



# Derivatives Weekly Statistics Report

From: 09/01/2012 To: 12/01/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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

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	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
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

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	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

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			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	4	5	0.00
09/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	42250	5	4	5	0.00
09/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	42450	5	4	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	3	3	0.00
09/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	34490	3	3	3	0.00
09/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	34390	3	3	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	0.0200	0.0200	0.00
09/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	101.00
09/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	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	JBAF On	20-March-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	2,390.00
09/01/2012	JBAF On	18-April-12			Jibar Tradeable Future	5.62	94.4000	94.3800	94.4000	0.00
09/01/2012	JBAF On	16-May-12			Jibar Tradeable Future	5.64	94.3800	94.3600	94.3800	0.00
09/01/2012	JBAF On	20-June-12			Jibar Tradeable Future	5.68	94.3400	94.3200	94.3400	2,890.00
09/01/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.79	94.2500	94.2100	94.2500	44,760.00
09/01/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.96	94.0700	94.0400	94.0700	990.00
09/01/2012	JBAF On	20-March-13			Jibar Tradeable Future	6.18	93.8500	93.8200	93.8500	790.00
09/01/2012	JBAF On	19-June-13			Jibar Tradeable Future	6.42	93.6100	93.5800	93.6100	1,250.00
09/01/2012	JBAF On	18-September-13			Jibar Tradeable Future	6.69	93.3400	93.3100	93.3400	1,500.00
09/01/2012	JBAF On	18-December-13			Jibar Tradeable Future	6.92	93.0900	93.0800	93.0900	0.00
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	0	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	0	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	0	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	0	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	0	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	0	0	0.00
09/01/2012	JN10 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00

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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	126.0260	126.1853	10,866.00
09/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5433	6	5	6	0.00
09/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5600	6	6	6	0.00
09/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5266	5	5	5	0.00
09/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	2	0	0	0	130.00
09/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	786	1	1	1	0.00
09/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	102	0	0	0	0.00
09/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	15	0	0	0	3,960.00
09/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1163	1	1	1	0.00
09/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	57	0	0	0	1,320.00
09/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	170	0	0	0	0.00
09/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	1127	1	1	1	1,320.00
09/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	174	0	0	0	3,960.00
09/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1731	2	2	2	0.00
09/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1417	1	1	1	0.00
09/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	3310	3	3	3	0.00
09/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	324	0	0	0	130.00
09/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2412	2	2	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	121.0195	121.1841	0.00
09/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4092	4	4	4	0.00
09/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	3950	4	4	4	0.00
09/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4235	4	4	4	0.00
09/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	121	0	0	0	0.00
09/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	151	0	0	0	0.00
09/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	136	0	0	0	0.00
09/01/2012	R157 On 02-August-12			Bond Future	7.10	123.0383	122.8677	123.0383	0.00
09/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3387	4	3	4	0.00
09/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3277	3	3	3	0.00

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09/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3496	4	3	4	0.00
09/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	644	1	1	1	0.00
09/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	720	1	1	1	0.00
09/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	682	1	1	1	0.00
09/01/2012	R157 On 01-November-12			Bond Future	7.19	118.1180	117.9472	118.1180	0.00
09/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1641	2	2	2	0.00
09/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1577	2	2	2	0.00
09/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1710	2	2	2	0.00
09/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	2105	2	2	2	0.00
09/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2254	2	2	2	0.00
09/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	2177	2	2	2	0.00
09/01/2012	R186 On 02-February-12			Bond Future	8.70	116.6893	116.2404	116.6893	27,833.00
09/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	3495	4	3	4	0.00
09/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	3822	4	4	4	0.00
09/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3180	4	3	4	0.00
09/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	36	0	0	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	0	0	100.00
09/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	32570	33	33	33	0.00
09/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	104344	105	104	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	7	6	0.00
09/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19972	20	20	20	0.00
09/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	902	1	1	1	0.00
09/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	9181	9	9	9	0.00
09/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	661	1	1	1	0.00
09/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	774	1	1	1	100.00
09/01/2012	R186 On 03-May-12			Bond Future	8.79	118.3659	117.8989	118.3659	0.00
09/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5104	5	5	5	0.00
09/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5360	6	5	6	0.00
09/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	4853	5	5	5	0.00
09/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3424	3	3	3	0.00

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09/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	3057	3	3	3	0.00
09/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	3237	3	3	3	0.00
09/01/2012	R186 On 02-August-12			Bond Future	8.87	114.8823	114.4065	114.8823	0.00
09/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	4790	5	5	5	0.00
09/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5005	5	5	5	0.00
09/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	4587	5	5	5	0.00
09/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	6113	6	6	6	0.00
09/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5640	5	6	5	0.00
09/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5869	6	6	6	0.00
09/01/2012	R186 On 01-November-12			Bond Future	8.96	116.6421	116.1667	116.6421	0.00
09/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5482	6	5	6	0.00
09/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	5690	6	6	6	0.00
09/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5287	6	5	6	0.00
09/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	7534	7	8	7	0.00
09/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	7055	7	7	7	0.00
09/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	7286	7	7	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	1	1	0.00
09/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	951	1	1	1	0.00
09/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	851	1	1	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	10	10	0.00
09/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9744	10	10	10	0.00
09/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9844	10	10	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	107.1570	107.2777	3,124.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	4772	5	5	5	0.00
09/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4645	5	5	5	0.00
09/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	4898	5	5	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	108.6862	108.8140	0.00
09/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3135	3	3	3	0.00
09/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3027	3	3	3	0.00
09/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3243	3	3	3	0.00
09/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	77	0	0	0	0.00
09/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	98	0	0	0	0.00
09/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	87	0	0	0	0.00
09/01/2012	R201 On 02-August-12			Bond Future	6.52	106.0675	105.9357	106.0675	0.00
09/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2577	3	3	3	0.00
09/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2493	3	2	3	0.00
09/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2660	3	3	3	0.00
09/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	394	0	0	0	0.00
09/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	445	0	0	0	0.00
09/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	420	0	0	0	0.00
09/01/2012	R201 On 01-November-12			Bond Future	6.56	107.6957	107.5651	107.6957	0.00
09/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1379	1	1	1	0.00
09/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1330	1	1	1	0.00
09/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1432	2	1	2	0.00
09/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1448	1	1	1	0.00
09/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1547	1	2	1	0.00
09/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1496	1	1	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	10	10	0.00
09/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9636	10	10	10	0.00
09/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9736	10	10	10	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	177.05	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
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	106.1583	106.4102	3,586.00
09/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5066	5	5	5	0.00
09/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5280	6	5	6	0.00
09/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	4852	5	5	5	0.00
09/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	37	0	0	0	2,640.00
09/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	1772	2	2	2	0.00
09/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	149	0	0	0	880.00
09/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	294	0	0	0	0.00
09/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1482	1	1	1	880.00
09/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	222	0	0	0	2,640.00
09/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	2036	2	2	2	0.00
09/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	4	0	0	0	0.00
09/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	3102	3	3	3	0.00
09/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	2	0	0	0	0.00
09/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	2	0	0	0	0.00
09/01/2012	R203 On 03-May-12			Bond Future	7.71	103.7726	103.5137	103.7726	0.00
09/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	4787	5	5	5	0.00
09/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	4962	5	5	5	0.00
09/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4614	5	5	5	0.00
09/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	399	0	0	0	0.00
09/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	332	0	0	0	0.00
09/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	364	0	0	0	0.00
09/01/2012	R203 On 02-August-12			Bond Future	7.80	105.3596	105.0949	105.3596	0.00
09/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4136	4	4	4	0.00
09/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	3996	4	4	4	0.00
09/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4273	4	4	4	0.00
09/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1194	1	1	1	0.00
09/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1322	1	1	1	0.00
09/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1259	1	1	1	0.00
09/01/2012	R203 On 01-November-12			Bond Future	7.90	102.8148	102.5500	102.8148	0.00
09/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2414	3	2	3	0.00
09/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2514	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2321	2	2	2	0.00
09/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	3134	3	3	3	0.00
09/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2924	3	3	3	0.00
09/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	3025	3	3	3	0.00
09/01/2012	R204 On 02-February-12			Bond Future	7.91	101.7613	101.5252	101.7613	3,543.00
09/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5543	6	6	6	0.00
09/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	5785	6	6	6	0.00
09/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5302	6	5	6	0.00
09/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	64	0	0	0	540.00
09/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1203	1	1	1	0.00
09/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	220	0	0	0	0.00
09/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	2376	2	2	2	0.00
09/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	712	1	1	1	540.00
09/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	12	0	0	0	0.00
09/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3576	3	4	3	0.00
09/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	7	0	0	0	0.00
09/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	8	0	0	0	0.00
09/01/2012	R204 On 03-May-12			Bond Future	8.01	103.2166	102.9733	103.2166	0.00
09/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4496	5	4	5	0.00
09/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4314	5	4	5	0.00
09/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	4676	5	5	5	0.00
09/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	775	1	1	1	0.00
09/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	896	1	1	1	0.00
09/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	836	1	1	1	0.00
09/01/2012	R204 On 02-August-12			Bond Future	8.10	100.7619	100.5172	100.7619	0.00
09/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	3878	4	4	4	0.00
09/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4028	4	4	4	0.00
09/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	3730	4	4	4	0.00
09/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	2042	2	2	2	0.00
09/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1863	2	2	2	0.00
09/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1951	2	2	2	0.00
09/01/2012	R204 On 01-November-12			Bond Future	8.20	102.3085	102.0630	102.3085	0.00
09/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	2886	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	2778	3	3	3	0.00
09/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3002	3	3	3	0.00
09/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3703	4	4	4	0.00
09/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3956	4	4	4	0.00
09/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3825	4	4	4	0.00
09/01/2012	R206 On 02-February-12			Bond Future	6.20	102.8903	102.8153	102.8903	300.00
09/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3230	3	3	3	0.00
09/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3143	3	3	3	0.00
09/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3318	3	3	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	104.2835	104.3619	0.00
09/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2003	2	2	2	0.00
09/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2075	2	2	2	0.00
09/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	1932	2	2	2	0.00
09/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	59	0	0	0	0.00
09/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	46	0	0	0	0.00
09/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	52	0	0	0	0.00
09/01/2012	R206 On 02-August-12			Bond Future	6.28	102.1929	102.1106	102.1929	0.00
09/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1603	2	2	2	0.00
09/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1553	2	2	2	0.00
09/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1653	2	2	2	0.00
09/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	272	0	0	0	0.00
09/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	307	0	0	0	0.00
09/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	289	0	0	0	0.00
09/01/2012	R206 On 01-November-12			Bond Future	6.29	103.7613	103.6801	103.7613	0.00
09/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	779	1	1	1	0.00
09/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	807	1	1	1	0.00
09/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	753	1	1	1	0.00
09/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1139	1	1	1	0.00
09/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	1078	1	1	1	0.00
09/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1108	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R207 On 02-February-12			Bond Future	8.13	95.6785	95.4044	95.6785	43,515.00
09/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	4748	5	5	5	0.00
09/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5005	5	5	5	0.00
09/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4492	5	4	5	0.00
09/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	17	0	0	0	1,920.00
09/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2286	3	2	3	0.00
09/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	116	0	0	0	640.00
09/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	313	0	0	0	0.00
09/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1864	2	2	2	640.00
09/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	221	0	0	0	1,920.00
09/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2815	3	3	3	0.00
09/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	23	0	0	0	0.00
09/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4470	4	4	4	0.00
09/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	12	0	0	0	0.00
09/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	17	0	0	0	0.00
09/01/2012	R207 On 03-May-12			Bond Future	8.23	97.0505	96.7626	97.0505	10.00
09/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4031	4	4	4	0.00
09/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	3852	4	4	4	0.00
09/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4213	4	4	4	0.00
09/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1175	1	1	1	0.00
09/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1336	1	1	1	0.00
09/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1253	1	1	1	0.00
09/01/2012	R207 On 02-August-12			Bond Future	8.32	94.8937	94.6037	94.8937	0.00
09/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4321	5	4	5	0.00
09/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4483	5	4	5	0.00
09/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4162	4	4	4	0.00
09/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2183	2	2	2	0.00
09/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1993	2	2	2	0.00
09/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	2086	2	2	2	0.00
09/01/2012	R207 On 01-November-12			Bond Future	8.41	96.3500	96.0582	96.3500	0.00
09/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3245	3	3	3	0.00
09/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3127	3	3	3	0.00
09/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3371	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3940	4	4	4	0.00
09/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	4213	4	4	4	0.00
09/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	4072	4	4	4	0.00
09/01/2012	R208 On 02-February-12			Bond Future	8.17	93.6718	93.3718	93.6718	14,084.00
09/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	4829	5	5	5	0.00
09/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5103	5	5	5	0.00
09/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	4555	5	5	5	0.00
09/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	18	0	0	0	2,880.00
09/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2446	3	2	3	0.00
09/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	103	0	0	0	960.00
09/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	301	0	0	0	0.00
09/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1924	2	2	2	960.00
09/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	195	0	0	0	2,880.00
09/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2960	3	3	3	0.00
09/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	22	0	0	0	0.00
09/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	4448	4	4	4	0.00
09/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	11	0	0	0	0.00
09/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	16	0	0	0	0.00
09/01/2012	R208 On 03-May-12			Bond Future	8.26	91.6167	91.3124	91.6167	0.00
09/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5137	5	5	5	0.00
09/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5341	6	5	6	0.00
09/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	4929	5	5	5	0.00
09/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	1005	1	1	1	0.00
09/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	867	1	1	1	0.00
09/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	937	1	1	1	0.00
09/01/2012	R208 On 02-August-12			Bond Future	8.34	93.0136	92.7052	93.0136	0.00
09/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4589	5	5	5	0.00
09/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4418	5	4	5	0.00
09/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	4762	5	5	5	0.00
09/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	2188	2	2	2	0.00
09/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2395	2	2	2	0.00
09/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2290	2	2	2	0.00
09/01/2012	R208 On 01-November-12			Bond Future	8.43	91.0469	90.7351	91.0469	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 01-November-12	8.25	Call	Bond Future	3304	3	3	3	0.00
09/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3440	4	3	4	0.00
09/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3177	3	3	3	0.00
09/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4438	4	4	4	0.00
09/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	4138	4	4	4	0.00
09/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	4283	4	4	4	0.00
09/01/2012	R209 On 02-February-12			Bond Future	9.08	75.1526	74.6980	75.1526	2,916.00
09/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1270	2	1	2	0.00
09/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1445	2	1	2	0.00
09/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1110	1	1	1	0.00
09/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	2093	2	2	2	0.00
09/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1664	2	2	2	0.00
09/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1870	2	2	2	0.00
09/01/2012	R209 On 03-May-12			Bond Future	9.16	73.0836	72.6206	73.0836	0.00
09/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	2848	3	3	3	0.00
09/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	2684	3	3	3	0.00
09/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3021	3	3	3	0.00
09/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3831	4	4	4	0.00
09/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	4257	4	4	4	0.00
09/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	4038	4	4	4	0.00
09/01/2012	R209 On 02-August-12			Bond Future	9.23	74.2036	73.7317	74.2036	0.00
09/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	4715	5	5	5	0.00
09/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	4901	5	5	5	0.00
09/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4531	5	5	5	0.00
09/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4744	5	5	5	0.00
09/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4383	4	4	4	0.00
09/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4561	4	5	4	0.00
09/01/2012	R209 On 01-November-12			Bond Future	9.30	72.1958	71.7229	72.1958	0.00
09/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4263	5	4	5	0.00
09/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4107	4	4	4	0.00
09/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4429	5	4	5	0.00
09/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	6291	6	6	6	0.00
09/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6730	7	7	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	R209 On 01-November-12	9.00	Put	Bond Future	6504	6	7	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	9	9	0.00
09/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8991	9	9	9	0.00
09/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9091	9	9	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	6	6	0.00
09/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6233	6	6	6	0.00
09/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6133	6	6	6	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	110.45	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
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	5	5	0.00
09/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4671	5	5	5	0.00
09/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4771	5	5	5	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	108.55	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	84.3800	84.7972	487.00
09/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1283	2	1	2	0.00
09/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1121	1	1	1	0.00
09/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1461	2	1	2	0.00
09/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1708	2	2	2	0.00
09/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	2146	2	2	2	0.00
09/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1918	2	2	2	0.00
09/01/2012	R213 On 03-May-12			Bond Future	9.17	82.4796	82.0460	82.4796	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 03-May-12	9.25	Call	Bond Future	3801	4	4	4	0.00
09/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4003	4	4	4	0.00
09/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	3604	4	4	4	0.00
09/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	3355	3	3	3	0.00
09/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	3005	3	3	3	0.00
09/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	3176	3	3	3	0.00
09/01/2012	R213 On 02-August-12			Bond Future	9.24	83.7390	83.2966	83.7390	0.00
09/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	4753	5	5	5	0.00
09/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	4943	5	5	5	0.00
09/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4566	5	5	5	0.00
09/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4896	5	5	5	0.00
09/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4526	4	5	4	0.00
09/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4708	5	5	5	0.00
09/01/2012	R213 On 01-November-12			Bond Future	9.33	81.4844	81.0411	81.4844	0.00
09/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4241	4	4	4	0.00
09/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4402	5	4	5	0.00
09/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4083	4	4	4	0.00
09/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6915	7	7	7	0.00
09/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6464	6	6	6	0.00
09/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6687	6	7	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

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	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

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	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
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

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	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	6	4	0.00
10/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	60960	4	6	4	0.00
10/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	61160	4	6	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
10/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	15340	3	2	3	0.00
10/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	15540	3	2	3	0.00
10/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	15440	3	2	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

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	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	101.00
10/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
10/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	2,390.00
10/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
10/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	0.00
10/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3200	94.3500	94.3200	2,890.00
10/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.2100	94.2600	94.2100	44,760.00
10/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.91	94.0400	94.0900	94.0400	990.00
10/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.8200	93.8800	93.8200	790.00
10/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.5800	93.6400	93.5800	1,250.00
10/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.63	93.3100	93.3700	93.3100	1,500.00
10/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.76	93.0800	93.2400	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	7.75	Call	JNOTE	0	0	0	0	0.00
10/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	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	7.75	Put	JNOTE	250000	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
10/01/2012	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
10/01/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	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	7.75	Put	JNOTE	250000	0	0	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	7.50	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	0	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	0	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	126.3414	126.0260	10,961.00
10/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5749	5	6	5	0.00
10/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5915	6	6	6	0.00
10/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5582	5	6	5	0.00
10/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	3	0	0	0	130.00
10/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	993	1	1	1	0.00
10/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	152	0	0	0	0.00
10/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	25	0	0	0	3,960.00
10/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1411	1	1	1	0.00
10/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	89	0	0	0	1,320.00
10/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	246	0	0	0	0.00
10/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	887	1	1	1	1,320.00
10/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	106	0	0	0	3,960.00
10/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1448	2	1	2	0.00
10/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1151	1	1	1	0.00
10/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2996	3	3	3	0.00
10/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	215	0	0	0	130.00
10/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2106	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
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	121.3358	121.0195	0.00
10/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4379	4	4	4	0.00
10/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4235	4	4	4	0.00
10/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4525	4	5	4	0.00
10/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	95	0	0	0	0.00
10/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	120	0	0	0	0.00
10/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	107	0	0	0	0.00
10/01/2012	R157 On 02-August-12			Bond Future	6.99	122.8677	123.1939	122.8677	0.00
10/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3630	3	4	3	0.00
10/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3516	3	4	3	0.00
10/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3743	3	4	3	0.00
10/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	564	1	1	1	0.00
10/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	633	1	1	1	0.00
10/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	599	1	1	1	0.00
10/01/2012	R157 On 01-November-12			Bond Future	7.07	117.9472	118.2919	117.9472	0.00
10/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1803	2	2	2	0.00
10/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1876	2	2	2	0.00
10/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1734	2	2	2	0.00
10/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2066	2	2	2	0.00
10/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1927	2	2	2	0.00
10/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1994	2	2	2	0.00
10/01/2012	R186 On 02-February-12			Bond Future	8.60	116.2404	117.1316	116.2404	27,815.00
10/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	4146	3	4	3	0.00
10/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4500	4	5	4	0.00
10/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3801	3	4	3	0.00
10/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	55	0	0	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	0	0	100.00
10/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	33461	33	33	33	0.00
10/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	105235	104	105	104	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	98.00	Put	Bond Future	0	0	0	0	0.00
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	6	7	0.00
10/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19081	20	19	20	0.00
10/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	632	1	1	1	0.00
10/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8309	9	8	9	0.00
10/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	448	1	0	1	0.00
10/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	534	1	1	1	100.00
10/01/2012	R186 On 03-May-12			Bond Future	8.69	117.8989	118.7995	117.8989	0.00
10/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5632	5	6	5	0.00
10/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5904	5	6	5	0.00
10/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5367	5	5	5	0.00
10/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	3038	3	3	3	0.00
10/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2701	3	3	3	0.00
10/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	2864	3	3	3	0.00
10/01/2012	R186 On 02-August-12			Bond Future	8.77	114.4065	115.3255	114.4065	0.00
10/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5241	5	5	5	0.00
10/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5468	5	5	5	0.00
10/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5025	5	5	5	0.00
10/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5632	6	6	6	0.00
10/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5184	6	5	6	0.00
10/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5401	6	5	6	0.00
10/01/2012	R186 On 01-November-12			Bond Future	8.85	116.1667	117.1117	116.1667	0.00
10/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	5938	5	6	5	0.00
10/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	5733	5	6	5	0.00
10/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	6156	6	6	6	0.00
10/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6576	7	7	7	0.00
10/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	7035	8	7	8	0.00
10/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	6797	7	7	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	1	1	0.00
10/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	853	1	1	1	0.00
10/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	953	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	218.05	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	10	10	0.00
10/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	9862	10	10	10	0.00
10/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	9762	10	10	10	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	236.95	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	107.3933	107.1570	3,124.00
10/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5008	5	5	5	0.00
10/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	4882	5	5	5	0.00
10/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5135	5	5	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	108.9248	108.6862	0.00
10/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3354	3	3	3	0.00
10/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3244	3	3	3	0.00
10/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3464	3	3	3	0.00
10/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	60	0	0	0	0.00
10/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	76	0	0	0	0.00
10/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	68	0	0	0	0.00
10/01/2012	R201 On 02-August-12			Bond Future	6.41	105.9357	106.1817	105.9357	0.00
10/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2767	3	3	3	0.00
10/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2680	2	3	2	0.00
10/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2852	3	3	3	0.00
10/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	340	0	0	0	0.00
10/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	386	0	0	0	0.00
10/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	364	0	0	0	0.00
10/01/2012	R201 On 01-November-12			Bond Future	6.43	107.5651	107.8285	107.5651	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	6.50	Call	Bond Future	1511	1	2	1	0.00
10/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1566	1	2	1	0.00
10/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1459	1	1	1	0.00
10/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1413	2	1	2	0.00
10/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1319	1	1	1	0.00
10/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1364	1	1	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	10	10	0.00
10/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9650	10	10	10	0.00
10/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9750	10	10	10	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	177.05	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	106.6077	106.1583	3,570.00
10/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5514	5	6	5	0.00
10/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5728	5	6	5	0.00
10/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5299	5	5	5	0.00
10/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	60	0	0	0	2,640.00
10/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2134	2	2	2	0.00
10/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	222	0	0	0	880.00
10/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	417	0	0	0	0.00
10/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1156	1	1	1	880.00
10/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	135	0	0	0	2,640.00
10/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1660	2	2	2	0.00
10/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	1	0	0	0	0.00
10/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2675	3	3	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	0	0	0.00
10/01/2012	R203 On 03-May-12			Bond Future	7.61	103.5137	103.9663	103.5137	0.00
10/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5172	5	5	5	0.00
10/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5351	5	5	5	0.00
10/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	4994	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	326	0	0	0	0.00
10/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	268	0	0	0	0.00
10/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	297	0	0	0	0.00
10/01/2012	R203 On 02-August-12			Bond Future	7.69	105.0949	105.5576	105.0949	0.00
10/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4458	4	4	4	0.00
10/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4312	4	4	4	0.00
10/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4600	4	5	4	0.00
10/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1058	1	1	1	0.00
10/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1175	1	1	1	0.00
10/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1118	1	1	1	0.00
10/01/2012	R203 On 01-November-12			Bond Future	7.78	102.5500	103.0320	102.5500	0.00
10/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2647	2	3	2	0.00
10/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2547	2	3	2	0.00
10/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2752	3	3	3	0.00
10/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2680	3	3	3	0.00
10/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2878	3	3	3	0.00
10/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2776	3	3	3	0.00
10/01/2012	R204 On 02-February-12			Bond Future	7.82	101.5252	101.9824	101.5252	3,527.00
10/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	5996	6	6	6	0.00
10/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6239	6	6	6	0.00
10/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5753	5	6	5	0.00
10/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	93	0	0	0	540.00
10/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1470	1	1	1	0.00
10/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	300	0	0	0	0.00
10/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	1999	2	2	2	0.00
10/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	522	1	1	1	540.00
10/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	6	0	0	0	0.00
10/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3148	4	3	4	0.00
10/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	3	0	0	0	0.00
10/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	4	0	0	0	0.00
10/01/2012	R204 On 03-May-12			Bond Future	7.92	102.9733	103.4403	102.9733	0.00
10/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4848	4	5	4	0.00
10/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4660	4	5	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
10/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5034	5	5	5	0.00
10/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	666	1	1	1	0.00
10/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	775	1	1	1	0.00
10/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	721	1	1	1	0.00
10/01/2012	R204 On 02-August-12			Bond Future	8.01	100.5172	100.9878	100.5172	0.00
10/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4170	4	4	4	0.00
10/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4326	4	4	4	0.00
10/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4016	4	4	4	0.00
10/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1857	2	2	2	0.00
10/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1690	2	2	2	0.00
10/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1772	2	2	2	0.00
10/01/2012	R204 On 01-November-12			Bond Future	8.09	102.0630	102.5547	102.0630	0.00
10/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3118	3	3	3	0.00
10/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3239	3	3	3	0.00
10/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3005	3	3	3	0.00
10/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3691	4	4	4	0.00
10/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3448	4	3	4	0.00
10/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3565	4	4	4	0.00
10/01/2012	R206 On 02-February-12			Bond Future	6.11	102.8153	102.9782	102.8153	300.00
10/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3393	3	3	3	0.00
10/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3306	3	3	3	0.00
10/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3481	3	3	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	104.4469	104.2835	0.00
10/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2154	2	2	2	0.00
10/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2081	2	2	2	0.00
10/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2227	2	2	2	0.00
10/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	35	0	0	0	0.00
10/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	45	0	0	0	0.00
10/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	40	0	0	0	0.00
10/01/2012	R206 On 02-August-12			Bond Future	6.16	102.1106	102.2807	102.1106	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	7.25	Call	Bond Future	1732	2	2	2	0.00
10/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1680	2	2	2	0.00
10/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1784	2	2	2	0.00
10/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	233	0	0	0	0.00
10/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	264	0	0	0	0.00
10/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	248	0	0	0	0.00
10/01/2012	R206 On 01-November-12			Bond Future	6.13	103.6801	103.8655	103.6801	0.00
10/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	864	1	1	1	0.00
10/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	835	1	1	1	0.00
10/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	894	1	1	1	0.00
10/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	980	1	1	1	0.00
10/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1036	1	1	1	0.00
10/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1007	1	1	1	0.00
10/01/2012	R207 On 02-February-12			Bond Future	8.04	95.4044	95.8917	95.4044	43,515.00
10/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5227	5	5	5	0.00
10/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5486	5	5	5	0.00
10/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4968	4	5	4	0.00
10/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	27	0	0	0	1,920.00
10/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2689	2	3	2	0.00
10/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	171	0	0	0	640.00
10/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	434	0	0	0	0.00
10/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1498	2	1	2	640.00
10/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	137	0	0	0	1,920.00
10/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2383	3	2	3	0.00
10/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	12	0	0	0	0.00
10/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	3993	4	4	4	0.00
10/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	6	0	0	0	0.00
10/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	8	0	0	0	0.00
10/01/2012	R207 On 03-May-12			Bond Future	8.14	96.7626	97.2575	96.7626	10.00
10/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4370	4	4	4	0.00
10/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4559	4	5	4	0.00
10/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4184	4	4	4	0.00
10/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1173	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1026	1	1	1	0.00
10/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1097	1	1	1	0.00
10/01/2012	R207 On 02-August-12			Bond Future	8.22	94.6037	95.1054	94.6037	0.00
10/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4636	4	5	4	0.00
10/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4804	4	5	4	0.00
10/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4470	4	4	4	0.00
10/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1989	2	2	2	0.00
10/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1812	2	2	2	0.00
10/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1899	2	2	2	0.00
10/01/2012	R207 On 01-November-12			Bond Future	8.31	96.0582	96.5812	96.0582	0.00
10/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3498	3	3	3	0.00
10/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3629	3	4	3	0.00
10/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3373	3	3	3	0.00
10/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3936	4	4	4	0.00
10/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3675	4	4	4	0.00
10/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3802	4	4	4	0.00
10/01/2012	R208 On 02-February-12			Bond Future	8.08	93.3718	93.8946	93.3718	14,067.00
10/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5343	5	5	5	0.00
10/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5620	5	6	5	0.00
10/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	5066	5	5	5	0.00
10/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	30	0	0	0	2,880.00
10/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2890	2	3	2	0.00
10/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	157	0	0	0	960.00
10/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	428	0	0	0	0.00
10/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1528	2	2	2	960.00
10/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	116	0	0	0	2,880.00
10/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2492	3	2	3	0.00
10/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	10	0	0	0	0.00
10/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	3938	4	4	4	0.00
10/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	5	0	0	0	0.00
10/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	7	0	0	0	0.00
10/01/2012	R208 On 03-May-12			Bond Future	8.17	91.3124	91.8399	91.3124	0.00
10/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5536	5	6	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
10/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5322	5	5	5	0.00
10/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5748	5	6	5	0.00
10/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	746	1	1	1	0.00
10/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	870	1	1	1	0.00
10/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	809	1	1	1	0.00
10/01/2012	R208 On 02-August-12			Bond Future	8.25	92.7052	93.2487	92.7052	0.00
10/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4929	5	5	5	0.00
10/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4751	4	5	4	0.00
10/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5108	5	5	5	0.00
10/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1990	2	2	2	0.00
10/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2185	2	2	2	0.00
10/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2086	2	2	2	0.00
10/01/2012	R208 On 01-November-12			Bond Future	8.33	90.7351	91.2929	90.7351	0.00
10/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3572	3	4	3	0.00
10/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3438	3	3	3	0.00
10/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3714	3	4	3	0.00
10/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3854	4	4	4	0.00
10/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4141	4	4	4	0.00
10/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3993	4	4	4	0.00
10/01/2012	R209 On 02-February-12			Bond Future	8.98	74.6980	75.4735	74.6980	2,900.00
10/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1616	1	2	1	0.00
10/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1821	1	2	1	0.00
10/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1426	1	1	1	0.00
10/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1634	2	2	2	0.00
10/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1265	2	1	2	0.00
10/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1440	2	1	2	0.00
10/01/2012	R209 On 03-May-12			Bond Future	9.05	72.6206	73.4076	72.6206	0.00
10/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3216	3	3	3	0.00
10/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3402	3	3	3	0.00
10/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3038	3	3	3	0.00
10/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	3824	4	4	4	0.00
10/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3425	4	3	4	0.00
10/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3619	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R209 On 02-August-12			Bond Future	9.12	73.7317	74.5309	73.7317	0.00
10/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5143	5	5	5	0.00
10/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5340	5	5	5	0.00
10/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4950	5	5	5	0.00
10/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4364	5	4	5	0.00
10/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4023	4	4	4	0.00
10/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4190	5	4	5	0.00
10/01/2012	R209 On 01-November-12			Bond Future	9.19	71.7229	72.5410	71.7229	0.00
10/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4648	4	5	4	0.00
10/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4824	4	5	4	0.00
10/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4483	4	4	4	0.00
10/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6288	7	6	7	0.00
10/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	5868	6	6	6	0.00
10/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6071	7	6	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	9	9	0.00
10/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9009	9	9	9	0.00
10/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8909	9	9	9	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	130.95	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	6	6	0.00
10/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6237	6	6	6	0.00
10/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6137	6	6	6	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	110.45	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	5	5	0.00
10/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4679	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	4779	5	5	5	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	108.55	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	85.1707	84.3800	487.00
10/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1633	1	2	1	0.00
10/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1440	1	1	1	0.00
10/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1842	1	2	1	0.00
10/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1298	2	1	2	0.00
10/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	1675	2	2	2	0.00
10/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1477	2	1	2	0.00
10/01/2012	R213 On 03-May-12			Bond Future	9.06	82.0460	82.8475	82.0460	0.00
10/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4241	4	4	4	0.00
10/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4031	4	4	4	0.00
10/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4456	4	4	4	0.00
10/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2656	3	3	3	0.00
10/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	2980	3	3	3	0.00
10/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	2814	3	3	3	0.00
10/01/2012	R213 On 02-August-12			Bond Future	9.14	83.2966	84.1168	83.2966	0.00
10/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5187	5	5	5	0.00
10/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5388	5	5	5	0.00
10/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	4990	5	5	5	0.00
10/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4499	5	4	5	0.00
10/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4151	5	4	5	0.00
10/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4322	5	4	5	0.00
10/01/2012	R213 On 01-November-12			Bond Future	9.21	81.0411	81.8791	81.0411	0.00
10/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4628	4	5	4	0.00
10/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4799	4	5	4	0.00
10/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4461	4	4	4	0.00
10/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6455	7	6	7	0.00
10/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	6023	6	6	6	0.00
10/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6236	7	6	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
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
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

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	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	6	6	0.00
11/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	59960	6	6	6	0.00
11/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	60160	6	6	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

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	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	2	2	0.00
11/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	16580	2	2	2	0.00
11/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	16480	2	2	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	0.0200	0.0200	0.00
11/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/01/2012	JBAF On 18-January-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	101.00
11/01/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
11/01/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
11/01/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
11/01/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00
11/01/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	2,890.00
11/01/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2600	94.2500	94.2600	44,760.00
11/01/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.0900	94.1000	94.0900	990.00
11/01/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.8800	93.8800	93.8800	790.00
11/01/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	1,250.00
11/01/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.62	93.3700	93.3800	93.3700	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.76	93.2400	93.2400	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	7.75	Call	JNOTE	0	0	0	0	0.00
11/01/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	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	7.75	Put	JNOTE	250000	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	7.25	Call	JNOTE	250000	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	7.75	Put	JNOTE	250000	0	0	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	7.50	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
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	0	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	0	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	126.3698	126.3414	10,961.00
11/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	5777	6	6	6	0.00
11/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	5944	6	6	6	0.00
11/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5610	6	6	6	0.00
11/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	151	0	0	0	0.00
11/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	3	0	0	0	130.00
11/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1004	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	23	0	0	0	3,960.00
11/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	87	0	0	0	1,320.00
11/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	245	0	0	0	0.00
11/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1428	1	1	1	0.00
11/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	95	0	0	0	3,960.00
11/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	858	1	1	1	1,320.00
11/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1417	1	1	1	0.00
11/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	198	0	0	0	130.00
11/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	2076	2	2	2	0.00
11/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	1122	1	1	1	0.00
11/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2967	3	3	3	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	121.3655	121.3358	0.00
11/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4405	4	4	4	0.00
11/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4550	5	5	5	0.00
11/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4260	4	4	4	0.00
11/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	116	0	0	0	0.00
11/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	91	0	0	0	0.00
11/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	103	0	0	0	0.00
11/01/2012	R157 On 02-August-12			Bond Future	6.98	123.1939	123.2214	123.1939	0.00
11/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3648	4	4	4	0.00
11/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3533	4	4	4	0.00
11/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3761	4	4	4	0.00
11/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	555	1	1	1	0.00
11/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	622	1	1	1	0.00
11/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	589	1	1	1	0.00
11/01/2012	R157 On 01-November-12			Bond Future	7.06	118.2919	118.3144	118.2919	0.00
11/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1811	2	2	2	0.00
11/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	1884	2	2	2	0.00
11/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1742	2	2	2	0.00
11/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	2051	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1912	2	2	2	0.00
11/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1980	2	2	2	0.00
11/01/2012	R186 On 02-February-12			Bond Future	8.59	117.1316	117.2056	117.1316	27,779.00
11/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	4177	4	4	4	0.00
11/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4536	5	5	5	0.00
11/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	3828	4	4	4	0.00
11/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	50	0	0	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	13.25	Call	Bond Future	33535	33	34	33	0.00
11/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	105309	105	105	105	0.00
11/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	196	0	0	0	100.00
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	98.00	Put	Bond Future	0	0	0	0	0.00
11/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	5863	6	6	6	0.00
11/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	19007	19	19	19	0.00
11/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	585	1	1	1	0.00
11/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	8230	8	8	8	0.00
11/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	410	0	0	0	0.00
11/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	491	1	0	1	100.00
11/01/2012	R186 On 03-May-12			Bond Future	8.68	118.7995	118.8720	118.7995	0.00
11/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5660	6	6	6	0.00
11/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5393	5	5	5	0.00
11/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	5933	6	6	6	0.00
11/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2657	3	3	3	0.00
11/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	2991	3	3	3	0.00
11/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	2820	3	3	3	0.00
11/01/2012	R186 On 02-August-12			Bond Future	8.76	115.3255	115.3967	115.3255	0.00
11/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5265	5	5	5	0.00
11/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5493	5	5	5	0.00
11/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5048	5	5	5	0.00
11/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5584	6	6	6	0.00
11/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	5138	5	5	5	0.00
11/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5354	5	5	5	0.00



Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R186 On	01-November-12				Bond Future	8.84	117.1117	117.1815	117.1117	0.00
11/01/2012	R186 On	01-November-12	8.75	Call		Bond Future	5963	6	6	6	0.00
11/01/2012	R186 On	01-November-12	8.70	Call		Bond Future	5757	6	6	6	0.00
11/01/2012	R186 On	01-November-12	8.80	Call		Bond Future	6182	6	6	6	0.00
11/01/2012	R186 On	01-November-12	8.80	Put		Bond Future	6532	7	7	7	0.00
11/01/2012	R186 On	01-November-12	8.70	Put		Bond Future	6989	7	7	7	0.00
11/01/2012	R186 On	01-November-12	8.75	Put		Bond Future	6753	7	7	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	1	1	0.00
11/01/2012	R189 On	02-February-12	218.05	Call		Bond Future	858	1	1	1	0.00
11/01/2012	R189 On	02-February-12	217.95	Call		Bond Future	958	1	1	1	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	218.05	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	10	10	0.00
11/01/2012	R197 On	02-February-12	236.95	Call		Bond Future	10257	10	10	10	0.00
11/01/2012	R197 On	02-February-12	237.05	Call		Bond Future	10157	10	10	10	0.00
11/01/2012	R197 On	02-February-12	237.05	Put		Bond Future	0	0	0	0	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	237.00	Put		Bond Future	0	0	0	0	0.00
11/01/2012	R201 On	02-February-12				Bond Future	6.32	107.3933	107.4121	107.3933	3,124.00
11/01/2012	R201 On	02-February-12	8.25	Call		Bond Future	5027	5	5	5	0.00
11/01/2012	R201 On	02-February-12	8.30	Call		Bond Future	5153	5	5	5	0.00
11/01/2012	R201 On	02-February-12	8.20	Call		Bond Future	4900	5	5	5	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	8.30	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	108.9445	108.9248	0.00
11/01/2012	R201 On	03-May-12	7.75	Call		Bond Future	3371	3	3	3	0.00
11/01/2012	R201 On	03-May-12	7.80	Call		Bond Future	3482	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3261	3	3	3	0.00
11/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	74	0	0	0	0.00
11/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	58	0	0	0	0.00
11/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	65	0	0	0	0.00
11/01/2012	R201 On 02-August-12			Bond Future	6.40	106.1817	106.2018	106.1817	0.00
11/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2781	3	3	3	0.00
11/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2693	3	3	3	0.00
11/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	2867	3	3	3	0.00
11/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	335	0	0	0	0.00
11/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	379	0	0	0	0.00
11/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	358	0	0	0	0.00
11/01/2012	R201 On 01-November-12			Bond Future	6.42	107.8285	107.8386	107.8285	0.00
11/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1514	2	2	2	0.00
11/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1569	2	2	2	0.00
11/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1461	1	1	1	0.00
11/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1405	1	1	1	0.00
11/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1312	1	1	1	0.00
11/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1357	1	1	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	10	10	0.00
11/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9692	10	10	10	0.00
11/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9792	10	10	10	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	177.05	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	106.6215	106.6077	3,569.00
11/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5528	6	6	6	0.00
11/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	5742	6	6	6	0.00
11/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5313	5	5	5	0.00
11/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	55	0	0	0	2,640.00
11/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	213	0	0	0	880.00
11/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	407	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	R203 On 02-February-12	7.95	Call	Bond Future	2137	2	2	2	0.00
11/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	124	0	0	0	2,640.00
11/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	1132	1	1	1	880.00
11/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1637	2	2	2	0.00
11/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	1	0	0	0	0.00
11/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2656	3	3	3	0.00
11/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	1	0	0	0	0.00
11/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	1	0	0	0	0.00
11/01/2012	R203 On 03-May-12			Bond Future	7.61	103.9663	103.9839	103.9663	0.00
11/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5183	5	5	5	0.00
11/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5005	5	5	5	0.00
11/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5363	5	5	5	0.00
11/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	263	0	0	0	0.00
11/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	320	0	0	0	0.00
11/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	290	0	0	0	0.00
11/01/2012	R203 On 02-August-12			Bond Future	7.69	105.5576	105.5745	105.5576	0.00
11/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4465	4	4	4	0.00
11/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4319	4	4	4	0.00
11/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4607	5	5	5	0.00
11/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	1048	1	1	1	0.00
11/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1165	1	1	1	0.00
11/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1108	1	1	1	0.00
11/01/2012	R203 On 01-November-12			Bond Future	7.78	103.0320	103.0401	103.0320	0.00
11/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2646	3	3	3	0.00
11/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2547	3	3	3	0.00
11/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2751	3	3	3	0.00
11/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2670	3	3	3	0.00
11/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2870	3	3	3	0.00
11/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2767	3	3	3	0.00
11/01/2012	R204 On 02-February-12			Bond Future	7.81	101.9824	102.0299	101.9824	3,526.00
11/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	6043	6	6	6	0.00
11/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6285	6	6	6	0.00
11/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	5799	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	296	0	0	0	0.00
11/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	89	0	0	0	540.00
11/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1483	1	1	1	0.00
11/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	487	1	0	1	540.00
11/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	1947	2	2	2	0.00
11/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	4	0	0	0	0.00
11/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	3097	3	3	3	0.00
11/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	2	0	0	0	0.00
11/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	4	0	0	0	0.00
11/01/2012	R204 On 03-May-12			Bond Future	7.91	103.4403	103.4810	103.4403	0.00
11/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	4873	5	5	5	0.00
11/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5060	5	5	5	0.00
11/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4683	5	5	5	0.00
11/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	757	1	1	1	0.00
11/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	651	1	1	1	0.00
11/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	705	1	1	1	0.00
11/01/2012	R204 On 02-August-12			Bond Future	8.00	100.9878	101.0321	100.9878	0.00
11/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4192	4	4	4	0.00
11/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4349	4	4	4	0.00
11/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4037	4	4	4	0.00
11/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1834	2	2	2	0.00
11/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1669	2	2	2	0.00
11/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1750	2	2	2	0.00
11/01/2012	R204 On 01-November-12			Bond Future	8.09	102.5547	102.5927	102.5547	0.00
11/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3131	3	3	3	0.00
11/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3253	3	3	3	0.00
11/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3017	3	3	3	0.00
11/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3665	4	4	4	0.00
11/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3424	3	3	3	0.00
11/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3540	4	4	4	0.00
11/01/2012	R206 On 02-February-12			Bond Future	6.10	102.9782	102.9910	102.9782	300.00
11/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3406	3	3	3	0.00
11/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3494	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3318	3	3	3	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	8.05	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	104.4597	104.4469	0.00
11/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2165	2	2	2	0.00
11/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2093	2	2	2	0.00
11/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2238	2	2	2	0.00
11/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	33	0	0	0	0.00
11/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	44	0	0	0	0.00
11/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	38	0	0	0	0.00
11/01/2012	R206 On 02-August-12			Bond Future	6.15	102.2807	102.2917	102.2807	0.00
11/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1739	2	2	2	0.00
11/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1687	2	2	2	0.00
11/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1792	2	2	2	0.00
11/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	230	0	0	0	0.00
11/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	260	0	0	0	0.00
11/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	244	0	0	0	0.00
11/01/2012	R206 On 01-November-12			Bond Future	6.12	103.8655	103.8701	103.8655	0.00
11/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	864	1	1	1	0.00
11/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	836	1	1	1	0.00
11/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	895	1	1	1	0.00
11/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	976	1	1	1	0.00
11/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	1032	1	1	1	0.00
11/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	1003	1	1	1	0.00
11/01/2012	R207 On 02-February-12			Bond Future	8.05	95.8917	95.8243	95.8917	43,515.00
11/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5159	5	5	5	0.00
11/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5418	5	5	5	0.00
11/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	4899	5	5	5	0.00
11/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	22	0	0	0	1,920.00
11/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	150	0	0	0	640.00
11/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	396	0	0	0	0.00
11/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2620	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	135	0	0	0	1,920.00
11/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1527	1	2	1	640.00
11/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2429	2	2	2	0.00
11/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	10	0	0	0	0.00
11/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	4055	4	4	4	0.00
11/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	6	0	0	0	0.00
11/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	8	0	0	0	0.00
11/01/2012	R207 On 03-May-12			Bond Future	8.15	97.2575	97.1921	97.2575	10.00
11/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4314	4	4	4	0.00
11/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4503	5	5	5	0.00
11/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4128	4	4	4	0.00
11/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1182	1	1	1	0.00
11/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	1035	1	1	1	0.00
11/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1107	1	1	1	0.00
11/01/2012	R207 On 02-August-12			Bond Future	8.24	95.1054	95.0365	95.1054	0.00
11/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4584	5	5	5	0.00
11/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4752	5	5	5	0.00
11/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4419	4	4	4	0.00
11/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	2007	2	2	2	0.00
11/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1829	2	2	2	0.00
11/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1916	2	2	2	0.00
11/01/2012	R207 On 01-November-12			Bond Future	8.32	96.5812	96.5040	96.5812	0.00
11/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3453	3	3	3	0.00
11/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3583	4	4	4	0.00
11/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3329	3	3	3	0.00
11/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3969	4	4	4	0.00
11/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3706	4	4	4	0.00
11/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3834	4	4	4	0.00
11/01/2012	R208 On 02-February-12			Bond Future	8.08	93.8946	93.8825	93.8946	14,067.00
11/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5330	5	5	5	0.00
11/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5607	6	6	6	0.00
11/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	5053	5	5	5	0.00
11/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	26	0	0	0	2,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	145	0	0	0	960.00
11/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	408	0	0	0	0.00
11/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	2870	3	3	3	0.00
11/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	108	0	0	0	2,880.00
11/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1520	2	2	2	960.00
11/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2492	2	2	2	0.00
11/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	9	0	0	0	0.00
11/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	3946	4	4	4	0.00
11/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	5	0	0	0	0.00
11/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	6	0	0	0	0.00
11/01/2012	R208 On 03-May-12			Bond Future	8.17	91.8399	91.8281	91.8399	0.00
11/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5519	6	6	6	0.00
11/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5304	5	5	5	0.00
11/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	5730	6	6	6	0.00
11/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	740	1	1	1	0.00
11/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	864	1	1	1	0.00
11/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	803	1	1	1	0.00
11/01/2012	R208 On 02-August-12			Bond Future	8.25	93.2487	93.2315	93.2487	0.00
11/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	4910	5	5	5	0.00
11/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4732	5	5	5	0.00
11/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5089	5	5	5	0.00
11/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1988	2	2	2	0.00
11/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2183	2	2	2	0.00
11/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	2085	2	2	2	0.00
11/01/2012	R208 On 01-November-12			Bond Future	8.33	91.2929	91.2761	91.2929	0.00
11/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3557	4	4	4	0.00
11/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3423	3	3	3	0.00
11/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3699	4	4	4	0.00
11/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3856	4	4	4	0.00
11/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	4143	4	4	4	0.00
11/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3995	4	4	4	0.00
11/01/2012	R209 On 02-February-12			Bond Future	8.97	75.4735	75.4966	75.4735	2,900.00
11/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1595	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1404	1	1	1	0.00
11/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	1801	2	2	2	0.00
11/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1222	1	1	1	0.00
11/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1589	2	2	2	0.00
11/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1396	1	1	1	0.00
11/01/2012	R209 On 03-May-12			Bond Future	9.05	73.4076	73.4227	73.4076	0.00
11/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3208	3	3	3	0.00
11/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3395	3	3	3	0.00
11/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3031	3	3	3	0.00
11/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	3801	4	4	4	0.00
11/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3403	3	3	3	0.00
11/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3595	4	4	4	0.00
11/01/2012	R209 On 02-August-12			Bond Future	9.12	74.5309	74.5459	74.5309	0.00
11/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5140	5	5	5	0.00
11/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5337	5	5	5	0.00
11/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	4947	5	5	5	0.00
11/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4346	4	4	4	0.00
11/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	4005	4	4	4	0.00
11/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	4172	4	4	4	0.00
11/01/2012	R209 On 01-November-12			Bond Future	9.19	72.5410	72.5557	72.5410	0.00
11/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4647	5	5	5	0.00
11/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	4822	5	5	5	0.00
11/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4481	4	4	4	0.00
11/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6271	6	6	6	0.00
11/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	5851	6	6	6	0.00
11/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	6055	6	6	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	9	9	0.00
11/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9041	9	9	9	0.00
11/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	8941	9	9	9	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	130.95	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



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	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	6	6	0.00
11/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6250	6	6	6	0.00
11/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6150	6	6	6	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	110.45	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	5	5	0.00
11/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	4903	5	5	5	0.00
11/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	5003	5	5	5	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	108.55	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	85.2332	85.1707	487.00
11/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1632	2	2	2	0.00
11/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	1844	2	2	2	0.00
11/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1437	1	1	1	0.00
11/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	1609	2	2	2	0.00
11/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1238	1	1	1	0.00
11/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1414	1	1	1	0.00
11/01/2012	R213 On 03-May-12			Bond Future	9.05	82.8475	82.9090	82.8475	0.00
11/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4262	4	4	4	0.00
11/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4051	4	4	4	0.00
11/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4478	4	4	4	0.00
11/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2617	3	3	3	0.00
11/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	2939	3	3	3	0.00
11/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	2774	3	3	3	0.00
11/01/2012	R213 On 02-August-12			Bond Future	9.13	84.1168	84.1775	84.1168	0.00
11/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5210	5	5	5	0.00
11/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5411	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5012	5	5	5	0.00
11/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4461	4	4	4	0.00
11/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	4114	4	4	4	0.00
11/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4284	4	4	4	0.00
11/01/2012	R213 On 01-November-12			Bond Future	9.20	81.8791	81.9389	81.8791	0.00
11/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4648	5	5	5	0.00
11/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	4819	5	5	5	0.00
11/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4480	4	4	4	0.00
11/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6414	6	6	6	0.00
11/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	5984	6	6	6	0.00
11/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	6196	6	6	6	0.00
11/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
12/01/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	AL7T On 02-February-12			Index Future	411.60	410.0590	411.6040	410.0590	16.00
12/01/2012	AL7T On 03-May-12			Index Future	417.46	415.9050	417.4590	415.9050	0.00
12/01/2012	ALBI On 02-February-12			Index Future	375.00	373.6560	374.9960	373.6560	1,044.00
12/01/2012	ALBI On 03-May-12			Index Future	380.33	378.9830	380.3300	378.9830	0.00
12/01/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/01/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	CAAN On 30-March-12			Can-Do Future	0.28	0.3361	0.2757	0.3361	100,000.00
12/01/2012	CAAO On 30-March-12			Can-Do Future	0.10	0.0812	0.1022	0.0812	100,000.00
12/01/2012	CAAS On 31-January-12			Can-Do Future	0.14	0.1887	0.1377	0.1887	12,500.00
12/01/2012	CAAT On 29-February-12			Can-Do Future	0.13	0.1527	0.1318	0.1527	12,500.00
12/01/2012	CAAU On 31-January-12			Can-Do Future	0.01	0.0089	0.0141	0.0089	19,481.00
12/01/2012	CAAV On 29-February-12			Can-Do Future	0.05	0.0376	0.0486	0.0376	12,987.00
12/01/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
12/01/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/01/2012	GOVI On 02-February-12			GOVI	376.31	375.0060	376.3100	375.0060	185.00
12/01/2012	GOVI On 02-February-12	369.00	Call	GOVI	73100	6	7	6	0.00
12/01/2012	GOVI On 02-February-12	369.01	Call	GOVI	73000	6	7	6	0.00
12/01/2012	GOVI On 02-February-12	368.99	Call	GOVI	73200	6	7	6	0.00
12/01/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
12/01/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
12/01/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
12/01/2012	GOVI On 03-May-12			GOVI	381.66	380.3520	381.6630	380.3520	0.00
12/01/2012	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
12/01/2012	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
12/01/2012	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
12/01/2012	GOVI On 03-May-12	381.99	Put	GOVI	3270	2	0	2	0.00
12/01/2012	GOVI On 03-May-12	382.01	Put	GOVI	3470	2	0	2	0.00
12/01/2012	GOVI On 03-May-12	382.00	Put	GOVI	3370	2	0	2	0.00
12/01/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/01/2012	IGOV On 02-February-12			Index Future	167.72	167.6830	167.7190	167.6830	511.00
12/01/2012	IGOV On 03-May-12			Index Future	170.11	170.0730	170.1050	170.0730	0.00
12/01/2012	ILBI On 02-February-12			Index Future	454.71	454.7100	454.7100	454.7100	88.00
12/01/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/01/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/01/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/01/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/01/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/01/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	JBAF On	18-January-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	101.00
12/01/2012	JBAF On	15-February-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
12/01/2012	JBAF On	20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
12/01/2012	JBAF On	18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
12/01/2012	JBAF On	16-May-12			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	0.00
12/01/2012	JBAF On	20-June-12			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	2,890.00
12/01/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.72	94.2500	94.2800	94.2500	44,760.00
12/01/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.87	94.1000	94.1300	94.1000	990.00
12/01/2012	JBAF On	20-March-13			Jibar Tradeable Future	6.08	93.8800	93.9200	93.8800	790.00
12/01/2012	JBAF On	19-June-13			Jibar Tradeable Future	6.31	93.6400	93.6900	93.6400	1,250.00
12/01/2012	JBAF On	18-September-13			Jibar Tradeable Future	6.57	93.3800	93.4300	93.3800	1,500.00
12/01/2012	JBAF On	18-December-13			Jibar Tradeable Future	6.71	93.2400	93.2900	93.2400	500.00
12/01/2012	JN02 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/01/2012	JN02 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
12/01/2012	JN02 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
12/01/2012	JN02 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
12/01/2012	JN02 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
12/01/2012	JN02 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
12/01/2012	JN02 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
12/01/2012	JN05 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/01/2012	JN05 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
12/01/2012	JN05 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
12/01/2012	JN05 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
12/01/2012	JN05 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
12/01/2012	JN05 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
12/01/2012	JN05 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
12/01/2012	JN10 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/01/2012	JN10 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
12/01/2012	JN10 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
12/01/2012	JN10 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
12/01/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
12/01/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
12/01/2012	OTH1 On 02-February-12			Index Future	367.57	366.0720	367.5740	366.0720	0.00
12/01/2012	R157 On 02-February-12			Bond Future	6.74	126.3698	126.6472	126.3698	10,961.00
12/01/2012	R157 On 02-February-12	8.50	Call	Bond Future	6054	6	6	6	0.00
12/01/2012	R157 On 02-February-12	8.55	Call	Bond Future	6221	6	6	6	0.00
12/01/2012	R157 On 02-February-12	8.45	Call	Bond Future	5887	6	6	6	0.00
12/01/2012	R157 On 02-February-12	6.00	Call	Bond Future	5	0	0	0	130.00
12/01/2012	R157 On 02-February-12	7.05	Call	Bond Future	1211	1	1	1	0.00
12/01/2012	R157 On 02-February-12	6.55	Call	Bond Future	211	0	0	0	0.00
12/01/2012	R157 On 02-February-12	6.25	Call	Bond Future	36	0	0	0	3,960.00
12/01/2012	R157 On 02-February-12	7.20	Call	Bond Future	1667	1	2	1	0.00
12/01/2012	R157 On 02-February-12	6.45	Call	Bond Future	125	0	0	0	1,320.00
12/01/2012	R157 On 02-February-12	6.65	Call	Bond Future	332	0	0	0	0.00
12/01/2012	R157 On 02-February-12	6.65	Put	Bond Future	667	1	1	1	1,320.00
12/01/2012	R157 On 02-February-12	7.20	Put	Bond Future	57	0	0	0	3,960.00
12/01/2012	R157 On 02-February-12	6.45	Put	Bond Future	1178	1	1	1	0.00
12/01/2012	R157 On 02-February-12	6.55	Put	Bond Future	904	1	1	1	0.00
12/01/2012	R157 On 02-February-12	6.00	Put	Bond Future	2692	3	3	3	0.00
12/01/2012	R157 On 02-February-12	7.05	Put	Bond Future	127	0	0	0	130.00
12/01/2012	R157 On 02-February-12	6.25	Put	Bond Future	1812	2	2	2	0.00
12/01/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R157 On 03-May-12			Bond Future	6.83	121.3655	121.6432	121.3655	0.00
12/01/2012	R157 On 03-May-12	8.25	Call	Bond Future	4662	4	5	4	0.00
12/01/2012	R157 On 03-May-12	8.20	Call	Bond Future	4515	4	5	4	0.00
12/01/2012	R157 On 03-May-12	8.30	Call	Bond Future	4810	5	5	5	0.00
12/01/2012	R157 On 03-May-12	8.30	Put	Bond Future	73	0	0	0	0.00
12/01/2012	R157 On 03-May-12	8.20	Put	Bond Future	93	0	0	0	0.00
12/01/2012	R157 On 03-May-12	8.25	Put	Bond Future	82	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
12/01/2012	R157 On 02-August-12			Bond Future	6.89	123.2214	123.5029	123.2214	0.00
12/01/2012	R157 On 02-August-12	8.00	Call	Bond Future	3864	4	4	4	0.00
12/01/2012	R157 On 02-August-12	7.95	Call	Bond Future	3747	4	4	4	0.00
12/01/2012	R157 On 02-August-12	8.05	Call	Bond Future	3980	4	4	4	0.00
12/01/2012	R157 On 02-August-12	8.05	Put	Bond Future	492	1	0	1	0.00
12/01/2012	R157 On 02-August-12	7.95	Put	Bond Future	555	1	1	1	0.00
12/01/2012	R157 On 02-August-12	8.00	Put	Bond Future	524	1	1	1	0.00
12/01/2012	R157 On 01-November-12			Bond Future	6.96	118.3144	118.5956	118.3144	0.00
12/01/2012	R157 On 01-November-12	7.00	Call	Bond Future	1950	2	2	2	0.00
12/01/2012	R157 On 01-November-12	7.05	Call	Bond Future	2026	2	2	2	0.00
12/01/2012	R157 On 01-November-12	6.95	Call	Bond Future	1877	2	2	2	0.00
12/01/2012	R157 On 01-November-12	6.95	Put	Bond Future	1905	2	2	2	0.00
12/01/2012	R157 On 01-November-12	7.05	Put	Bond Future	1773	2	2	2	0.00
12/01/2012	R157 On 01-November-12	7.00	Put	Bond Future	1837	2	2	2	0.00
12/01/2012	R186 On 02-February-12			Bond Future	8.54	117.2056	117.7251	117.2056	27,779.00
12/01/2012	R186 On 02-February-12	9.00	Call	Bond Future	4578	4	5	4	0.00
12/01/2012	R186 On 02-February-12	9.05	Call	Bond Future	4952	5	5	5	0.00
12/01/2012	R186 On 02-February-12	8.95	Call	Bond Future	4212	4	4	4	0.00
12/01/2012	R186 On 02-February-12	7.75	Call	Bond Future	61	0	0	0	6,000.00
12/01/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
12/01/2012	R186 On 02-February-12	8.00	Call	Bond Future	234	0	0	0	100.00
12/01/2012	R186 On 02-February-12	13.25	Call	Bond Future	34054	34	34	34	0.00
12/01/2012	R186 On 02-February-12	98.00	Call	Bond Future	105829	105	106	105	0.00
12/01/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R186 On 02-February-12	8.00	Put	Bond Future	5381	6	5	6	0.00
12/01/2012	R186 On 02-February-12	6.75	Put	Bond Future	18487	19	18	19	0.00
12/01/2012	R186 On 02-February-12	8.95	Put	Bond Future	449	1	0	1	0.00
12/01/2012	R186 On 02-February-12	7.75	Put	Bond Future	7722	8	8	8	0.00
12/01/2012	R186 On 02-February-12	9.05	Put	Bond Future	307	0	0	0	0.00
12/01/2012	R186 On 02-February-12	9.00	Put	Bond Future	373	0	0	0	100.00
12/01/2012	R186 On 03-May-12			Bond Future	8.62	118.8720	119.3995	118.8720	0.00
12/01/2012	R186 On 03-May-12	9.00	Call	Bond Future	5978	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	R186 On 03-May-12	9.05	Call	Bond Future	6259	6	6	6	0.00
12/01/2012	R186 On 03-May-12	8.95	Call	Bond Future	5703	5	6	5	0.00
12/01/2012	R186 On 03-May-12	8.95	Put	Bond Future	2774	3	3	3	0.00
12/01/2012	R186 On 03-May-12	9.05	Put	Bond Future	2455	3	2	3	0.00
12/01/2012	R186 On 03-May-12	9.00	Put	Bond Future	2610	3	3	3	0.00
12/01/2012	R186 On 02-August-12			Bond Future	8.70	115.3967	115.9323	115.3967	0.00
12/01/2012	R186 On 02-August-12	8.75	Call	Bond Future	5535	5	6	5	0.00
12/01/2012	R186 On 02-August-12	8.80	Call	Bond Future	5770	5	6	5	0.00
12/01/2012	R186 On 02-August-12	8.70	Call	Bond Future	5311	5	5	5	0.00
12/01/2012	R186 On 02-August-12	8.70	Put	Bond Future	5311	6	5	6	0.00
12/01/2012	R186 On 02-August-12	8.80	Put	Bond Future	4879	5	5	5	0.00
12/01/2012	R186 On 02-August-12	8.75	Put	Bond Future	5088	5	5	5	0.00
12/01/2012	R186 On 01-November-12			Bond Future	8.78	117.1815	117.7246	117.1815	0.00
12/01/2012	R186 On 01-November-12	8.75	Call	Bond Future	6231	6	6	6	0.00
12/01/2012	R186 On 01-November-12	8.70	Call	Bond Future	6019	6	6	6	0.00
12/01/2012	R186 On 01-November-12	8.80	Call	Bond Future	6456	6	6	6	0.00
12/01/2012	R186 On 01-November-12	8.80	Put	Bond Future	6263	7	6	7	0.00
12/01/2012	R186 On 01-November-12	8.70	Put	Bond Future	6708	7	7	7	0.00
12/01/2012	R186 On 01-November-12	8.75	Put	Bond Future	6478	7	6	7	0.00
12/01/2012	R189 On 02-February-12			Bond Future	218.91	218.9082	218.9103	218.9082	0.00
12/01/2012	R189 On 02-February-12	218.00	Call	Bond Future	910	1	1	1	0.00
12/01/2012	R189 On 02-February-12	218.05	Call	Bond Future	860	1	1	1	0.00
12/01/2012	R189 On 02-February-12	217.95	Call	Bond Future	960	1	1	1	0.00
12/01/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R197 On 02-February-12			Bond Future	247.23	247.2072	247.2257	247.2072	965.00
12/01/2012	R197 On 02-February-12	237.00	Call	Bond Future	10226	10	10	10	0.00
12/01/2012	R197 On 02-February-12	236.95	Call	Bond Future	10276	10	10	10	0.00
12/01/2012	R197 On 02-February-12	237.05	Call	Bond Future	10176	10	10	10	0.00
12/01/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R197 On 02-February-12	236.95	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
12/01/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R201 On 02-February-12			Bond Future	6.25	107.4121	107.6220	107.4121	3,124.00
12/01/2012	R201 On 02-February-12	8.25	Call	Bond Future	5237	5	5	5	0.00
12/01/2012	R201 On 02-February-12	8.20	Call	Bond Future	5110	5	5	5	0.00
12/01/2012	R201 On 02-February-12	8.30	Call	Bond Future	5363	5	5	5	0.00
12/01/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R201 On 03-May-12			Bond Future	6.30	108.9445	109.1517	108.9445	0.00
12/01/2012	R201 On 03-May-12	7.75	Call	Bond Future	3565	3	4	3	0.00
12/01/2012	R201 On 03-May-12	7.70	Call	Bond Future	3453	3	3	3	0.00
12/01/2012	R201 On 03-May-12	7.80	Call	Bond Future	3677	3	4	3	0.00
12/01/2012	R201 On 03-May-12	7.80	Put	Bond Future	46	0	0	0	0.00
12/01/2012	R201 On 03-May-12	7.70	Put	Bond Future	58	0	0	0	0.00
12/01/2012	R201 On 03-May-12	7.75	Put	Bond Future	52	0	0	0	0.00
12/01/2012	R201 On 02-August-12			Bond Future	6.31	106.2018	106.4126	106.2018	0.00
12/01/2012	R201 On 02-August-12	7.50	Call	Bond Future	2948	3	3	3	0.00
12/01/2012	R201 On 02-August-12	7.45	Call	Bond Future	2859	3	3	3	0.00
12/01/2012	R201 On 02-August-12	7.55	Call	Bond Future	3036	3	3	3	0.00
12/01/2012	R201 On 02-August-12	7.55	Put	Bond Future	293	0	0	0	0.00
12/01/2012	R201 On 02-August-12	7.45	Put	Bond Future	334	0	0	0	0.00
12/01/2012	R201 On 02-August-12	7.50	Put	Bond Future	314	0	0	0	0.00
12/01/2012	R201 On 01-November-12			Bond Future	6.32	107.8386	108.0504	107.8386	0.00
12/01/2012	R201 On 01-November-12	6.50	Call	Bond Future	1625	2	2	2	0.00
12/01/2012	R201 On 01-November-12	6.55	Call	Bond Future	1683	2	2	2	0.00
12/01/2012	R201 On 01-November-12	6.45	Call	Bond Future	1570	1	2	1	0.00
12/01/2012	R201 On 01-November-12	6.45	Put	Bond Future	1302	1	1	1	0.00
12/01/2012	R201 On 01-November-12	6.55	Put	Bond Future	1214	1	1	1	0.00
12/01/2012	R201 On 01-November-12	6.50	Put	Bond Future	1256	1	1	1	0.00
12/01/2012	R202 On 02-February-12			Bond Future	186.76	186.7419	186.7561	186.7419	36,743.00
12/01/2012	R202 On 02-February-12	177.00	Call	Bond Future	9756	10	10	10	0.00
12/01/2012	R202 On 02-February-12	177.05	Call	Bond Future	9706	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	R202 On 02-February-12	176.95	Call	Bond Future	9806	10	10	10	0.00
12/01/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R203 On 02-February-12			Bond Future	7.43	106.6215	106.9810	106.6215	3,569.00
12/01/2012	R203 On 02-February-12	8.75	Call	Bond Future	5887	6	6	6	0.00
12/01/2012	R203 On 02-February-12	8.80	Call	Bond Future	6101	6	6	6	0.00
12/01/2012	R203 On 02-February-12	8.70	Call	Bond Future	5672	5	6	5	0.00
12/01/2012	R203 On 02-February-12	6.95	Call	Bond Future	80	0	0	0	2,640.00
12/01/2012	R203 On 02-February-12	7.95	Call	Bond Future	2449	2	2	2	0.00
12/01/2012	R203 On 02-February-12	7.20	Call	Bond Future	288	0	0	0	880.00
12/01/2012	R203 On 02-February-12	7.35	Call	Bond Future	528	0	1	0	0.00
12/01/2012	R203 On 02-February-12	7.35	Put	Bond Future	894	1	1	1	880.00
12/01/2012	R203 On 02-February-12	7.95	Put	Bond Future	77	0	0	0	2,640.00
12/01/2012	R203 On 02-February-12	7.20	Put	Bond Future	1352	2	1	2	0.00
12/01/2012	R203 On 02-February-12	8.70	Put	Bond Future	1	0	0	0	0.00
12/01/2012	R203 On 02-February-12	6.95	Put	Bond Future	2322	3	2	3	0.00
12/01/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R203 On 02-February-12	8.75	Put	Bond Future	1	0	0	0	0.00
12/01/2012	R203 On 03-May-12			Bond Future	7.53	103.9839	104.3416	103.9839	0.00
12/01/2012	R203 On 03-May-12	8.75	Call	Bond Future	5494	5	5	5	0.00
12/01/2012	R203 On 03-May-12	8.80	Call	Bond Future	5678	5	6	5	0.00
12/01/2012	R203 On 03-May-12	8.70	Call	Bond Future	5312	5	5	5	0.00
12/01/2012	R203 On 03-May-12	8.70	Put	Bond Future	269	0	0	0	0.00
12/01/2012	R203 On 03-May-12	8.80	Put	Bond Future	220	0	0	0	0.00
12/01/2012	R203 On 03-May-12	8.75	Put	Bond Future	243	0	0	0	0.00
12/01/2012	R203 On 02-August-12			Bond Future	7.60	105.5745	105.9382	105.5745	0.00
12/01/2012	R203 On 02-August-12	8.50	Call	Bond Future	4725	4	5	4	0.00
12/01/2012	R203 On 02-August-12	8.45	Call	Bond Future	4575	4	5	4	0.00
12/01/2012	R203 On 02-August-12	8.55	Call	Bond Future	4872	5	5	5	0.00
12/01/2012	R203 On 02-August-12	8.55	Put	Bond Future	949	1	1	1	0.00
12/01/2012	R203 On 02-August-12	8.45	Put	Bond Future	1057	1	1	1	0.00
12/01/2012	R203 On 02-August-12	8.50	Put	Bond Future	1005	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	R203 On 01-November-12			Bond Future	7.69	103.0401	103.4075	103.0401	0.00
12/01/2012	R203 On 01-November-12	7.75	Call	Bond Future	2832	3	3	3	0.00
12/01/2012	R203 On 01-November-12	7.70	Call	Bond Future	2728	3	3	3	0.00
12/01/2012	R203 On 01-November-12	7.80	Call	Bond Future	2941	3	3	3	0.00
12/01/2012	R203 On 01-November-12	7.80	Put	Bond Future	2493	3	2	3	0.00
12/01/2012	R203 On 01-November-12	7.70	Put	Bond Future	2684	3	3	3	0.00
12/01/2012	R203 On 01-November-12	7.75	Put	Bond Future	2586	3	3	3	0.00
12/01/2012	R204 On 02-February-12			Bond Future	7.74	102.0299	102.4104	102.0299	3,526.00
12/01/2012	R204 On 02-February-12	9.00	Call	Bond Future	6421	6	6	6	0.00
12/01/2012	R204 On 02-February-12	9.05	Call	Bond Future	6665	6	7	6	0.00
12/01/2012	R204 On 02-February-12	8.95	Call	Bond Future	6178	6	6	6	0.00
12/01/2012	R204 On 02-February-12	7.25	Call	Bond Future	119	0	0	0	540.00
12/01/2012	R204 On 02-February-12	8.00	Call	Bond Future	1734	1	2	1	0.00
12/01/2012	R204 On 02-February-12	7.50	Call	Bond Future	377	0	0	0	0.00
12/01/2012	R204 On 02-February-12	7.50	Put	Bond Future	1648	2	2	2	0.00
12/01/2012	R204 On 02-February-12	8.00	Put	Bond Future	358	0	0	0	540.00
12/01/2012	R204 On 02-February-12	8.95	Put	Bond Future	3	0	0	0	0.00
12/01/2012	R204 On 02-February-12	7.25	Put	Bond Future	2746	3	3	3	0.00
12/01/2012	R204 On 02-February-12	9.05	Put	Bond Future	1	0	0	0	0.00
12/01/2012	R204 On 02-February-12	9.00	Put	Bond Future	1	0	0	0	0.00
12/01/2012	R204 On 03-May-12			Bond Future	7.84	103.4810	103.8640	103.4810	0.00
12/01/2012	R204 On 03-May-12	8.75	Call	Bond Future	5170	5	5	5	0.00
12/01/2012	R204 On 03-May-12	8.70	Call	Bond Future	4976	5	5	5	0.00
12/01/2012	R204 On 03-May-12	8.80	Call	Bond Future	5362	5	5	5	0.00
12/01/2012	R204 On 03-May-12	8.80	Put	Bond Future	570	1	1	1	0.00
12/01/2012	R204 On 03-May-12	8.70	Put	Bond Future	667	1	1	1	0.00
12/01/2012	R204 On 03-May-12	8.75	Put	Bond Future	619	1	1	1	0.00
12/01/2012	R204 On 02-August-12			Bond Future	7.92	101.0321	101.4217	101.0321	0.00
12/01/2012	R204 On 02-August-12	8.50	Call	Bond Future	4442	4	4	4	0.00
12/01/2012	R204 On 02-August-12	8.55	Call	Bond Future	4604	4	5	4	0.00
12/01/2012	R204 On 02-August-12	8.45	Call	Bond Future	4283	4	4	4	0.00
12/01/2012	R204 On 02-August-12	8.45	Put	Bond Future	1690	2	2	2	0.00
12/01/2012	R204 On 02-August-12	8.55	Put	Bond Future	1534	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	R204 On 02-August-12	8.50	Put	Bond Future	1610	2	2	2	0.00
12/01/2012	R204 On 01-November-12			Bond Future	8.00	102.5927	102.9827	102.5927	0.00
12/01/2012	R204 On 01-November-12	8.00	Call	Bond Future	3323	3	3	3	0.00
12/01/2012	R204 On 01-November-12	8.05	Call	Bond Future	3449	3	3	3	0.00
12/01/2012	R204 On 01-November-12	7.95	Call	Bond Future	3205	3	3	3	0.00
12/01/2012	R204 On 01-November-12	7.95	Put	Bond Future	3463	4	3	4	0.00
12/01/2012	R204 On 01-November-12	8.05	Put	Bond Future	3230	3	3	3	0.00
12/01/2012	R204 On 01-November-12	8.00	Put	Bond Future	3342	4	3	4	0.00
12/01/2012	R206 On 02-February-12			Bond Future	6.02	102.9910	103.1358	102.9910	300.00
12/01/2012	R206 On 02-February-12	8.00	Call	Bond Future	3551	3	4	3	0.00
12/01/2012	R206 On 02-February-12	7.95	Call	Bond Future	3463	3	3	3	0.00
12/01/2012	R206 On 02-February-12	8.05	Call	Bond Future	3638	3	4	3	0.00
12/01/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R206 On 03-May-12			Bond Future	6.07	104.4597	104.6025	104.4597	0.00
12/01/2012	R206 On 03-May-12	7.50	Call	Bond Future	2299	2	2	2	0.00
12/01/2012	R206 On 03-May-12	7.55	Call	Bond Future	2374	2	2	2	0.00
12/01/2012	R206 On 03-May-12	7.45	Call	Bond Future	2226	2	2	2	0.00
12/01/2012	R206 On 03-May-12	7.45	Put	Bond Future	34	0	0	0	0.00
12/01/2012	R206 On 03-May-12	7.55	Put	Bond Future	26	0	0	0	0.00
12/01/2012	R206 On 03-May-12	7.50	Put	Bond Future	29	0	0	0	0.00
12/01/2012	R206 On 02-August-12			Bond Future	6.05	102.2917	102.4361	102.2917	0.00
12/01/2012	R206 On 02-August-12	7.25	Call	Bond Future	1852	2	2	2	0.00
12/01/2012	R206 On 02-August-12	7.20	Call	Bond Future	1799	2	2	2	0.00
12/01/2012	R206 On 02-August-12	7.30	Call	Bond Future	1906	2	2	2	0.00
12/01/2012	R206 On 02-August-12	7.30	Put	Bond Future	200	0	0	0	0.00
12/01/2012	R206 On 02-August-12	7.20	Put	Bond Future	227	0	0	0	0.00
12/01/2012	R206 On 02-August-12	7.25	Put	Bond Future	213	0	0	0	0.00
12/01/2012	R206 On 01-November-12			Bond Future	6.00	103.8701	104.0147	103.8701	0.00
12/01/2012	R206 On 01-November-12	6.00	Call	Bond Future	934	1	1	1	0.00
12/01/2012	R206 On 01-November-12	5.95	Call	Bond Future	904	1	1	1	0.00
12/01/2012	R206 On 01-November-12	6.05	Call	Bond Future	966	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	R206 On 01-November-12	6.05	Put	Bond Future	903	1	1	1	0.00
12/01/2012	R206 On 01-November-12	5.95	Put	Bond Future	956	1	1	1	0.00
12/01/2012	R206 On 01-November-12	6.00	Put	Bond Future	928	1	1	1	0.00
12/01/2012	R207 On 02-February-12			Bond Future	7.99	95.8243	96.1732	95.8243	43,515.00
12/01/2012	R207 On 02-February-12	9.00	Call	Bond Future	5504	5	6	5	0.00
12/01/2012	R207 On 02-February-12	9.05	Call	Bond Future	5764	5	6	5	0.00
12/01/2012	R207 On 02-February-12	8.95	Call	Bond Future	5243	5	5	5	0.00
12/01/2012	R207 On 02-February-12	7.35	Call	Bond Future	30	0	0	0	1,920.00
12/01/2012	R207 On 02-February-12	8.50	Call	Bond Future	2923	3	3	3	0.00
12/01/2012	R207 On 02-February-12	7.65	Call	Bond Future	194	0	0	0	640.00
12/01/2012	R207 On 02-February-12	7.85	Call	Bond Future	493	0	0	0	0.00
12/01/2012	R207 On 02-February-12	7.85	Put	Bond Future	1275	2	1	2	640.00
12/01/2012	R207 On 02-February-12	8.50	Put	Bond Future	89	0	0	0	1,920.00
12/01/2012	R207 On 02-February-12	7.65	Put	Bond Future	2124	2	2	2	0.00
12/01/2012	R207 On 02-February-12	8.95	Put	Bond Future	5	0	0	0	0.00
12/01/2012	R207 On 02-February-12	7.35	Put	Bond Future	3714	4	4	4	0.00
12/01/2012	R207 On 02-February-12	9.05	Put	Bond Future	3	0	0	0	0.00
12/01/2012	R207 On 02-February-12	9.00	Put	Bond Future	4	0	0	0	0.00
12/01/2012	R207 On 03-May-12			Bond Future	8.09	97.1921	97.5418	97.1921	10.00
12/01/2012	R207 On 03-May-12	8.75	Call	Bond Future	4559	4	5	4	0.00
12/01/2012	R207 On 03-May-12	8.70	Call	Bond Future	4368	4	4	4	0.00
12/01/2012	R207 On 03-May-12	8.80	Call	Bond Future	4753	5	5	5	0.00
12/01/2012	R207 On 03-May-12	8.80	Put	Bond Future	935	1	1	1	0.00
12/01/2012	R207 On 03-May-12	8.70	Put	Bond Future	1073	1	1	1	0.00
12/01/2012	R207 On 03-May-12	8.75	Put	Bond Future	1002	1	1	1	0.00
12/01/2012	R207 On 02-August-12			Bond Future	8.17	95.0365	95.3920	95.0365	0.00
12/01/2012	R207 On 02-August-12	8.75	Call	Bond Future	4812	5	5	5	0.00
12/01/2012	R207 On 02-August-12	8.80	Call	Bond Future	4983	5	5	5	0.00
12/01/2012	R207 On 02-August-12	8.70	Call	Bond Future	4642	4	5	4	0.00
12/01/2012	R207 On 02-August-12	8.70	Put	Bond Future	1875	2	2	2	0.00
12/01/2012	R207 On 02-August-12	8.80	Put	Bond Future	1705	2	2	2	0.00
12/01/2012	R207 On 02-August-12	8.75	Put	Bond Future	1789	2	2	2	0.00
12/01/2012	R207 On 01-November-12			Bond Future	8.26	96.5040	96.8595	96.5040	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
12/01/2012	R207 On 01-November-12	8.25	Call	Bond Future	3628	3	4	3	0.00
12/01/2012	R207 On 01-November-12	8.30	Call	Bond Future	3763	4	4	4	0.00
12/01/2012	R207 On 01-November-12	8.20	Call	Bond Future	3500	3	4	3	0.00
12/01/2012	R207 On 01-November-12	8.20	Put	Bond Future	3785	4	4	4	0.00
12/01/2012	R207 On 01-November-12	8.30	Put	Bond Future	3531	4	4	4	0.00
12/01/2012	R207 On 01-November-12	8.25	Put	Bond Future	3654	4	4	4	0.00
12/01/2012	R208 On 02-February-12			Bond Future	8.02	93.8825	94.2573	93.8825	14,067.00
12/01/2012	R208 On 02-February-12	9.00	Call	Bond Future	5702	5	6	5	0.00
12/01/2012	R208 On 02-February-12	9.05	Call	Bond Future	5979	6	6	6	0.00
12/01/2012	R208 On 02-February-12	8.95	Call	Bond Future	5423	5	5	5	0.00
12/01/2012	R208 On 02-February-12	7.45	Call	Bond Future	37	0	0	0	2,880.00
12/01/2012	R208 On 02-February-12	8.55	Call	Bond Future	3205	3	3	3	0.00
12/01/2012	R208 On 02-February-12	7.70	Call	Bond Future	191	0	0	0	960.00
12/01/2012	R208 On 02-February-12	7.90	Call	Bond Future	516	0	1	0	0.00
12/01/2012	R208 On 02-February-12	7.90	Put	Bond Future	1253	2	1	2	960.00
12/01/2012	R208 On 02-February-12	8.55	Put	Bond Future	68	0	0	0	2,880.00
12/01/2012	R208 On 02-February-12	7.70	Put	Bond Future	2163	2	2	2	0.00
12/01/2012	R208 On 02-February-12	8.95	Put	Bond Future	4	0	0	0	0.00
12/01/2012	R208 On 02-February-12	7.45	Put	Bond Future	3582	4	4	4	0.00
12/01/2012	R208 On 02-February-12	9.05	Put	Bond Future	2	0	0	0	0.00
12/01/2012	R208 On 02-February-12	9.00	Put	Bond Future	4	0	0	0	0.00
12/01/2012	R208 On 03-May-12			Bond Future	8.11	91.8281	92.1996	91.8281	0.00
12/01/2012	R208 On 03-May-12	9.00	Call	Bond Future	5806	6	6	6	0.00
12/01/2012	R208 On 03-May-12	9.05	Call	Bond Future	6023	6	6	6	0.00
12/01/2012	R208 On 03-May-12	8.95	Call	Bond Future	5586	5	6	5	0.00
12/01/2012	R208 On 03-May-12	8.95	Put	Bond Future	774	1	1	1	0.00
12/01/2012	R208 On 03-May-12	9.05	Put	Bond Future	662	1	1	1	0.00
12/01/2012	R208 On 03-May-12	9.00	Put	Bond Future	719	1	1	1	0.00
12/01/2012	R208 On 02-August-12			Bond Future	8.18	93.2315	93.6114	93.2315	0.00
12/01/2012	R208 On 02-August-12	8.75	Call	Bond Future	5152	5	5	5	0.00
12/01/2012	R208 On 02-August-12	8.70	Call	Bond Future	4970	5	5	5	0.00
12/01/2012	R208 On 02-August-12	8.80	Call	Bond Future	5337	5	5	5	0.00
12/01/2012	R208 On 02-August-12	8.80	Put	Bond Future	1856	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	R208 On 02-August-12	8.70	Put	Bond Future	2041	2	2	2	0.00
12/01/2012	R208 On 02-August-12	8.75	Put	Bond Future	1947	2	2	2	0.00
12/01/2012	R208 On 01-November-12			Bond Future	8.26	91.2761	91.6578	91.2761	0.00
12/01/2012	R208 On 01-November-12	8.25	Call	Bond Future	3745	4	4	4	0.00
12/01/2012	R208 On 01-November-12	8.20	Call	Bond Future	3607	3	4	3	0.00
12/01/2012	R208 On 01-November-12	8.30	Call	Bond Future	3892	4	4	4	0.00
12/01/2012	R208 On 01-November-12	8.30	Put	Bond Future	3667	4	4	4	0.00
12/01/2012	R208 On 01-November-12	8.20	Put	Bond Future	3946	4	4	4	0.00
12/01/2012	R208 On 01-November-12	8.25	Put	Bond Future	3801	4	4	4	0.00
12/01/2012	R209 On 02-February-12			Bond Future	8.92	75.4966	75.8895	75.4966	2,900.00
12/01/2012	R209 On 02-February-12	9.00	Call	Bond Future	1778	2	2	2	0.00
12/01/2012	R209 On 02-February-12	9.05	Call	Bond Future	2000	2	2	2	0.00
12/01/2012	R209 On 02-February-12	8.95	Call	Bond Future	1570	1	2	1	0.00
12/01/2012	R209 On 02-February-12	8.95	Put	Bond Future	1362	2	1	2	0.00
12/01/2012	R209 On 02-February-12	9.05	Put	Bond Future	1028	1	1	1	0.00
12/01/2012	R209 On 02-February-12	9.00	Put	Bond Future	1186	1	1	1	0.00
12/01/2012	R209 On 03-May-12			Bond Future	9.00	73.4227	73.8253	73.4227	0.00
12/01/2012	R209 On 03-May-12	9.00	Call	Bond Future	3400	3	3	3	0.00
12/01/2012	R209 On 03-May-12	8.95	Call	Bond Future	3215	3	3	3	0.00
12/01/2012	R209 On 03-May-12	9.05	Call	Bond Future	3594	3	4	3	0.00
12/01/2012	R209 On 03-May-12	9.05	Put	Bond Future	3199	3	3	3	0.00
12/01/2012	R209 On 03-May-12	8.95	Put	Bond Future	3583	4	4	4	0.00
12/01/2012	R209 On 03-May-12	9.00	Put	Bond Future	3385	4	3	4	0.00
12/01/2012	R209 On 02-August-12			Bond Future	9.07	74.5459	74.9510	74.5459	0.00
12/01/2012	R209 On 02-August-12	9.25	Call	Bond Future	5360	5	5	5	0.00
12/01/2012	R209 On 02-August-12	9.30	Call	Bond Future	5562	5	6	5	0.00
12/01/2012	R209 On 02-August-12	9.20	Call	Bond Future	5162	5	5	5	0.00
12/01/2012	R209 On 02-August-12	9.20	Put	Bond Future	4156	4	4	4	0.00
12/01/2012	R209 On 02-August-12	9.30	Put	Bond Future	3825	4	4	4	0.00
12/01/2012	R209 On 02-August-12	9.25	Put	Bond Future	3987	4	4	4	0.00
12/01/2012	R209 On 01-November-12			Bond Future	9.13	72.5557	72.9631	72.5557	0.00
12/01/2012	R209 On 01-November-12	9.00	Call	Bond Future	4842	5	5	5	0.00
12/01/2012	R209 On 01-November-12	9.05	Call	Bond Future	5022	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	R209 On 01-November-12	8.95	Call	Bond Future	4671	4	5	4	0.00
12/01/2012	R209 On 01-November-12	8.95	Put	Bond Future	6053	6	6	6	0.00
12/01/2012	R209 On 01-November-12	9.05	Put	Bond Future	5644	6	6	6	0.00
12/01/2012	R209 On 01-November-12	9.00	Put	Bond Future	5843	6	6	6	0.00
12/01/2012	R210 On 02-February-12			Bond Future	140.09	139.9908	140.0936	139.9908	755.00
12/01/2012	R210 On 02-February-12	131.00	Call	Bond Future	9094	9	9	9	0.00
12/01/2012	R210 On 02-February-12	130.95	Call	Bond Future	9144	9	9	9	0.00
12/01/2012	R210 On 02-February-12	131.05	Call	Bond Future	9044	9	9	9	0.00
12/01/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R211 On 02-February-12			Bond Future	116.70	116.7003	116.7048	116.7003	480.00
12/01/2012	R211 On 02-February-12	110.50	Call	Bond Future	6205	6	6	6	0.00
12/01/2012	R211 On 02-February-12	110.45	Call	Bond Future	6255	6	6	6	0.00
12/01/2012	R211 On 02-February-12	110.55	Call	Bond Future	6155	6	6	6	0.00
12/01/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R212 On 02-February-12			Bond Future	113.56	113.4533	113.5615	113.4533	2,677.00
12/01/2012	R212 On 02-February-12	108.50	Call	Bond Future	5061	5	5	5	0.00
12/01/2012	R212 On 02-February-12	108.55	Call	Bond Future	5011	5	5	5	0.00
12/01/2012	R212 On 02-February-12	108.45	Call	Bond Future	5111	5	5	5	0.00
12/01/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
12/01/2012	R213 On 02-February-12			Bond Future	8.91	85.2332	85.7121	85.2332	487.00
12/01/2012	R213 On 02-February-12	9.00	Call	Bond Future	1864	2	2	2	0.00
12/01/2012	R213 On 02-February-12	8.95	Call	Bond Future	1649	1	2	1	0.00
12/01/2012	R213 On 02-February-12	9.05	Call	Bond Future	2096	2	2	2	0.00
12/01/2012	R213 On 02-February-12	9.05	Put	Bond Future	1011	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2012	R213 On 02-February-12	8.95	Put	Bond Future	1342	2	1	2	0.00
12/01/2012	R213 On 02-February-12	9.00	Put	Bond Future	1167	1	1	1	0.00
12/01/2012	R213 On 03-May-12			Bond Future	8.99	82.9090	83.3962	82.9090	0.00
12/01/2012	R213 On 03-May-12	9.25	Call	Bond Future	4539	4	5	4	0.00
12/01/2012	R213 On 03-May-12	9.30	Call	Bond Future	4763	4	5	4	0.00
12/01/2012	R213 On 03-May-12	9.20	Call	Bond Future	4319	4	4	4	0.00
12/01/2012	R213 On 03-May-12	9.20	Put	Bond Future	2719	3	3	3	0.00
12/01/2012	R213 On 03-May-12	9.30	Put	Bond Future	2415	3	2	3	0.00
12/01/2012	R213 On 03-May-12	9.25	Put	Bond Future	2564	3	3	3	0.00
12/01/2012	R213 On 02-August-12			Bond Future	9.06	84.1775	84.6731	84.1775	0.00
12/01/2012	R213 On 02-August-12	9.25	Call	Bond Future	5479	5	5	5	0.00
12/01/2012	R213 On 02-August-12	9.30	Call	Bond Future	5686	5	6	5	0.00
12/01/2012	R213 On 02-August-12	9.20	Call	Bond Future	5275	5	5	5	0.00
12/01/2012	R213 On 02-August-12	9.20	Put	Bond Future	4228	4	4	4	0.00
12/01/2012	R213 On 02-August-12	9.30	Put	Bond Future	3893	4	4	4	0.00
12/01/2012	R213 On 02-August-12	9.25	Put	Bond Future	4058	4	4	4	0.00
12/01/2012	R213 On 01-November-12			Bond Future	9.14	81.9389	82.4350	81.9389	0.00
12/01/2012	R213 On 01-November-12	9.00	Call	Bond Future	4884	5	5	5	0.00
12/01/2012	R213 On 01-November-12	9.05	Call	Bond Future	5061	5	5	5	0.00
12/01/2012	R213 On 01-November-12	8.95	Call	Bond Future	4711	4	5	4	0.00
12/01/2012	R213 On 01-November-12	8.95	Put	Bond Future	6149	6	6	6	0.00
12/01/2012	R213 On 01-November-12	9.05	Put	Bond Future	5730	6	6	6	0.00
12/01/2012	R213 On 01-November-12	9.00	Put	Bond Future	5936	6	6	6	0.00
12/01/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00