On 02-August-12			Bond Future	8.70	77.3008	8.7040	77.3008	3,099.00
03/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	5132	5	5132	5	0.00
03/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	5409	5	5409	5	0.00
03/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	4859	5	4859	5	0.00
03/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1049	1	1049	1	0.00
03/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	868	1	868	1	0.00
03/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	955	1	955	1	0.00
03/05/2012	R209 On 01-November-12			Bond Future	8.77	75.3298	8.7650	75.3298	0.00
03/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	5135	5	5135	5	0.00
03/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	4922	5	4922	5	0.00
03/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	5352	5	5352	5	0.00
03/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3151	3	3151	3	0.00
03/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3481	4	3481	4	0.00
03/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3312	4	3312	4	0.00
03/05/2012	R209 On 07-February-13			Bond Future	8.83	76.5882	8.8290	76.5882	0.00
03/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	5799	6	5799	6	0.00
03/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	6006	6	6006	6	0.00
03/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	5598	5	5598	5	0.00
03/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	4662	5	4662	5	0.00
03/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4311	5	4311	5	0.00
03/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	4482	5	4482	5	0.00
03/05/2012	R210 On 03-May-12			Bond Future	142.67	142.6536	142.6675	142.6536	0.00
03/05/2012	R210 On 03-May-12	139.00	Call	Bond Future	3668	4	3668	4	0.00
03/05/2012	R210 On 03-May-12	138.95	Call	Bond Future	3718	4	3718	4	0.00
03/05/2012	R210 On 03-May-12	139.05	Call	Bond Future	3618	4	3618	4	0.00
03/05/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 02-August-12			Bond Future	144.66	144.6519	144.6647	144.6519	925.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1665	2	1665	2	0.00
03/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1715	2	1715	2	0.00
03/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1615	2	1615	2	0.00
03/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 03-May-12			Bond Future	119.65	119.6405	119.6470	119.6405	0.00
03/05/2012	R211 On 03-May-12	118.20	Call	Bond Future	1447	1	1447	1	0.00
03/05/2012	R211 On 03-May-12	118.25	Call	Bond Future	1397	1	1397	1	0.00
03/05/2012	R211 On 03-May-12	118.15	Call	Bond Future	1497	1	1497	1	0.00
03/05/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 02-August-12			Bond Future	119.93	119.9195	119.9250	119.9195	480.00
03/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
03/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	25	0	25	0	0.00
03/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	125	0	125	0	0.00
03/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	75	0	75	0	0.00
03/05/2012	R212 On 03-May-12			Bond Future	118.82	118.8113	118.8217	118.8113	0.00
03/05/2012	R212 On 03-May-12	115.30	Call	Bond Future	3522	4	3522	4	0.00
03/05/2012	R212 On 03-May-12	115.25	Call	Bond Future	3572	4	3572	4	0.00
03/05/2012	R212 On 03-May-12	115.35	Call	Bond Future	3472	3	3472	3	0.00
03/05/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R212 On 02-August-12			Bond Future	118.85	118.9423	118.8491	118.9423	2,962.00
03/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	849	1	849	1	0.00
03/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	799	1	799	1	0.00
03/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	899	1	899	1	0.00
03/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R212 On 02-August-12	118.05	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
03/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R213 On 03-May-12			Bond Future	8.52	87.0476	8.5150	87.0476	0.00
03/05/2012	R213 On 03-May-12	9.25	Call	Bond Future	5801	6	5801	6	0.00
03/05/2012	R213 On 03-May-12	9.30	Call	Bond Future	6174	6	6174	6	0.00
03/05/2012	R213 On 03-May-12	9.20	Call	Bond Future	5425	5	5425	5	0.00
03/05/2012	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R213 On 02-August-12			Bond Future	8.56	88.2645	8.5600	88.2645	4,725.00
03/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	6100	6	6100	6	0.00
03/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	6404	6	6404	6	0.00
03/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	5800	6	5800	6	0.00
03/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	768	1	768	1	0.00
03/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	626	1	626	1	0.00
03/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	694	1	694	1	0.00
03/05/2012	R213 On 01-November-12			Bond Future	8.62	86.0705	8.6240	86.0705	0.00
03/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	5836	6	5836	6	0.00
03/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	6073	6	6073	6	0.00
03/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	5603	5	5603	5	0.00
03/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3018	3	3018	3	0.00
03/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	2718	3	2718	3	0.00
03/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	2864	3	2864	3	0.00
03/05/2012	R213 On 07-February-13			Bond Future	8.69	87.5130	8.6930	87.5130	0.00
03/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	6492	6	6492	6	0.00
03/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	6716	6	6716	6	0.00
03/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	6272	6	6272	6	0.00
03/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4254	4	4254	4	0.00
03/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	3932	4	3932	4	0.00
03/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4089	4	4089	4	0.00
03/05/2012	R214 On 03-May-12			Bond Future	8.71	77.7973	8.7100	77.7973	0.00
03/05/2012	R214 On 03-May-12	8.80	Call	Bond Future	753	1	753	1	0.00
03/05/2012	R214 On 03-May-12	8.81	Call	Bond Future	836	1	836	1	0.00
03/05/2012	R214 On 03-May-12	8.79	Call	Bond Future	670	0	670	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
03/05/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 02-August-12			Bond Future	8.74	78.8922	8.7410	78.8922	1,530.00
03/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	492	0	492	0	0.00
03/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	574	0	574	0	0.00
03/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	409	0	409	0	0.00
03/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
03/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	0	0	0	0	0.00