



Derivatives Weekly Statistics Report

From: 12/12/2011 To: 12/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	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
12/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	AL7T On 02-February-12			Index Future	408.97	410.7570	408.9690	410.7570	16.00
12/12/2011	AL7T On 03-May-12			Index Future	414.91	416.7240	414.9060	416.7240	0.00
12/12/2011	ALBI On 02-February-12			Index Future	372.90	374.4260	372.8950	374.4260	1,038.00
12/12/2011	ALBI On 03-May-12			Index Future	378.31	379.8640	378.3080	379.8640	0.00
12/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	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
12/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	CAAK On 19-December-11			Can-Do Future	0.31	0.2147	0.3058	0.2147	12,659.00
12/12/2011	CAAL On 19-December-11			Can-Do Future	0.18	0.1264	0.1798	0.1264	18,519.00
12/12/2011	CAAM On 19-December-11			Can-Do Future	0.02	0.0640	0.0247	0.0640	12,423.00
12/12/2011	CAAN On 30-March-12			Can-Do Future	0.44	0.4000	0.4416	0.4000	100,000.00
12/12/2011	CAAO On 30-March-12			Can-Do Future	0.07	0.0981	0.0723	0.0981	100,000.00
12/12/2011	CAAP On 19-December-11			Can-Do Future	0.04	0.0944	0.0352	0.0944	12,346.00
12/12/2011	CAAR On 19-December-11			Can-Do Future	0.25	0.1742	0.2503	0.1742	18,750.00
12/12/2011	CAAS On 31-January-12			Can-Do Future	0.14	0.1154	0.1410	0.1154	12,500.00
12/12/2011	CAAT On 29-February-12			Can-Do Future	0.11	0.0973	0.1140	0.0973	12,500.00
12/12/2011	CAAU On 31-January-12			Can-Do Future	0.03	0.0513	0.0341	0.0513	19,481.00
12/12/2011	CAAV On 29-February-12			Can-Do Future	0.06	0.0763	0.0569	0.0763	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
12/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2011	GOVI On 02-February-12			GOVI	374.26	375.7080	374.2640	375.7080	157.00
12/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	52640	7	5	7	0.00
12/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	52540	7	5	7	0.00
12/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	52740	7	5	7	0.00
12/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
12/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
12/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
12/12/2011	GOVI On 03-May-12			GOVI	379.70	381.1660	379.6970	381.1660	0.00
12/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
12/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
12/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
12/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	22930	1	2	1	0.00
12/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	23130	1	2	1	0.00
12/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	23030	1	2	1	0.00
12/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2011	IGOV On 02-February-12			Index Future	166.29	166.2550	166.2850	166.2550	508.00
12/12/2011	IGOV On 03-May-12			Index Future	168.70	168.6700	168.6980	168.6700	0.00
12/12/2011	ILBI On 02-February-12			Index Future	458.44	511.4880	458.4380	511.4880	88.00
12/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

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12/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4100	94.4200	94.4100	5,541.00
12/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.57	94.4400	94.4300	94.4400	101.00
12/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.54	94.4700	94.4600	94.4700	0.00
12/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.52	94.4900	94.4800	94.4900	2,390.00
12/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.50	94.5000	94.5000	94.5000	0.00
12/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.50	94.5000	94.5000	94.5000	0.00
12/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.50	94.5000	94.5000	94.5000	2,890.00
12/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.59	94.4300	94.4100	94.4300	44,760.00
12/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.78	94.2700	94.2200	94.2700	990.00
12/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.02	94.0300	93.9800	94.0300	790.00
12/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.28	93.7500	93.7200	93.7500	1,250.00
12/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.57	93.4600	93.4300	93.4600	1,600.00
12/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
12/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
12/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
12/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
12/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
12/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
12/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
12/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
12/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
12/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
12/12/2011	JN05 On 02-February-12	7.75	Put	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
12/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
12/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
12/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
12/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
12/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
12/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
12/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
12/12/2011	OTH1 On 02-February-12			Index Future	365.24	367.1900	365.2370	367.1900	0.00
12/12/2011	R157 On 02-February-12			Bond Future	6.91	126.3308	126.0543	126.3308	12,560.00
12/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5463	6	5	6	0.00
12/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5630	6	6	6	0.00
12/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5297	6	5	6	0.00
12/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	295	0	0	0	0.00
12/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	33	0	0	0	130.00
12/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1057	1	1	1	0.00
12/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	101	0	0	0	3,960.00
12/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	213	0	0	0	1,320.00
12/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	400	1	0	1	0.00
12/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1401	2	1	2	0.00
12/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	384	0	0	0	3,960.00
12/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1328	1	1	1	1,320.00
12/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1859	2	2	2	0.00
12/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	566	0	1	0	130.00
12/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2470	2	2	2	0.00
12/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1581	1	2	1	0.00
12/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3313	3	3	3	0.00
12/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	2	0	0	0	0.00
12/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	2	0	0	0	0.00
12/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
12/12/2011	R157 On 03-May-12			Bond Future	7.00	121.3589	121.0755	121.3589	0.00

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12/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4246	5	4	5	0.00
12/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4383	5	4	5	0.00
12/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4108	4	4	4	0.00
12/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	254	0	0	0	0.00
12/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	214	0	0	0	0.00
12/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	234	0	0	0	0.00
12/12/2011	R157 On 02-August-12			Bond Future	7.09	123.1786	122.8981	123.1786	0.00
12/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3594	4	4	4	0.00
12/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3486	4	3	4	0.00
12/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3705	4	4	4	0.00
12/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	822	1	1	1	0.00
12/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	899	1	1	1	0.00
12/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	859	1	1	1	0.00
12/12/2011	R157 On 01-November-12			Bond Future	7.19	118.2302	117.9444	118.2302	0.00
12/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	1846	2	2	2	0.00
12/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	1914	2	2	2	0.00
12/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1780	2	2	2	0.00
12/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2459	2	2	2	0.00
12/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2312	2	2	2	0.00
12/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2385	2	2	2	0.00
12/12/2011	R186 On 02-February-12			Bond Future	8.62	117.6600	116.9102	117.6600	27,833.00
12/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	4732	5	5	5	0.00
12/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	5042	6	5	6	0.00
12/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	4431	5	4	5	0.00
12/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	336	0	0	0	6,000.00
12/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	6	0	0	0	6,000.00
12/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	33240	34	33	34	0.00
12/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	105014	106	105	106	0.00
12/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	699	1	1	1	100.00
12/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	6661	6	7	6	0.00
12/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	19308	19	19	19	0.00

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12/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1483	1	1	1	0.00
12/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	8812	8	9	8	0.00
12/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	1212	1	1	1	0.00
12/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1342	1	1	1	100.00
12/12/2011	R186 On 03-May-12			Bond Future	8.71	119.3630	118.6095	119.3630	0.00
12/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	6069	7	6	7	0.00
12/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	5812	6	6	6	0.00
12/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	6331	7	6	7	0.00
12/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	3318	3	3	3	0.00
12/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3673	3	4	3	0.00
12/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3491	3	3	3	0.00
12/12/2011	R186 On 02-August-12			Bond Future	8.79	115.8696	115.1036	115.8696	0.00
12/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	5494	6	5	6	0.00
12/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	5714	6	6	6	0.00
12/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	5278	6	5	6	0.00
12/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	6107	6	6	6	0.00
12/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5652	5	6	5	0.00
12/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5876	6	6	6	0.00
12/12/2011	R186 On 01-November-12			Bond Future	8.88	117.6192	116.8330	117.6192	0.00
12/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	6233	7	6	7	0.00
12/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6026	6	6	6	0.00
12/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	6443	7	6	7	0.00
12/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	7141	7	7	7	0.00
12/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	7606	7	8	7	0.00
12/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	7371	7	7	7	0.00
12/12/2011	R189 On 02-February-12			Bond Future	218.95	218.9604	218.9535	218.9604	0.00
12/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	954	1	1	1	0.00
12/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	904	1	1	1	0.00
12/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	1004	1	1	1	0.00
12/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R189 On 02-February-12	218.00	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
12/12/2011	R197 On 02-February-12			Bond Future	245.15	245.5952	245.1483	245.5952	965.00
12/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8148	9	8	9	0.00
12/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8198	9	8	9	0.00
12/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8098	9	8	9	0.00
12/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R201 On 02-February-12			Bond Future	6.41	107.3906	107.1785	107.3906	3,124.00
12/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	4794	5	5	5	0.00
12/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	4920	5	5	5	0.00
12/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4667	5	5	5	0.00
12/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
12/12/2011	R201 On 03-May-12			Bond Future	6.47	108.9494	108.7354	108.9494	0.00
12/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3259	3	3	3	0.00
12/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3363	4	3	4	0.00
12/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3156	3	3	3	0.00
12/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	178	0	0	0	0.00
12/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	148	0	0	0	0.00
12/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	162	0	0	0	0.00
12/12/2011	R201 On 02-August-12			Bond Future	6.51	106.1749	105.9625	106.1749	0.00
12/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2749	3	3	3	0.00
12/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2667	3	3	3	0.00
12/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	2832	3	3	3	0.00
12/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	540	0	1	0	0.00
12/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	592	1	1	1	0.00
12/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	565	1	1	1	0.00
12/12/2011	R201 On 01-November-12			Bond Future	6.56	107.7802	107.5591	107.7802	0.00
12/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1580	2	2	2	0.00
12/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1632	2	2	2	0.00
12/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1529	2	2	2	0.00
12/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1752	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
12/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1654	2	2	2	0.00
12/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1703	2	2	2	0.00
12/12/2011	R202 On 02-February-12			Bond Future	184.31	184.3010	184.3077	184.3010	35,872.00
12/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	7308	7	7	7	0.00
12/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	7258	7	7	7	0.00
12/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	7358	7	7	7	0.00
12/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R203 On 02-February-12			Bond Future	7.56	106.7550	106.4010	106.7550	3,586.00
12/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	5344	6	5	6	0.00
12/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	5552	6	6	6	0.00
12/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5137	5	5	5	0.00
12/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	221	0	0	0	2,640.00
12/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	476	1	0	1	880.00
12/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	705	1	1	1	0.00
12/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2247	3	2	3	0.00
12/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	455	0	0	0	2,640.00
12/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1651	1	2	1	880.00
12/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	2120	2	2	2	0.00
12/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	46	0	0	0	0.00
12/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	3043	3	3	3	0.00
12/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	31	0	0	0	0.00
12/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	38	0	0	0	0.00
12/12/2011	R203 On 03-May-12			Bond Future	7.65	104.1471	103.7858	104.1471	0.00
12/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5171	5	5	5	0.00
12/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	4998	5	5	5	0.00
12/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5341	6	5	6	0.00
12/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	439	0	0	0	0.00
12/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	511	0	1	0	0.00
12/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	476	0	0	0	0.00
12/12/2011	R203 On 02-August-12			Bond Future	7.74	105.7097	105.3512	105.7097	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
12/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4478	5	4	5	0.00
12/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4336	5	4	5	0.00
12/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	4622	5	5	5	0.00
12/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1286	1	1	1	0.00
12/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1405	1	1	1	0.00
12/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1345	1	1	1	0.00
12/12/2011	R203 On 01-November-12			Bond Future	7.85	103.1449	102.7786	103.1449	0.00
12/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2642	3	3	3	0.00
12/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2543	3	3	3	0.00
12/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	2742	3	3	3	0.00
12/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2923	3	3	3	0.00
12/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	3127	3	3	3	0.00
12/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	3024	3	3	3	0.00
12/12/2011	R204 On 02-February-12			Bond Future	7.84	102.2992	101.8928	102.2992	3,543.00
12/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	5975	6	6	6	0.00
12/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	6207	7	6	7	0.00
12/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	5743	6	6	6	0.00
12/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	667	1	1	1	0.00
12/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	338	0	0	0	540.00
12/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	1868	2	2	2	0.00
12/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	1009	1	1	1	540.00
12/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	2455	2	2	2	0.00
12/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	85	0	0	0	0.00
12/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	3483	3	3	3	0.00
12/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	61	0	0	0	0.00
12/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	73	0	0	0	0.00
12/12/2011	R204 On 03-May-12			Bond Future	7.93	103.7821	103.3741	103.7821	0.00
12/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	4999	5	5	5	0.00
12/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5183	6	5	6	0.00
12/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	4817	5	5	5	0.00
12/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	998	1	1	1	0.00
12/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	881	1	1	1	0.00
12/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	938	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
12/12/2011	R204 On 02-August-12			Bond Future	8.02	101.3081	100.8993	101.3081	0.00
12/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4286	5	4	5	0.00
12/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4442	5	4	5	0.00
12/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4133	4	4	4	0.00
12/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	2063	2	2	2	0.00
12/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1895	2	2	2	0.00
12/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1977	2	2	2	0.00
12/12/2011	R204 On 01-November-12			Bond Future	8.12	102.8398	102.4173	102.8398	0.00
12/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3214	3	3	3	0.00
12/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3331	4	3	4	0.00
12/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3099	3	3	3	0.00
12/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3922	4	4	4	0.00
12/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3677	3	4	3	0.00
12/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3799	4	4	4	0.00
12/12/2011	R206 On 02-February-12			Bond Future	6.17	103.0001	102.8610	103.0001	300.00
12/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3276	3	3	3	0.00
12/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3364	4	3	4	0.00
12/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3189	3	3	3	0.00
12/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
12/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R206 On 03-May-12			Bond Future	6.22	104.4966	104.3555	104.4966	0.00
12/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2119	2	2	2	0.00
12/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2051	2	2	2	0.00
12/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2188	2	2	2	0.00
12/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	87	0	0	0	0.00
12/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	106	0	0	0	0.00
12/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	96	0	0	0	0.00
12/12/2011	R206 On 02-August-12			Bond Future	6.25	102.3000	102.1627	102.3000	0.00
12/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1755	2	2	2	0.00
12/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1704	2	2	2	0.00
12/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1805	2	2	2	0.00
12/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	372	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
12/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	406	0	0	0	0.00
12/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	389	0	0	0	0.00
12/12/2011	R206 On 01-November-12			Bond Future	6.27	103.8460	103.7018	103.8460	0.00
12/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	913	1	1	1	0.00
12/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	885	1	1	1	0.00
12/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	941	1	1	1	0.00
12/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1191	1	1	1	0.00
12/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1250	1	1	1	0.00
12/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1220	1	1	1	0.00
12/12/2011	R207 On 02-February-12			Bond Future	8.11	95.9648	95.5106	95.9648	47,374.00
12/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	4953	5	5	5	0.00
12/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	5197	6	5	6	0.00
12/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	4712	5	5	5	0.00
12/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	137	0	0	0	1,920.00
12/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	401	1	0	1	640.00
12/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	717	1	1	1	0.00
12/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	2692	3	3	3	0.00
12/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	521	0	1	0	1,920.00
12/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	2162	2	2	2	640.00
12/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2994	3	3	3	0.00
12/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	137	0	0	0	0.00
12/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	4484	4	4	4	0.00
12/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	98	0	0	0	0.00
12/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	116	0	0	0	0.00
12/12/2011	R207 On 03-May-12			Bond Future	8.20	97.3613	96.8983	97.3613	0.00
12/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	4361	5	4	5	0.00
12/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	4540	5	5	5	0.00
12/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	4185	5	4	5	0.00
12/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1533	1	2	1	0.00
12/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1366	1	1	1	0.00
12/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1448	1	1	1	0.00
12/12/2011	R207 On 02-August-12			Bond Future	8.30	95.1796	94.7143	95.1796	0.00
12/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	4628	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
12/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	4792	5	5	5	0.00
12/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	4466	5	4	5	0.00
12/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2376	2	2	2	0.00
12/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	2192	2	2	2	0.00
12/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	2282	2	2	2	0.00
12/12/2011	R207 On 01-November-12			Bond Future	8.39	96.6172	96.1451	96.6172	0.00
12/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3469	4	3	4	0.00
12/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	3594	4	4	4	0.00
12/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3347	4	3	4	0.00
12/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	4346	4	4	4	0.00
12/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	4076	4	4	4	0.00
12/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	4209	4	4	4	0.00
12/12/2011	R208 On 02-February-12			Bond Future	8.14	94.0878	93.5336	94.0878	14,084.00
12/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	5088	6	5	6	0.00
12/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	5348	6	5	6	0.00
12/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	4830	5	5	5	0.00
12/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	153	0	0	0	2,880.00
12/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	393	1	0	1	960.00
12/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	729	1	1	1	0.00
12/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	2891	3	3	3	0.00
12/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	478	0	0	0	2,880.00
12/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	2190	2	2	2	960.00
12/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	3089	3	3	3	0.00
12/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	135	0	0	0	0.00
12/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	4421	4	4	4	0.00
12/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	94	0	0	0	0.00
12/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	113	0	0	0	0.00
12/12/2011	R208 On 03-May-12			Bond Future	8.23	92.0579	91.4995	92.0579	0.00
12/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	5512	6	6	6	0.00
12/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	5309	6	5	6	0.00
12/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	5717	6	6	6	0.00
12/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	1056	1	1	1	0.00
12/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1198	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
12/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	1125	1	1	1	0.00
12/12/2011	R208 On 02-August-12			Bond Future	8.31	93.4385	92.8764	93.4385	0.00
12/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	4982	5	5	5	0.00
12/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	4808	5	5	5	0.00
12/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5159	6	5	6	0.00
12/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2413	2	2	2	0.00
12/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2614	2	3	2	0.00
12/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2512	2	3	2	0.00
12/12/2011	R208 On 01-November-12			Bond Future	8.40	91.4555	90.8797	91.4555	0.00
12/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	3616	4	4	4	0.00
12/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3484	4	3	4	0.00
12/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	3750	4	4	4	0.00
12/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	4303	4	4	4	0.00
12/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4601	4	5	4	0.00
12/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	4450	4	4	4	0.00
12/12/2011	R209 On 02-February-12			Bond Future	8.98	76.0601	75.4735	76.0601	2,931.00
12/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	2430	3	2	3	0.00
12/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2240	3	2	3	0.00
12/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	2629	3	3	3	0.00
12/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	2073	2	2	2	0.00
12/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2448	2	2	2	0.00
12/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2254	2	2	2	0.00
12/12/2011	R209 On 03-May-12			Bond Future	9.05	74.0165	73.4227	74.0165	0.00
12/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	3639	4	4	4	0.00
12/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	3824	4	4	4	0.00
12/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	3460	4	3	4	0.00
12/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	4230	4	4	4	0.00
12/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3832	4	4	4	0.00
12/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	4026	4	4	4	0.00
12/12/2011	R209 On 02-August-12			Bond Future	9.12	75.1322	74.5309	75.1322	0.00
12/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	5417	6	5	6	0.00
12/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	5618	6	6	6	0.00
12/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5228	6	5	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
12/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4642	4	5	4	0.00
12/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4301	4	4	4	0.00
12/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4464	4	4	4	0.00
12/12/2011	R209 On 01-November-12			Bond Future	9.19	73.1197	72.5115	73.1197	0.00
12/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	4963	5	5	5	0.00
12/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5134	5	5	5	0.00
12/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	4794	5	5	5	0.00
12/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6628	6	7	6	0.00
12/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	6207	6	6	6	0.00
12/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	6415	6	6	6	0.00
12/12/2011	R210 On 02-February-12			Bond Future	138.71	138.1539	138.7077	138.1539	755.00
12/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	7708	7	8	7	0.00
12/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	7758	7	8	7	0.00
12/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	7658	7	8	7	0.00
12/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R211 On 02-February-12			Bond Future	115.66	115.6616	115.6618	115.6616	480.00
12/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	5162	5	5	5	0.00
12/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5212	5	5	5	0.00
12/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	5112	5	5	5	0.00
12/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R212 On 02-February-12			Bond Future	112.15	112.1424	112.1463	112.1424	2,677.00
12/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3646	4	4	4	0.00
12/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3596	4	4	4	0.00
12/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3696	4	4	4	0.00
12/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
12/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	R213 On 02-February-12			Bond Future	8.99	85.7358	85.0615	85.7358	487.00
12/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	2412	3	2	3	0.00
12/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	2612	3	3	3	0.00
12/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2221	3	2	3	0.00
12/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2565	2	3	2	0.00
12/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	2177	2	2	2	0.00
12/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	2365	2	2	2	0.00
12/12/2011	R213 On 03-May-12			Bond Future	9.07	83.4428	82.7629	83.4428	0.00
12/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	4608	5	5	5	0.00
12/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	4404	5	4	5	0.00
12/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	4818	5	5	5	0.00
12/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	3103	3	3	3	0.00
12/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3438	3	3	3	0.00
12/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3266	3	3	3	0.00
12/12/2011	R213 On 02-August-12			Bond Future	9.15	84.6961	84.0032	84.6961	0.00
12/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	5415	6	5	6	0.00
12/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	5619	6	6	6	0.00
12/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5224	6	5	6	0.00
12/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4847	5	5	5	0.00
12/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4496	4	4	4	0.00
12/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4664	4	5	4	0.00
12/12/2011	R213 On 01-November-12			Bond Future	9.23	82.4350	81.7298	82.4350	0.00
12/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	4937	5	5	5	0.00
12/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5109	5	5	5	0.00
12/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	4768	5	5	5	0.00
12/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6911	7	7	7	0.00
12/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	6483	6	6	6	0.00
12/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6694	6	7	6	0.00
12/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00