



Derivatives Weekly Statistics Report

From: 12/09/2011 To: 12/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	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
12/09/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	AL7T On 03-November-11			Index Future	405.60	410.9790	405.6020	410.9790	16.00
12/09/2011	AL7T On 02-February-12			Index Future	411.44	416.8960	411.4390	416.8960	0.00
12/09/2011	ALBI On 03-November-11			Index Future	372.32	377.3720	372.3180	377.3720	1,615.00
12/09/2011	ALBI On 02-February-12			Index Future	377.68	382.8050	377.6750	382.8050	0.00
12/09/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	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
12/09/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	CAAD On 19-September-11			Can-Do Future	0.00	0.0000	0.0000	0.0000	22,388.00
12/09/2011	CAAE On 19-September-11			Can-Do Future	0.48	0.3939	0.4810	0.3939	21,898.00
12/09/2011	CAAG On 24-October-11			Can-Do Future	7.43	7.3141	7.4270	7.3141	0.00
12/09/2011	CAAG On 24-October-11	6.70	Call	Can-Do Future	731	1	1	1	0.00
12/09/2011	CAAG On 24-October-11	6.75	Call	Can-Do Future	682	1	1	1	0.00
12/09/2011	CAAG On 24-October-11	6.65	Call	Can-Do Future	780	1	1	1	0.00
12/09/2011	CAAG On 24-October-11	7.00	Call	Can-Do Future	453	0	0	0	14,286.00
12/09/2011	CAAG On 24-October-11	7.40	Call	Can-Do Future	196	0	0	0	6,757.00
12/09/2011	CAAG On 24-October-11	7.40	Put	Can-Do Future	169	0	0	0	0.00
12/09/2011	CAAG On 24-October-11	6.65	Put	Can-Do Future	3	0	0	0	0.00
12/09/2011	CAAG On 24-October-11	7.00	Put	Can-Do Future	26	0	0	0	0.00
12/09/2011	CAAG On 24-October-11	6.75	Put	Can-Do Future	5	0	0	0	0.00
12/09/2011	CAAG On 24-October-11	6.70	Put	Can-Do Future	4	0	0	0	0.00
12/09/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	CRD1 On 03-November-11			Index Future	165.58	165.0850	165.5830	165.0850	0.00
12/09/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	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
12/09/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2011	GOVI On 03-November-11			GOVI	372.94	377.6870	372.9400	377.6870	162.00
12/09/2011	GOVI On 03-November-11	357.00	Call	GOVI	159400	21	16	21	0.00
12/09/2011	GOVI On 03-November-11	357.01	Call	GOVI	159300	21	16	21	0.00
12/09/2011	GOVI On 03-November-11	356.99	Call	GOVI	159500	21	16	21	0.00
12/09/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 02-February-12			GOVI	378.31	383.1250	378.3070	383.1250	0.00
12/09/2011	GOVI On 02-February-12	369.00	Call	GOVI	93070	14	9	14	0.00
12/09/2011	GOVI On 02-February-12	369.01	Call	GOVI	92970	14	9	14	0.00
12/09/2011	GOVI On 02-February-12	368.99	Call	GOVI	93170	14	9	14	0.00
12/09/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
12/09/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
12/09/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2011	IGOV On 03-November-11			Index Future	163.71	163.6640	163.7120	163.6640	83.00
12/09/2011	IGOV On 02-February-12			Index Future	166.07	166.0200	166.0680	166.0200	0.00
12/09/2011	ILBI On 02-February-12			Index Future	449.18	449.1840	449.1840	449.1840	88.00
12/09/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/09/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/09/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/09/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

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12/09/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/09/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/09/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.54	94.4700	94.4600	94.4700	16,389.00
12/09/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.46	94.5500	94.5400	94.5500	1,000.00
12/09/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.42	94.6200	94.5800	94.6200	1,000.00
12/09/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.38	94.6700	94.6200	94.6700	5,541.00
12/09/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.36	94.7200	94.6400	94.7200	0.00
12/09/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.31	94.7600	94.6900	94.7600	0.00
12/09/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.30	94.7900	94.7000	94.7900	1,340.00
12/09/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.33	94.7600	94.6700	94.7600	2,890.00
12/09/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.49	94.6400	94.5100	94.6400	44,760.00
12/09/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.66	94.5100	94.3400	94.5100	990.00
12/09/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.89	94.2900	94.1100	94.2900	790.00
12/09/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.12	94.0700	93.8800	94.0700	1,250.00
12/09/2011	JN02 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/09/2011	JN02 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN02 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/09/2011	JN02 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN02 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/09/2011	JN02 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN02 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN05 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/09/2011	JN05 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN05 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN05 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/09/2011	JN05 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN05 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/09/2011	JN05 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN10 On 03-November-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/09/2011	JN10 On 03-November-11	7.50	Call	JNOTE	0	0	0	0	0.00

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12/09/2011	JN10 On 03-November-11	7.75	Call	JNOTE	0	0	0	0	0.00
12/09/2011	JN10 On 03-November-11	7.25	Call	JNOTE	250000	0	0	0	0.00
12/09/2011	JN10 On 03-November-11	7.25	Put	JNOTE	0	0	0	0	0.00
12/09/2011	JN10 On 03-November-11	7.75	Put	JNOTE	250000	0	0	0	0.00
12/09/2011	JN10 On 03-November-11	7.50	Put	JNOTE	0	0	0	0	0.00
12/09/2011	OTH1 On 03-November-11			Index Future	368.55	375.2090	368.5470	375.2090	0.00
12/09/2011	OTH1 On 02-February-12			Index Future	373.85	380.6110	373.8500	380.6110	0.00
12/09/2011	R157 On 03-November-11			Bond Future	6.69	125.4894	124.7701	125.4894	16,680.00
12/09/2011	R157 On 03-November-11	8.25	Call	Bond Future	5770	6	6	6	0.00
12/09/2011	R157 On 03-November-11	8.30	Call	Bond Future	5949	7	6	7	0.00
12/09/2011	R157 On 03-November-11	8.20	Call	Bond Future	5591	6	6	6	0.00
12/09/2011	R157 On 03-November-11	6.55	Call	Bond Future	517	1	1	1	1,200.00
12/09/2011	R157 On 03-November-11	7.00	Call	Bond Future	1491	2	1	2	400.00
12/09/2011	R157 On 03-November-11	7.10	Call	Bond Future	1779	2	2	2	0.00
12/09/2011	R157 On 03-November-11	7.55	Call	Bond Future	3264	4	3	4	0.00
12/09/2011	R157 On 03-November-11	7.55	Put	Bond Future	40	0	0	0	1,200.00
12/09/2011	R157 On 03-November-11	7.10	Put	Bond Future	229	0	0	0	400.00
12/09/2011	R157 On 03-November-11	7.00	Put	Bond Future	316	0	0	0	0.00
12/09/2011	R157 On 03-November-11	8.20	Put	Bond Future	2	0	0	0	0.00
12/09/2011	R157 On 03-November-11	6.55	Put	Bond Future	1052	1	1	1	0.00
12/09/2011	R157 On 03-November-11	8.30	Put	Bond Future	1	0	0	0	0.00
12/09/2011	R157 On 03-November-11	8.25	Put	Bond Future	1	0	0	0	0.00
12/09/2011	R157 On 02-February-12			Bond Future	6.77	127.2940	126.5653	127.2940	0.00
12/09/2011	R157 On 02-February-12	8.50	Call	Bond Future	6046	7	6	7	0.00
12/09/2011	R157 On 02-February-12	8.55	Call	Bond Future	6204	7	6	7	0.00
12/09/2011	R157 On 02-February-12	8.45	Call	Bond Future	5887	7	6	7	0.00
12/09/2011	R157 On 02-February-12	6.55	Call	Bond Future	998	1	1	1	0.00
12/09/2011	R157 On 02-February-12	6.00	Call	Bond Future	384	1	0	1	130.00
12/09/2011	R157 On 02-February-12	7.05	Call	Bond Future	1928	2	2	2	0.00
12/09/2011	R157 On 02-February-12	7.05	Put	Bond Future	926	1	1	1	130.00
12/09/2011	R157 On 02-February-12	6.55	Put	Bond Future	1773	1	2	1	130.00
12/09/2011	R157 On 02-February-12	6.00	Put	Bond Future	3153	3	3	3	0.00

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12/09/2011	R157 On 02-February-12	8.45	Put	Bond Future	81	0	0	0	0.00
12/09/2011	R157 On 02-February-12	8.55	Put	Bond Future	65	0	0	0	0.00
12/09/2011	R157 On 02-February-12	8.50	Put	Bond Future	73	0	0	0	0.00
12/09/2011	R157 On 03-May-12			Bond Future	6.83	122.3977	121.6564	122.3977	0.00
12/09/2011	R157 On 03-May-12	8.25	Call	Bond Future	4879	6	5	6	0.00
12/09/2011	R157 On 03-May-12	8.20	Call	Bond Future	4741	5	5	5	0.00
12/09/2011	R157 On 03-May-12	8.30	Call	Bond Future	5017	6	5	6	0.00
12/09/2011	R157 On 03-May-12	8.30	Put	Bond Future	267	0	0	0	0.00
12/09/2011	R157 On 03-May-12	8.20	Put	Bond Future	306	0	0	0	0.00
12/09/2011	R157 On 03-May-12	8.25	Put	Bond Future	286	0	0	0	0.00
12/09/2011	R157 On 02-August-12			Bond Future	6.86	124.3402	123.5857	124.3402	0.00
12/09/2011	R157 On 02-August-12	8.00	Call	Bond Future	4146	5	4	5	0.00
12/09/2011	R157 On 02-August-12	7.95	Call	Bond Future	4032	5	4	5	0.00
12/09/2011	R157 On 02-August-12	8.05	Call	Bond Future	4261	5	4	5	0.00
12/09/2011	R157 On 02-August-12	8.05	Put	Bond Future	690	1	1	1	0.00
12/09/2011	R157 On 02-August-12	7.95	Put	Bond Future	757	1	1	1	0.00
12/09/2011	R157 On 02-August-12	8.00	Put	Bond Future	723	1	1	1	0.00
12/09/2011	R186 On 03-November-11			Bond Future	8.19	126.3745	123.8012	126.3745	21,317.00
12/09/2011	R186 On 03-November-11	9.00	Call	Bond Future	7779	10	8	10	0.00
12/09/2011	R186 On 03-November-11	9.05	Call	Bond Future	8186	11	8	11	0.00
12/09/2011	R186 On 03-November-11	8.95	Call	Bond Future	7376	10	7	10	0.00
12/09/2011	R186 On 03-November-11	8.75	Call	Bond Future	5812	8	6	8	0.00
12/09/2011	R186 On 03-November-11	8.10	Call	Bond Future	1829	3	2	3	1,275.00
12/09/2011	R186 On 03-November-11	8.35	Call	Bond Future	3097	5	3	5	425.00
12/09/2011	R186 On 03-November-11	8.55	Call	Bond Future	4366	6	4	6	0.00
12/09/2011	R186 On 03-November-11	9.10	Call	Bond Future	8595	11	9	11	0.00
12/09/2011	R186 On 03-November-11	8.20	Call	Bond Future	2290	4	2	4	0.00
12/09/2011	R186 On 03-November-11	7.80	Call	Bond Future	820	2	1	2	250.00
12/09/2011	R186 On 03-November-11	8.00	Call	Bond Future	1430	3	1	3	0.00
12/09/2011	R186 On 03-November-11	8.00	Put	Bond Future	3330	2	3	2	250.00
12/09/2011	R186 On 03-November-11	8.20	Put	Bond Future	2212	1	2	1	250.00
12/09/2011	R186 On 03-November-11	9.10	Put	Bond Future	167	0	0	0	1,275.00
12/09/2011	R186 On 03-November-11	7.80	Put	Bond Future	4746	3	5	3	0.00

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12/09/2011	R186 On 03-November-11	8.55	Put	Bond Future	936	0	1	0	425.00
12/09/2011	R186 On 03-November-11	8.35	Put	Bond Future	1565	1	2	1	0.00
12/09/2011	R186 On 03-November-11	8.10	Put	Bond Future	2734	2	3	2	0.00
12/09/2011	R186 On 03-November-11	8.95	Put	Bond Future	279	0	0	0	0.00
12/09/2011	R186 On 03-November-11	8.75	Put	Bond Future	527	0	1	0	0.00
12/09/2011	R186 On 03-November-11	9.05	Put	Bond Future	199	0	0	0	0.00
12/09/2011	R186 On 03-November-11	9.00	Put	Bond Future	236	0	0	0	0.00
12/09/2011	R186 On 02-February-12			Bond Future	8.26	122.9023	120.2972	122.9023	2,501.00
12/09/2011	R186 On 02-February-12	9.00	Call	Bond Future	8223	10	8	10	0.00
12/09/2011	R186 On 02-February-12	9.05	Call	Bond Future	8559	11	9	11	0.00
12/09/2011	R186 On 02-February-12	8.95	Call	Bond Future	7893	10	8	10	0.00
12/09/2011	R186 On 02-February-12	6.75	Call	Bond Future	261	0	0	0	6,000.00
12/09/2011	R186 On 02-February-12	7.75	Call	Bond Future	1924	3	2	3	6,000.00
12/09/2011	R186 On 02-February-12	6.75	Put	Bond Future	16176	14	16	14	0.00
12/09/2011	R186 On 02-February-12	8.95	Put	Bond Future	1558	1	2	1	0.00
12/09/2011	R186 On 02-February-12	7.75	Put	Bond Future	7013	5	7	5	0.00
12/09/2011	R186 On 02-February-12	9.05	Put	Bond Future	1342	1	1	1	0.00
12/09/2011	R186 On 02-February-12	9.00	Put	Bond Future	1446	1	1	1	0.00
12/09/2011	R186 On 03-May-12			Bond Future	8.33	124.7551	122.0997	124.7551	0.00
12/09/2011	R186 On 03-May-12	9.00	Call	Bond Future	8770	11	9	11	0.00
12/09/2011	R186 On 03-May-12	9.05	Call	Bond Future	9069	11	9	11	0.00
12/09/2011	R186 On 03-May-12	8.95	Call	Bond Future	8473	10	8	10	0.00
12/09/2011	R186 On 03-May-12	8.95	Put	Bond Future	2844	2	3	2	0.00
12/09/2011	R186 On 03-May-12	9.05	Put	Bond Future	2565	2	3	2	0.00
12/09/2011	R186 On 03-May-12	9.00	Put	Bond Future	2702	2	3	2	0.00
12/09/2011	R186 On 02-August-12			Bond Future	8.39	121.4450	118.7488	121.4450	0.00
12/09/2011	R186 On 02-August-12	8.75	Call	Bond Future	7725	9	8	9	0.00
12/09/2011	R186 On 02-August-12	8.80	Call	Bond Future	7990	10	8	10	0.00
12/09/2011	R186 On 02-August-12	8.70	Call	Bond Future	7466	9	7	9	0.00
12/09/2011	R186 On 02-August-12	8.70	Put	Bond Future	4649	4	5	4	0.00
12/09/2011	R186 On 02-August-12	8.80	Put	Bond Future	4283	3	4	3	0.00
12/09/2011	R186 On 02-August-12	8.75	Put	Bond Future	4462	4	4	4	0.00
12/09/2011	R189 On 03-November-11			Bond Future	214.37	214.5348	214.3733	214.5348	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
12/09/2011	R189 On	03-November-11	212.00	Call	Bond Future	2373	3	2	3	0.00	
12/09/2011	R189 On	03-November-11	211.95	Call	Bond Future	2423	3	2	3	0.00	
12/09/2011	R189 On	03-November-11	212.05	Call	Bond Future	2323	2	2	2	0.00	
12/09/2011	R189 On	03-November-11	212.05	Put	Bond Future	0	0	0	0	0.00	
12/09/2011	R189 On	03-November-11	211.95	Put	Bond Future	0	0	0	0	0.00	
12/09/2011	R189 On	03-November-11	212.00	Put	Bond Future	0	0	0	0	0.00	
12/09/2011	R197 On	03-November-11			Bond Future	246.47	246.4547	246.4667	246.4547	183.00	
12/09/2011	R197 On	03-November-11	238.50	Call	Bond Future	7967	8	8	8	0.00	
12/09/2011	R197 On	03-November-11	238.55	Call	Bond Future	7917	8	8	8	0.00	
12/09/2011	R197 On	03-November-11	238.45	Call	Bond Future	8017	8	8	8	0.00	
12/09/2011	R197 On	03-November-11	238.45	Put	Bond Future	0	0	0	0	0.00	
12/09/2011	R197 On	03-November-11	238.55	Put	Bond Future	0	0	0	0	0.00	
12/09/2011	R197 On	03-November-11	238.50	Put	Bond Future	0	0	0	0	0.00	
12/09/2011	R201 On	03-November-11			Bond Future	6.36	110.5573	109.9893	110.5573	3,090.00	
12/09/2011	R201 On	03-November-11	8.00	Call	Bond Future	4624	5	5	5	0.00	
12/09/2011	R201 On	03-November-11	8.05	Call	Bond Future	4761	5	5	5	0.00	
12/09/2011	R201 On	03-November-11	7.95	Call	Bond Future	4487	5	4	5	0.00	
12/09/2011	R201 On	03-November-11	7.95	Put	Bond Future	1	0	0	0	0.00	
12/09/2011	R201 On	03-November-11	8.05	Put	Bond Future	0	0	0	0	0.00	
12/09/2011	R201 On	03-November-11	8.00	Put	Bond Future	0	0	0	0	0.00	
12/09/2011	R201 On	02-February-12			Bond Future	6.42	107.7407	107.1651	107.7407	0.00	
12/09/2011	R201 On	02-February-12	8.25	Call	Bond Future	4786	5	5	5	0.00	
12/09/2011	R201 On	02-February-12	8.30	Call	Bond Future	4911	5	5	5	0.00	
12/09/2011	R201 On	02-February-12	8.20	Call	Bond Future	4660	5	5	5	0.00	
12/09/2011	R201 On	02-February-12	8.20	Put	Bond Future	7	0	0	0	0.00	
12/09/2011	R201 On	02-February-12	8.30	Put	Bond Future	5	0	0	0	0.00	
12/09/2011	R201 On	02-February-12	8.25	Put	Bond Future	6	0	0	0	0.00	
12/09/2011	R201 On	03-May-12			Bond Future	6.45	109.3594	108.7747	109.3594	0.00	
12/09/2011	R201 On	03-May-12	7.75	Call	Bond Future	3282	4	3	4	0.00	
12/09/2011	R201 On	03-May-12	7.70	Call	Bond Future	3177	4	3	4	0.00	
12/09/2011	R201 On	03-May-12	7.80	Call	Bond Future	3387	4	3	4	0.00	
12/09/2011	R201 On	03-May-12	7.80	Put	Bond Future	133	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
12/09/2011	R201 On 03-May-12	7.70	Put	Bond Future	159	0	0	0	0.00
12/09/2011	R201 On 03-May-12	7.75	Put	Bond Future	146	0	0	0	0.00
12/09/2011	R201 On 02-August-12			Bond Future	6.45	106.6848	106.0899	106.6848	0.00
12/09/2011	R201 On 02-August-12	7.50	Call	Bond Future	2613	3	3	3	0.00
12/09/2011	R201 On 02-August-12	7.45	Call	Bond Future	2524	3	3	3	0.00
12/09/2011	R201 On 02-August-12	7.55	Call	Bond Future	2702	3	3	3	0.00
12/09/2011	R201 On 02-August-12	7.55	Put	Bond Future	282	0	0	0	0.00
12/09/2011	R201 On 02-August-12	7.45	Put	Bond Future	322	0	0	0	0.00
12/09/2011	R201 On 02-August-12	7.50	Put	Bond Future	302	0	0	0	0.00
12/09/2011	R202 On 03-November-11			Bond Future	185.97	185.9630	185.9721	185.9630	30,266.00
12/09/2011	R202 On 03-November-11	0.50	Call	Bond Future	185472	185	185	185	0.00
12/09/2011	R202 On 03-November-11	0.55	Call	Bond Future	185422	185	185	185	0.00
12/09/2011	R202 On 03-November-11	0.45	Call	Bond Future	185522	186	186	186	0.00
12/09/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 02-February-12			Bond Future	185.99	185.9769	185.9851	185.9769	0.00
12/09/2011	R202 On 02-February-12	177.00	Call	Bond Future	8985	9	9	9	0.00
12/09/2011	R202 On 02-February-12	177.05	Call	Bond Future	8935	9	9	9	0.00
12/09/2011	R202 On 02-February-12	176.95	Call	Bond Future	9035	9	9	9	0.00
12/09/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R203 On 03-November-11			Bond Future	7.47	105.9336	104.8469	105.9336	2,145.00
12/09/2011	R203 On 03-November-11	8.50	Call	Bond Future	4812	6	5	6	0.00
12/09/2011	R203 On 03-November-11	8.45	Call	Bond Future	4595	6	5	6	0.00
12/09/2011	R203 On 03-November-11	8.55	Call	Bond Future	5030	6	5	6	0.00
12/09/2011	R203 On 03-November-11	8.55	Put	Bond Future	30	0	0	0	0.00
12/09/2011	R203 On 03-November-11	8.45	Put	Bond Future	46	0	0	0	0.00
12/09/2011	R203 On 03-November-11	8.50	Put	Bond Future	37	0	0	0	0.00
12/09/2011	R203 On 02-February-12			Bond Future	7.57	107.4581	106.3552	107.4581	0.00
12/09/2011	R203 On 02-February-12	8.75	Call	Bond Future	5599	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
12/09/2011	R203 On 02-February-12	8.70	Call	Bond Future	5413	6	5	6	0.00
12/09/2011	R203 On 02-February-12	8.80	Call	Bond Future	5786	7	6	7	0.00
12/09/2011	R203 On 02-February-12	8.80	Put	Bond Future	311	0	0	0	0.00
12/09/2011	R203 On 02-February-12	8.70	Put	Bond Future	368	0	0	0	0.00
12/09/2011	R203 On 02-February-12	8.75	Put	Bond Future	338	0	0	0	0.00
12/09/2011	R203 On 03-May-12			Bond Future	7.65	104.9101	103.7902	104.9101	0.00
12/09/2011	R203 On 03-May-12	8.75	Call	Bond Future	5454	6	5	6	0.00
12/09/2011	R203 On 03-May-12	8.80	Call	Bond Future	5619	7	6	7	0.00
12/09/2011	R203 On 03-May-12	8.70	Call	Bond Future	5291	6	5	6	0.00
12/09/2011	R203 On 03-May-12	8.70	Put	Bond Future	800	1	1	1	0.00
12/09/2011	R203 On 03-May-12	8.80	Put	Bond Future	713	1	1	1	0.00
12/09/2011	R203 On 03-May-12	8.75	Put	Bond Future	755	1	1	1	0.00
12/09/2011	R203 On 02-August-12			Bond Future	7.72	106.5763	105.4354	106.5763	0.00
12/09/2011	R203 On 02-August-12	8.50	Call	Bond Future	4749	6	5	6	0.00
12/09/2011	R203 On 02-August-12	8.45	Call	Bond Future	4610	5	5	5	0.00
12/09/2011	R203 On 02-August-12	8.55	Call	Bond Future	4889	6	5	6	0.00
12/09/2011	R203 On 02-August-12	8.55	Put	Bond Future	1469	1	1	1	0.00
12/09/2011	R203 On 02-August-12	8.45	Put	Bond Future	1595	1	2	1	0.00
12/09/2011	R203 On 02-August-12	8.50	Put	Bond Future	1531	1	2	1	0.00
12/09/2011	R204 On 03-November-11			Bond Future	7.70	105.8767	104.6943	105.8767	2,778.00
12/09/2011	R204 On 03-November-11	8.75	Call	Bond Future	5602	7	6	7	0.00
12/09/2011	R204 On 03-November-11	8.80	Call	Bond Future	5849	7	6	7	0.00
12/09/2011	R204 On 03-November-11	8.70	Call	Bond Future	5357	7	5	7	0.00
12/09/2011	R204 On 03-November-11	8.70	Put	Bond Future	50	0	0	0	0.00
12/09/2011	R204 On 03-November-11	8.80	Put	Bond Future	33	0	0	0	0.00
12/09/2011	R204 On 03-November-11	8.75	Put	Bond Future	40	0	0	0	0.00
12/09/2011	R204 On 02-February-12			Bond Future	7.78	103.3697	102.1724	103.3697	0.00
12/09/2011	R204 On 02-February-12	9.00	Call	Bond Future	6500	8	7	8	0.00
12/09/2011	R204 On 02-February-12	9.05	Call	Bond Future	6717	8	7	8	0.00
12/09/2011	R204 On 02-February-12	8.95	Call	Bond Future	6286	7	6	7	0.00
12/09/2011	R204 On 02-February-12	8.95	Put	Bond Future	349	0	0	0	0.00
12/09/2011	R204 On 02-February-12	9.05	Put	Bond Future	291	0	0	0	0.00
12/09/2011	R204 On 02-February-12	9.00	Put	Bond Future	318	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
12/09/2011	R204 On 03-May-12			Bond Future	7.87	104.9252	103.7055	104.9252	0.00
12/09/2011	R204 On 03-May-12	8.75	Call	Bond Future	5456	6	5	6	0.00
12/09/2011	R204 On 03-May-12	8.70	Call	Bond Future	5276	6	5	6	0.00
12/09/2011	R204 On 03-May-12	8.80	Call	Bond Future	5644	7	6	7	0.00
12/09/2011	R204 On 03-May-12	8.80	Put	Bond Future	1011	1	1	1	0.00
12/09/2011	R204 On 03-May-12	8.70	Put	Bond Future	1126	1	1	1	0.00
12/09/2011	R204 On 03-May-12	8.75	Put	Bond Future	1064	1	1	1	0.00
12/09/2011	R204 On 02-August-12			Bond Future	7.94	102.5567	101.3179	102.5567	0.00
12/09/2011	R204 On 02-August-12	8.50	Call	Bond Future	4761	6	5	6	0.00
12/09/2011	R204 On 02-August-12	8.55	Call	Bond Future	4916	6	5	6	0.00
12/09/2011	R204 On 02-August-12	8.45	Call	Bond Future	4607	5	5	5	0.00
12/09/2011	R204 On 02-August-12	8.45	Put	Bond Future	2118	2	2	2	0.00
12/09/2011	R204 On 02-August-12	8.55	Put	Bond Future	1950	2	2	2	0.00
12/09/2011	R204 On 02-August-12	8.50	Put	Bond Future	2033	2	2	2	0.00
12/09/2011	R206 On 03-November-11			Bond Future	6.20	105.3577	104.9734	105.3577	12,577.00
12/09/2011	R206 On 03-November-11	7.75	Call	Bond Future	3120	4	3	4	0.00
12/09/2011	R206 On 03-November-11	7.70	Call	Bond Future	3021	3	3	3	0.00
12/09/2011	R206 On 03-November-11	7.80	Call	Bond Future	3218	4	3	4	0.00
12/09/2011	R206 On 03-November-11	7.80	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R206 On 03-November-11	7.70	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R206 On 03-November-11	7.75	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R206 On 02-February-12			Bond Future	6.25	103.1119	102.7204	103.1119	0.00
12/09/2011	R206 On 02-February-12	8.00	Call	Bond Future	3148	4	3	4	0.00
12/09/2011	R206 On 02-February-12	7.95	Call	Bond Future	3062	3	3	3	0.00
12/09/2011	R206 On 02-February-12	8.05	Call	Bond Future	3233	4	3	4	0.00
12/09/2011	R206 On 02-February-12	8.05	Put	Bond Future	10	0	0	0	0.00
12/09/2011	R206 On 02-February-12	7.95	Put	Bond Future	14	0	0	0	0.00
12/09/2011	R206 On 02-February-12	8.00	Put	Bond Future	13	0	0	0	0.00
12/09/2011	R206 On 03-May-12			Bond Future	6.28	104.6604	104.2643	104.6604	0.00
12/09/2011	R206 On 03-May-12	7.50	Call	Bond Future	2112	2	2	2	0.00
12/09/2011	R206 On 03-May-12	7.55	Call	Bond Future	2177	3	2	3	0.00
12/09/2011	R206 On 03-May-12	7.45	Call	Bond Future	2047	2	2	2	0.00
12/09/2011	R206 On 03-May-12	7.45	Put	Bond Future	193	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
12/09/2011	R206 On 03-May-12	7.55	Put	Bond Future	168	0	0	0	0.00
12/09/2011	R206 On 03-May-12	7.50	Put	Bond Future	180	0	0	0	0.00
12/09/2011	R206 On 02-August-12			Bond Future	6.25	102.5574	102.1517	102.5574	0.00
12/09/2011	R206 On 02-August-12	7.25	Call	Bond Future	1676	2	2	2	0.00
12/09/2011	R206 On 02-August-12	7.20	Call	Bond Future	1626	2	2	2	0.00
12/09/2011	R206 On 02-August-12	7.30	Call	Bond Future	1727	2	2	2	0.00
12/09/2011	R206 On 02-August-12	7.30	Put	Bond Future	305	0	0	0	0.00
12/09/2011	R206 On 02-August-12	7.20	Put	Bond Future	339	0	0	0	0.00
12/09/2011	R206 On 02-August-12	7.25	Put	Bond Future	321	0	0	0	0.00
12/09/2011	R207 On 03-November-11			Bond Future	7.90	99.7923	98.4166	99.7923	8,999.00
12/09/2011	R207 On 03-November-11	8.75	Call	Bond Future	4895	6	5	6	0.00
12/09/2011	R207 On 03-November-11	8.80	Call	Bond Future	5149	6	5	6	0.00
12/09/2011	R207 On 03-November-11	8.70	Call	Bond Future	4644	6	5	6	0.00
12/09/2011	R207 On 03-November-11	7.90	Call	Bond Future	1309	2	1	2	2,000.00
12/09/2011	R207 On 03-November-11	8.15	Call	Bond Future	2156	3	2	3	0.00
12/09/2011	R207 On 03-November-11	8.35	Call	Bond Future	2982	4	3	4	0.00
12/09/2011	R207 On 03-November-11	7.30	Call	Bond Future	230	1	0	1	900.00
12/09/2011	R207 On 03-November-11	7.95	Call	Bond Future	1460	2	1	2	0.00
12/09/2011	R207 On 03-November-11	8.40	Call	Bond Future	3206	4	3	4	0.00
12/09/2011	R207 On 03-November-11	7.75	Call	Bond Future	916	2	1	2	300.00
12/09/2011	R207 On 03-November-11	7.95	Put	Bond Future	1159	1	1	1	300.00
12/09/2011	R207 On 03-November-11	8.40	Put	Bond Future	348	0	0	0	900.00
12/09/2011	R207 On 03-November-11	7.75	Put	Bond Future	1780	1	2	1	0.00
12/09/2011	R207 On 03-November-11	8.35	Put	Bond Future	404	0	0	0	2,000.00
12/09/2011	R207 On 03-November-11	7.30	Put	Bond Future	3780	3	4	3	0.00
12/09/2011	R207 On 03-November-11	8.15	Put	Bond Future	708	0	1	0	2,000.00
12/09/2011	R207 On 03-November-11	8.70	Put	Bond Future	129	0	0	0	0.00
12/09/2011	R207 On 03-November-11	7.90	Put	Bond Future	1297	1	1	1	0.00
12/09/2011	R207 On 03-November-11	8.80	Put	Bond Future	90	0	0	0	0.00
12/09/2011	R207 On 03-November-11	8.75	Put	Bond Future	108	0	0	0	0.00
12/09/2011	R207 On 02-February-12			Bond Future	7.98	97.5905	96.1958	97.5905	0.00
12/09/2011	R207 On 02-February-12	9.00	Call	Bond Future	6065	7	6	7	0.00
12/09/2011	R207 On 02-February-12	9.05	Call	Bond Future	6283	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	R207 On 02-February-12	8.95	Call	Bond Future	5848	7	6	7	0.00
12/09/2011	R207 On 02-February-12	8.95	Put	Bond Future	588	0	1	0	0.00
12/09/2011	R207 On 02-February-12	9.05	Put	Bond Future	499	0	0	0	0.00
12/09/2011	R207 On 02-February-12	9.00	Put	Bond Future	542	0	1	0	0.00
12/09/2011	R207 On 03-May-12			Bond Future	8.07	99.0575	97.6405	99.0575	0.00
12/09/2011	R207 On 03-May-12	8.75	Call	Bond Future	5206	6	5	6	0.00
12/09/2011	R207 On 03-May-12	8.70	Call	Bond Future	5021	6	5	6	0.00
12/09/2011	R207 On 03-May-12	8.80	Call	Bond Future	5389	6	5	6	0.00
12/09/2011	R207 On 03-May-12	8.80	Put	Bond Future	1473	1	1	1	0.00
12/09/2011	R207 On 03-May-12	8.70	Put	Bond Future	1627	1	2	1	0.00
12/09/2011	R207 On 03-May-12	8.75	Put	Bond Future	1550	1	2	1	0.00
12/09/2011	R207 On 02-August-12			Bond Future	8.14	96.9882	95.5464	96.9882	0.00
12/09/2011	R207 On 02-August-12	8.75	Call	Bond Future	5293	6	5	6	0.00
12/09/2011	R207 On 02-August-12	8.80	Call	Bond Future	5461	6	5	6	0.00
12/09/2011	R207 On 02-August-12	8.70	Call	Bond Future	5126	6	5	6	0.00
12/09/2011	R207 On 02-August-12	8.70	Put	Bond Future	2204	2	2	2	0.00
12/09/2011	R207 On 02-August-12	8.80	Put	Bond Future	2028	2	2	2	0.00
12/09/2011	R207 On 02-August-12	8.75	Put	Bond Future	2115	2	2	2	0.00
12/09/2011	R208 On 03-November-11			Bond Future	7.95	94.3371	92.9022	94.3371	7,108.00
12/09/2011	R208 On 03-November-11	8.75	Call	Bond Future	4964	6	5	6	0.00
12/09/2011	R208 On 03-November-11	8.80	Call	Bond Future	5231	7	5	7	0.00
12/09/2011	R208 On 03-November-11	8.70	Call	Bond Future	4700	6	5	6	0.00
12/09/2011	R208 On 03-November-11	7.95	Call	Bond Future	1393	2	1	2	1,995.00
12/09/2011	R208 On 03-November-11	8.90	Call	Bond Future	5771	7	6	7	0.00
12/09/2011	R208 On 03-November-11	8.20	Call	Bond Future	2305	3	2	3	665.00
12/09/2011	R208 On 03-November-11	8.40	Call	Bond Future	3192	4	3	4	0.00
12/09/2011	R208 On 03-November-11	8.40	Put	Bond Future	423	0	0	0	665.00
12/09/2011	R208 On 03-November-11	8.90	Put	Bond Future	80	0	0	0	1,995.00
12/09/2011	R208 On 03-November-11	8.20	Put	Bond Future	740	0	1	0	0.00
12/09/2011	R208 On 03-November-11	8.70	Put	Bond Future	163	0	0	0	0.00
12/09/2011	R208 On 03-November-11	7.95	Put	Bond Future	1362	1	1	1	0.00
12/09/2011	R208 On 03-November-11	8.80	Put	Bond Future	114	0	0	0	0.00
12/09/2011	R208 On 03-November-11	8.75	Put	Bond Future	137	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
12/09/2011	R208 On 02-February-12			Bond Future	8.02	95.6957	94.2391	95.6957	0.00
12/09/2011	R208 On 02-February-12	9.00	Call	Bond Future	6314	8	6	8	0.00
12/09/2011	R208 On 02-February-12	8.95	Call	Bond Future	6084	7	6	7	0.00
12/09/2011	R208 On 02-February-12	9.05	Call	Bond Future	6545	8	7	8	0.00
12/09/2011	R208 On 02-February-12	9.05	Put	Bond Future	586	0	1	0	0.00
12/09/2011	R208 On 02-February-12	8.95	Put	Bond Future	684	0	1	0	0.00
12/09/2011	R208 On 02-February-12	9.00	Put	Bond Future	634	0	1	0	0.00
12/09/2011	R208 On 03-May-12			Bond Future	8.10	93.7412	92.2588	93.7412	0.00
12/09/2011	R208 On 03-May-12	9.00	Call	Bond Future	6385	8	6	8	0.00
12/09/2011	R208 On 03-May-12	9.05	Call	Bond Future	6594	8	7	8	0.00
12/09/2011	R208 On 03-May-12	8.95	Call	Bond Future	6178	7	6	7	0.00
12/09/2011	R208 On 03-May-12	8.95	Put	Bond Future	1307	1	1	1	0.00
12/09/2011	R208 On 03-May-12	9.05	Put	Bond Future	1173	1	1	1	0.00
12/09/2011	R208 On 03-May-12	9.00	Put	Bond Future	1239	1	1	1	0.00
12/09/2011	R208 On 02-August-12			Bond Future	8.16	95.2279	93.7211	95.2279	0.00
12/09/2011	R208 On 02-August-12	8.75	Call	Bond Future	5612	7	6	7	0.00
12/09/2011	R208 On 02-August-12	8.70	Call	Bond Future	5431	6	5	6	0.00
12/09/2011	R208 On 02-August-12	8.80	Call	Bond Future	5795	7	6	7	0.00
12/09/2011	R208 On 02-August-12	8.80	Put	Bond Future	2205	2	2	2	0.00
12/09/2011	R208 On 02-August-12	8.70	Put	Bond Future	2392	2	2	2	0.00
12/09/2011	R208 On 02-August-12	8.75	Put	Bond Future	2297	2	2	2	0.00
12/09/2011	R209 On 03-November-11			Bond Future	8.39	80.9302	78.5500	80.9302	1,383.00
12/09/2011	R209 On 03-November-11	8.75	Call	Bond Future	3753	6	4	6	0.00
12/09/2011	R209 On 03-November-11	8.80	Call	Bond Future	4045	6	4	6	0.00
12/09/2011	R209 On 03-November-11	8.70	Call	Bond Future	3470	5	3	5	0.00
12/09/2011	R209 On 03-November-11	8.70	Put	Bond Future	941	0	1	0	0.00
12/09/2011	R209 On 03-November-11	8.80	Put	Bond Future	718	0	1	0	0.00
12/09/2011	R209 On 03-November-11	8.75	Put	Bond Future	824	0	1	0	0.00
12/09/2011	R209 On 02-February-12			Bond Future	8.45	82.0971	79.6838	82.0971	0.00
12/09/2011	R209 On 02-February-12	9.00	Call	Bond Future	6035	8	6	8	0.00
12/09/2011	R209 On 02-February-12	9.05	Call	Bond Future	6302	8	6	8	0.00
12/09/2011	R209 On 02-February-12	8.95	Call	Bond Future	5772	8	6	8	0.00
12/09/2011	R209 On 02-February-12	8.95	Put	Bond Future	1769	1	2	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
12/09/2011	R209 On 02-February-12	9.05	Put	Bond Future	1535	1	2	1	0.00
12/09/2011	R209 On 02-February-12	9.00	Put	Bond Future	1649	1	2	1	0.00
12/09/2011	R209 On 03-May-12			Bond Future	8.51	80.1775	77.7309	80.1775	0.00
12/09/2011	R209 On 03-May-12	9.00	Call	Bond Future	6556	8	7	8	0.00
12/09/2011	R209 On 03-May-12	8.95	Call	Bond Future	6316	8	6	8	0.00
12/09/2011	R209 On 03-May-12	9.05	Call	Bond Future	6801	9	7	9	0.00
12/09/2011	R209 On 03-May-12	9.05	Put	Bond Future	2500	2	3	2	0.00
12/09/2011	R209 On 03-May-12	8.95	Put	Bond Future	2778	2	3	2	0.00
12/09/2011	R209 On 03-May-12	9.00	Put	Bond Future	2635	2	3	2	0.00
12/09/2011	R209 On 02-August-12			Bond Future	8.55	81.4531	78.9705	81.4531	0.00
12/09/2011	R209 On 02-August-12	9.25	Call	Bond Future	8319	10	8	10	0.00
12/09/2011	R209 On 02-August-12	9.30	Call	Bond Future	8561	10	9	10	0.00
12/09/2011	R209 On 02-August-12	9.20	Call	Bond Future	8079	10	8	10	0.00
12/09/2011	R209 On 02-August-12	9.20	Put	Bond Future	3053	2	3	2	0.00
12/09/2011	R209 On 02-August-12	9.30	Put	Bond Future	2804	2	3	2	0.00
12/09/2011	R209 On 02-August-12	9.25	Put	Bond Future	2926	2	3	2	0.00
12/09/2011	R210 On 03-November-11			Bond Future	137.82	137.8128	137.8198	137.8128	600.00
12/09/2011	R210 On 03-November-11	131.00	Call	Bond Future	6820	7	7	7	0.00
12/09/2011	R210 On 03-November-11	130.95	Call	Bond Future	6870	7	7	7	0.00
12/09/2011	R210 On 03-November-11	131.05	Call	Bond Future	6770	7	7	7	0.00
12/09/2011	R210 On 03-November-11	131.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R210 On 03-November-11	130.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R210 On 03-November-11	131.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 03-November-11			Bond Future	113.25	113.2453	113.2481	113.2453	529.00
12/09/2011	R211 On 03-November-11	1.25	Call	Bond Future	111998	112	112	112	0.00
12/09/2011	R211 On 03-November-11	1.20	Call	Bond Future	112048	112	112	112	0.00
12/09/2011	R211 On 03-November-11	1.30	Call	Bond Future	111948	112	112	112	0.00
12/09/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 02-February-12			Bond Future	113.54	113.5380	113.5401	113.5380	0.00
12/09/2011	R211 On 02-February-12	110.50	Call	Bond Future	3040	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
12/09/2011	R211 On 02-February-12	110.55	Call	Bond Future	2990	3	3	3	0.00
12/09/2011	R211 On 02-February-12	110.45	Call	Bond Future	3090	3	3	3	0.00
12/09/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 03-November-11			Bond Future	111.72	111.7174	111.7229	111.7174	2,667.00
12/09/2011	R212 On 03-November-11	2.50	Call	Bond Future	109223	109	109	109	0.00
12/09/2011	R212 On 03-November-11	2.55	Call	Bond Future	109173	109	109	109	0.00
12/09/2011	R212 On 03-November-11	2.45	Call	Bond Future	109273	109	109	109	0.00
12/09/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 02-February-12			Bond Future	111.86	111.8575	111.8623	111.8575	0.00
12/09/2011	R212 On 02-February-12	108.50	Call	Bond Future	3362	3	3	3	0.00
12/09/2011	R212 On 02-February-12	108.45	Call	Bond Future	3412	3	3	3	0.00
12/09/2011	R212 On 02-February-12	108.55	Call	Bond Future	3312	3	3	3	0.00
12/09/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-November-11			Bond Future	8.49	89.9512	87.2908	89.9512	0.00
12/09/2011	R213 On 03-November-11	8.75	Call	Bond Future	2147	5	2	5	0.00
12/09/2011	R213 On 03-November-11	8.80	Call	Bond Future	2551	5	3	5	0.00
12/09/2011	R213 On 03-November-11	8.70	Call	Bond Future	1741	4	2	4	0.00
12/09/2011	R213 On 03-November-11	8.70	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-November-11	8.80	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-November-11	8.75	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-February-12			Bond Future	8.56	91.2504	88.5427	91.2504	0.00
12/09/2011	R213 On 02-February-12	9.00	Call	Bond Future	3528	6	4	6	0.00
12/09/2011	R213 On 02-February-12	8.95	Call	Bond Future	3137	6	3	6	0.00
12/09/2011	R213 On 02-February-12	9.05	Call	Bond Future	3916	7	4	7	0.00
12/09/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-February-12	8.95	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
12/09/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-May-12			Bond Future	8.62	89.0802	86.3391	89.0802	0.00
12/09/2011	R213 On 03-May-12	9.25	Call	Bond Future	4918	8	5	8	0.00
12/09/2011	R213 On 03-May-12	9.30	Call	Bond Future	5291	8	5	8	0.00
12/09/2011	R213 On 03-May-12	9.20	Call	Bond Future	4543	7	5	7	0.00
12/09/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-August-12			Bond Future	8.68	90.4957	87.7038	90.4957	0.00
12/09/2011	R213 On 02-August-12	9.25	Call	Bond Future	4452	7	4	7	0.00
12/09/2011	R213 On 02-August-12	9.30	Call	Bond Future	4824	8	5	8	0.00
12/09/2011	R213 On 02-August-12	9.20	Call	Bond Future	4078	7	4	7	0.00
12/09/2011	R213 On 02-August-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-August-12	9.30	Put	Bond Future	0	0	0	0	0.00
12/09/2011	R213 On 02-August-12	9.25	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ02 On 03-November-11			Bond Future	0.01	177.4717	177.4717	177.4717	0.00
12/09/2011	RZ02 On 03-November-11	1.00	Call	Bond Future	27590	28	28	28	0.00
12/09/2011	RZ02 On 03-November-11	0.95	Call	Bond Future	26333	26	26	26	0.00
12/09/2011	RZ02 On 03-November-11	1.05	Call	Bond Future	28834	29	29	29	0.00
12/09/2011	RZ02 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ02 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ02 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ11 On 03-November-11			Bond Future	0.77	109.4951	109.5273	109.4951	0.00
12/09/2011	RZ11 On 03-November-11	1.00	Call	Bond Future	1226	1	1	1	0.00
12/09/2011	RZ11 On 03-November-11	1.05	Call	Bond Future	1491	1	1	1	0.00
12/09/2011	RZ11 On 03-November-11	0.95	Call	Bond Future	961	1	1	1	0.00
12/09/2011	RZ11 On 03-November-11	0.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ11 On 03-November-11	1.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ11 On 03-November-11	1.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ12 On 03-November-11			Bond Future	1.92	108.3913	108.4299	108.3913	0.00
12/09/2011	RZ12 On 03-November-11	2.00	Call	Bond Future	778	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
12/09/2011	RZ12 On 03-November-11	2.05	Call	Bond Future	1255	1	1	1	0.00
12/09/2011	RZ12 On 03-November-11	1.95	Call	Bond Future	298	0	0	0	0.00
12/09/2011	RZ12 On 03-November-11	1.95	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ12 On 03-November-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/09/2011	RZ12 On 03-November-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/09/2011	TRT1 On 03-November-11			Index Future	364.02	362.3640	364.0240	362.3640	0.00
12/09/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00