



# Derivatives Weekly Statistics Report

From: 12/12/2011 To: 14/12/2011

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
13/12/2011	0106 On 22-December-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
13/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	8657 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
13/12/2011	AL7T On 02-February-12			Index Future	407.93	408.9690	407.9280	408.9690	16.00
13/12/2011	AL7T On 03-May-12			Index Future	413.85	414.9060	413.8530	414.9060	0.00
13/12/2011	ALBI On 02-February-12			Index Future	371.94	372.8950	371.9430	372.8950	1,038.00
13/12/2011	ALBI On 03-May-12			Index Future	377.35	378.3080	377.3450	378.3080	0.00
13/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	CAAK On 19-December-11			Can-Do Future	0.28	0.3058	0.2783	0.3058	12,659.00
13/12/2011	CAAL On 19-December-11			Can-Do Future	0.15	0.1798	0.1518	0.1798	18,519.00
13/12/2011	CAAM On 19-December-11			Can-Do Future	0.03	0.0247	0.0305	0.0247	12,423.00
13/12/2011	CAAN On 30-March-12			Can-Do Future	0.43	0.4416	0.4305	0.4416	100,000.00
13/12/2011	CAAO On 30-March-12			Can-Do Future	0.08	0.0723	0.0840	0.0723	100,000.00
13/12/2011	CAAP On 19-December-11			Can-Do Future	0.05	0.0352	0.0462	0.0352	12,346.00
13/12/2011	CAAR On 19-December-11			Can-Do Future	0.22	0.2503	0.2185	0.2503	18,750.00
13/12/2011	CAAS On 31-January-12			Can-Do Future	0.05	0.1410	0.0489	0.1410	12,500.00
13/12/2011	CAAT On 29-February-12			Can-Do Future	0.11	0.1140	0.1065	0.1140	12,500.00
13/12/2011	CAAU On 31-January-12			Can-Do Future	0.03	0.0341	0.0341	0.0341	19,481.00
13/12/2011	CAAV On 29-February-12			Can-Do Future	0.05	0.0569	0.0481	0.0569	12,987.00
13/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
13/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2011	GOVI On 02-February-12			GOVI	373.36	374.2640	373.3640	374.2640	157.00
13/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	43640	5	4	5	0.00
13/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	43540	5	4	5	0.00
13/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	43740	5	4	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
13/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
13/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
13/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
13/12/2011	GOVI On 03-May-12			GOVI	378.79	379.6970	378.7860	379.6970	0.00
13/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
13/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
13/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
13/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	32040	2	3	2	0.00
13/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	32240	2	3	2	0.00
13/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	32140	2	3	2	0.00
13/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2011	IGOV On 02-February-12			Index Future	166.36	166.2850	166.3570	166.2850	508.00
13/12/2011	IGOV On 03-May-12			Index Future	168.77	168.6980	168.7730	168.6980	0.00
13/12/2011	ILBI On 02-February-12			Index Future	458.44	458.4380	458.4380	458.4380	88.00
13/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,541.00
13/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	101.00
13/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.55	94.4600	94.4500	94.4600	0.00
13/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.54	94.4800	94.4600	94.4800	2,390.00
13/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.52	94.5000	94.4800	94.5000	0.00
13/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.52	94.5000	94.4800	94.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.52	94.5000	94.4800	94.5000	2,890.00
13/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	44,760.00
13/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2200	94.2000	94.2200	990.00
13/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.05	93.9800	93.9500	93.9800	790.00
13/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.32	93.7200	93.6800	93.7200	1,250.00
13/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.60	93.4300	93.4000	93.4300	1,600.00
13/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
13/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
13/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
13/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
13/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
13/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
13/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
13/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
13/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
13/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
13/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
13/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
13/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
13/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
13/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
13/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
13/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
13/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
13/12/2011	OTH1 On 02-February-12			Index Future	364.03	365.2370	364.0280	365.2370	0.00
13/12/2011	R157 On 02-February-12			Bond Future	6.95	126.0543	125.9022	126.0543	12,560.00
13/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5312	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
13/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5478	6	5	6	0.00
13/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5145	5	5	5	0.00
13/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	25	0	0	0	130.00
13/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	961	1	1	1	0.00
13/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	253	0	0	0	0.00
13/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	82	0	0	0	3,960.00
13/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1290	1	1	1	0.00
13/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	179	0	0	0	1,320.00
13/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	347	0	0	0	0.00
13/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1427	1	1	1	1,320.00
13/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	425	0	0	0	3,960.00
13/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1977	2	2	2	0.00
13/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1691	2	2	2	0.00
13/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3457	3	3	3	0.00
13/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	622	1	1	1	130.00
13/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2603	2	3	2	0.00
13/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	3	0	0	0	0.00
13/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	2	0	0	0	0.00
13/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	3	0	0	0	0.00
13/12/2011	R157 On 03-May-12			Bond Future	7.05	121.0755	120.9242	121.0755	0.00
13/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4112	4	4	4	0.00
13/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4247	4	4	4	0.00
13/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	3975	4	4	4	0.00
13/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	272	0	0	0	0.00
13/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	229	0	0	0	0.00
13/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	251	0	0	0	0.00
13/12/2011	R157 On 02-August-12			Bond Future	7.14	122.8981	122.7491	122.8981	0.00
13/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3484	4	3	4	0.00
13/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3377	3	3	3	0.00
13/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3593	4	4	4	0.00
13/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	859	1	1	1	0.00
13/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	939	1	1	1	0.00
13/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	898	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
13/12/2011	R157 On	01-November-12			Bond Future	7.25	117.9444	117.7907	117.9444	0.00
13/12/2011	R157 On	01-November-12	7.00	Call	Bond Future	1772	2	2	2	0.00
13/12/2011	R157 On	01-November-12	7.05	Call	Bond Future	1838	2	2	2	0.00
13/12/2011	R157 On	01-November-12	6.95	Call	Bond Future	1708	2	2	2	0.00
13/12/2011	R157 On	01-November-12	6.95	Put	Bond Future	2541	2	3	2	0.00
13/12/2011	R157 On	01-November-12	7.05	Put	Bond Future	2390	2	2	2	0.00
13/12/2011	R157 On	01-November-12	7.00	Put	Bond Future	2464	2	2	2	0.00
13/12/2011	R186 On	02-February-12			Bond Future	8.67	116.9102	116.4783	116.9102	27,833.00
13/12/2011	R186 On	02-February-12	9.00	Call	Bond Future	4410	5	4	5	0.00
13/12/2011	R186 On	02-February-12	9.05	Call	Bond Future	4711	5	5	5	0.00
13/12/2011	R186 On	02-February-12	8.95	Call	Bond Future	4118	4	4	4	0.00
13/12/2011	R186 On	02-February-12	7.75	Call	Bond Future	280	0	0	0	6,000.00
13/12/2011	R186 On	02-February-12	6.75	Call	Bond Future	5	0	0	0	6,000.00
13/12/2011	R186 On	02-February-12	8.00	Call	Bond Future	601	1	1	1	100.00
13/12/2011	R186 On	02-February-12	13.25	Call	Bond Future	32808	33	33	33	0.00
13/12/2011	R186 On	02-February-12	98.00	Call	Bond Future	104582	105	105	105	0.00
13/12/2011	R186 On	02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R186 On	02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R186 On	02-February-12	8.00	Put	Bond Future	6995	7	7	7	0.00
13/12/2011	R186 On	02-February-12	6.75	Put	Bond Future	19739	19	20	19	0.00
13/12/2011	R186 On	02-February-12	8.95	Put	Bond Future	1602	1	2	1	0.00
13/12/2011	R186 On	02-February-12	7.75	Put	Bond Future	9187	9	9	9	0.00
13/12/2011	R186 On	02-February-12	9.05	Put	Bond Future	1313	1	1	1	0.00
13/12/2011	R186 On	02-February-12	9.00	Put	Bond Future	1451	1	1	1	100.00
13/12/2011	R186 On	03-May-12			Bond Future	8.76	118.6095	118.1680	118.6095	0.00
13/12/2011	R186 On	03-May-12	9.00	Call	Bond Future	5789	6	6	6	0.00
13/12/2011	R186 On	03-May-12	8.95	Call	Bond Future	5538	6	6	6	0.00
13/12/2011	R186 On	03-May-12	9.05	Call	Bond Future	6044	6	6	6	0.00
13/12/2011	R186 On	03-May-12	9.05	Put	Bond Future	3472	3	3	3	0.00
13/12/2011	R186 On	03-May-12	8.95	Put	Bond Future	3840	4	4	4	0.00
13/12/2011	R186 On	03-May-12	9.00	Put	Bond Future	3653	3	4	3	0.00
13/12/2011	R186 On	02-August-12			Bond Future	8.84	115.1036	114.6617	115.1036	0.00
13/12/2011	R186 On	02-August-12	8.75	Call	Bond Future	5257	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
13/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	5472	6	5	6	0.00
13/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	5047	5	5	5	0.00
13/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	6318	6	6	6	0.00
13/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5852	6	6	6	0.00
13/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	6081	6	6	6	0.00
13/12/2011	R186 On 01-November-12			Bond Future	8.93	116.8330	116.3910	116.8330	0.00
13/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	6003	6	6	6	0.00
13/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	5801	6	6	6	0.00
13/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	6208	6	6	6	0.00
13/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	7348	7	7	7	0.00
13/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	7823	8	8	8	0.00
13/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	7583	7	8	7	0.00
13/12/2011	R189 On 02-February-12			Bond Future	218.94	218.9535	218.9378	218.9535	0.00
13/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	938	1	1	1	0.00
13/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	888	1	1	1	0.00
13/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	988	1	1	1	0.00
13/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R197 On 02-February-12			Bond Future	245.42	245.1483	245.4235	245.1483	965.00
13/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8424	8	8	8	0.00
13/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8474	8	8	8	0.00
13/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8374	8	8	8	0.00
13/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R201 On 02-February-12			Bond Future	6.44	107.1785	107.0874	107.1785	3,124.00
13/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	4703	5	5	5	0.00
13/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4576	5	5	5	0.00
13/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	4829	5	5	5	0.00
13/12/2011	R201 On 02-February-12	8.30	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
13/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
13/12/2011	R201 On 03-May-12			Bond Future	6.50	108.7354	108.6420	108.7354	0.00
13/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3176	3	3	3	0.00
13/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3279	3	3	3	0.00
13/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3073	3	3	3	0.00
13/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	188	0	0	0	0.00
13/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	157	0	0	0	0.00
13/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	173	0	0	0	0.00
13/12/2011	R201 On 02-August-12			Bond Future	6.55	105.9625	105.8732	105.9625	0.00
13/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2681	3	3	3	0.00
13/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2599	3	3	3	0.00
13/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	2763	3	3	3	0.00
13/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	560	1	1	1	0.00
13/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	613	1	1	1	0.00
13/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	586	1	1	1	0.00
13/12/2011	R201 On 01-November-12			Bond Future	6.61	107.5591	107.4688	107.5591	0.00
13/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1533	2	2	2	0.00
13/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1584	2	2	2	0.00
13/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1483	2	1	2	0.00
13/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1796	2	2	2	0.00
13/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1696	2	2	2	0.00
13/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1746	2	2	2	0.00
13/12/2011	R202 On 02-February-12			Bond Future	184.35	184.3077	184.3450	184.3077	35,872.00
13/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	7345	7	7	7	0.00
13/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	7295	7	7	7	0.00
13/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	7395	7	7	7	0.00
13/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R203 On 02-February-12			Bond Future	7.59	106.4010	106.2361	106.4010	3,586.00
13/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	5183	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
13/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	5390	6	5	6	0.00
13/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	4976	5	5	5	0.00
13/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	191	0	0	0	2,640.00
13/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2117	2	2	2	0.00
13/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	423	0	0	0	880.00
13/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	635	1	1	1	0.00
13/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1746	2	2	2	880.00
13/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	490	0	0	0	2,640.00
13/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	2232	2	2	2	0.00
13/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	50	0	0	0	0.00
13/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	3178	3	3	3	0.00
13/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	34	0	0	0	0.00
13/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	42	0	0	0	0.00
13/12/2011	R203 On 03-May-12			Bond Future	7.69	103.7858	103.6189	103.7858	0.00
13/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5028	5	5	5	0.00
13/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	4857	5	5	5	0.00
13/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5197	5	5	5	0.00
13/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	462	0	0	0	0.00
13/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	537	1	1	1	0.00
13/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	500	0	1	0	0.00
13/12/2011	R203 On 02-August-12			Bond Future	7.78	105.3512	105.1831	105.3512	0.00
13/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4357	4	4	4	0.00
13/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4216	4	4	4	0.00
13/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	4500	5	5	5	0.00
13/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1333	1	1	1	0.00
13/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1454	1	1	1	0.00
13/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1392	1	1	1	0.00
13/12/2011	R203 On 01-November-12			Bond Future	7.89	102.7786	102.6061	102.7786	0.00
13/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2554	3	3	3	0.00
13/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2457	3	2	3	0.00
13/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	2652	3	3	3	0.00
13/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	3005	3	3	3	0.00
13/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	3214	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
13/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	3109	3	3	3	0.00
13/12/2011	R204 On 02-February-12			Bond Future	7.88	101.8928	101.6510	101.8928	3,543.00
13/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	5741	6	6	6	0.00
13/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	5972	6	6	6	0.00
13/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	5510	6	6	6	0.00
13/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	287	0	0	0	540.00
13/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	1712	2	2	2	0.00
13/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	584	1	1	1	0.00
13/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	2614	2	3	2	0.00
13/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	1095	1	1	1	540.00
13/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	94	0	0	0	0.00
13/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	3674	3	4	3	0.00
13/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	68	0	0	0	0.00
13/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	80	0	0	0	0.00
13/12/2011	R204 On 03-May-12			Bond Future	7.98	103.3741	103.1252	103.3741	0.00
13/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	4805	5	5	5	0.00
13/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	4986	5	5	5	0.00
13/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	4626	5	5	5	0.00
13/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	1056	1	1	1	0.00
13/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	933	1	1	1	0.00
13/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	993	1	1	1	0.00
13/12/2011	R204 On 02-August-12			Bond Future	8.07	100.8993	100.6492	100.8993	0.00
13/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4123	4	4	4	0.00
13/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4275	4	4	4	0.00
13/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	3973	4	4	4	0.00
13/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	2153	2	2	2	0.00
13/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1978	2	2	2	0.00
13/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	2064	2	2	2	0.00
13/12/2011	R204 On 01-November-12			Bond Future	8.18	102.4173	102.1667	102.4173	0.00
13/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3087	3	3	3	0.00
13/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3201	3	3	3	0.00
13/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	2975	3	3	3	0.00
13/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	4049	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
13/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3798	4	4	4	0.00
13/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3922	4	4	4	0.00
13/12/2011	R206 On 02-February-12			Bond Future	6.22	102.8610	102.7788	102.8610	300.00
13/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3194	3	3	3	0.00
13/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3106	3	3	3	0.00
13/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3282	3	3	3	0.00
13/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
13/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R206 On 03-May-12			Bond Future	6.27	104.3555	104.2707	104.3555	0.00
13/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2043	2	2	2	0.00
13/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	1976	2	2	2	0.00
13/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2112	2	2	2	0.00
13/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	96	0	0	0	0.00
13/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	116	0	0	0	0.00
13/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	105	0	0	0	0.00
13/12/2011	R206 On 02-August-12			Bond Future	6.30	102.1627	102.0818	102.1627	0.00
13/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1695	2	2	2	0.00
13/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1645	2	2	2	0.00
13/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1744	2	2	2	0.00
13/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	392	0	0	0	0.00
13/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	428	0	0	0	0.00
13/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	410	0	0	0	0.00
13/12/2011	R206 On 01-November-12			Bond Future	6.34	103.7018	103.6184	103.7018	0.00
13/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	874	1	1	1	0.00
13/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	846	1	1	1	0.00
13/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	900	1	1	1	0.00
13/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1233	1	1	1	0.00
13/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1294	1	1	1	0.00
13/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1265	1	1	1	0.00
13/12/2011	R207 On 02-February-12			Bond Future	8.15	95.5106	95.2761	95.5106	47,374.00
13/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	4732	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
13/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	4974	5	5	5	0.00
13/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	4493	5	4	5	0.00
13/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	112	0	0	0	1,920.00
13/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	2509	3	3	3	0.00
13/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	343	0	0	0	640.00
13/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	630	1	1	1	0.00
13/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	2309	2	2	2	640.00
13/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	572	1	1	1	1,920.00
13/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	3170	3	3	3	0.00
13/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	152	0	0	0	0.00
13/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	4693	4	5	4	0.00
13/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	110	0	0	0	0.00
13/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	129	0	0	0	0.00
13/12/2011	R207 On 03-May-12			Bond Future	8.25	96.8983	96.6597	96.8983	0.00
13/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	4192	4	4	4	0.00
13/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	4367	5	4	5	0.00
13/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	4019	4	4	4	0.00
13/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1606	2	2	2	0.00
13/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1432	1	1	1	0.00
13/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1517	1	2	1	0.00
13/12/2011	R207 On 02-August-12			Bond Future	8.34	94.7143	94.4827	94.7143	0.00
13/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	4477	5	4	5	0.00
13/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	4639	5	5	5	0.00
13/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	4318	4	4	4	0.00
13/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2460	2	2	2	0.00
13/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	2270	2	2	2	0.00
13/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	2363	2	2	2	0.00
13/12/2011	R207 On 01-November-12			Bond Future	8.44	96.1451	95.9050	96.1451	0.00
13/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3347	3	3	3	0.00
13/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	3469	4	3	4	0.00
13/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3228	3	3	3	0.00
13/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	4467	4	4	4	0.00
13/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	4191	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
13/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	4327	4	4	4	0.00
13/12/2011	R208 On 02-February-12			Bond Future	8.18	93.5336	93.3179	93.5336	14,084.00
13/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	4884	5	5	5	0.00
13/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	5142	5	5	5	0.00
13/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	4627	5	5	5	0.00
13/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	127	0	0	0	2,880.00
13/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	2717	3	3	3	0.00
13/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	340	0	0	0	960.00
13/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	647	1	1	1	0.00
13/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	2324	2	2	2	960.00
13/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	520	0	1	0	2,880.00
13/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	3251	3	3	3	0.00
13/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	148	0	0	0	0.00
13/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	4611	4	5	4	0.00
13/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	104	0	0	0	0.00
13/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	125	0	0	0	0.00
13/12/2011	R208 On 03-May-12			Bond Future	8.27	91.4995	91.2715	91.4995	0.00
13/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	5335	6	5	6	0.00
13/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	5134	5	5	5	0.00
13/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	5537	6	6	6	0.00
13/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	1104	1	1	1	0.00
13/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1251	1	1	1	0.00
13/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	1176	1	1	1	0.00
13/12/2011	R208 On 02-August-12			Bond Future	8.35	92.8764	92.6540	92.8764	0.00
13/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	4836	5	5	5	0.00
13/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	4665	5	5	5	0.00
13/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5010	5	5	5	0.00
13/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2487	2	2	2	0.00
13/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2694	3	3	3	0.00
13/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2588	3	3	3	0.00
13/12/2011	R208 On 01-November-12			Bond Future	8.44	90.8797	90.6518	90.8797	0.00
13/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	3499	4	3	4	0.00
13/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3370	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
13/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	3631	4	4	4	0.00
13/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	4412	4	4	4	0.00
13/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4715	5	5	5	0.00
13/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	4561	4	5	4	0.00
13/12/2011	R209 On 02-February-12			Bond Future	9.02	75.4735	75.1526	75.4735	2,931.00
13/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	2242	2	2	2	0.00
13/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	2433	3	2	3	0.00
13/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2060	2	2	2	0.00
13/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2588	2	3	2	0.00
13/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	2198	2	2	2	0.00
13/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2387	2	2	2	0.00
13/12/2011	R209 On 03-May-12			Bond Future	9.09	73.4227	73.0986	73.4227	0.00
13/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	3463	4	3	4	0.00
13/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	3642	4	4	4	0.00
13/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	3289	3	3	3	0.00
13/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	4383	4	4	4	0.00
13/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3974	4	4	4	0.00
13/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	4174	4	4	4	0.00
13/12/2011	R209 On 02-August-12			Bond Future	9.17	74.5309	74.2036	74.5309	0.00
13/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	5224	5	5	5	0.00
13/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	5421	6	5	6	0.00
13/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5039	5	5	5	0.00
13/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4780	5	5	5	0.00
13/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4431	4	4	4	0.00
13/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4598	4	5	4	0.00
13/12/2011	R209 On 01-November-12			Bond Future	9.24	72.5115	72.1739	72.5115	0.00
13/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	4788	5	5	5	0.00
13/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	4955	5	5	5	0.00
13/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	4623	5	5	5	0.00
13/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6795	7	7	7	0.00
13/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	6366	6	6	6	0.00
13/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	6578	6	7	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
13/12/2011	R210 On 02-February-12			Bond Future	138.74	138.7077	138.7358	138.7077	755.00
13/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	7736	8	8	8	0.00
13/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	7786	8	8	8	0.00
13/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	7686	8	8	8	0.00
13/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R211 On 02-February-12			Bond Future	115.67	115.6618	115.6686	115.6618	480.00
13/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	5169	5	5	5	0.00
13/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5219	5	5	5	0.00
13/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	5119	5	5	5	0.00
13/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R212 On 02-February-12			Bond Future	112.27	112.1463	112.2675	112.1463	2,677.00
13/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3767	4	4	4	0.00
13/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3717	4	4	4	0.00
13/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3817	4	4	4	0.00
13/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
13/12/2011	R213 On 02-February-12			Bond Future	9.04	85.0615	84.6965	85.0615	487.00
13/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	2205	2	2	2	0.00
13/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2024	2	2	2	0.00
13/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	2395	3	2	3	0.00
13/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	2325	2	2	2	0.00
13/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2733	3	3	3	0.00
13/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	2523	2	3	2	0.00
13/12/2011	R213 On 03-May-12			Bond Future	9.12	82.7629	82.3880	82.7629	0.00
13/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	4381	5	4	5	0.00
13/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	4182	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
13/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	4585	5	5	5	0.00
13/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	3245	3	3	3	0.00
13/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3591	3	4	3	0.00
13/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3414	3	3	3	0.00
13/12/2011	R213 On 02-August-12			Bond Future	9.20	84.0032	83.6337	84.0032	0.00
13/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	5202	5	5	5	0.00
13/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	5401	6	5	6	0.00
13/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5015	5	5	5	0.00
13/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	5007	5	5	5	0.00
13/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4647	4	5	4	0.00
13/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4820	5	5	5	0.00
13/12/2011	R213 On 01-November-12			Bond Future	9.28	81.7298	81.3585	81.7298	0.00
13/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	4750	5	5	5	0.00
13/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	4918	5	5	5	0.00
13/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	4585	5	5	5	0.00
13/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	7100	7	7	7	0.00
13/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	6663	6	7	6	0.00
13/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6879	7	7	7	0.00
13/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
14/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0807 On 31-March-21			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
14/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	AL7T On 02-February-12			Index Future	404.81	407.9280	404.8080	407.9280	16.00
14/12/2011	AL7T On 03-May-12			Index Future	410.68	413.8530	410.6810	413.8530	0.00
14/12/2011	ALBI On 02-February-12			Index Future	369.03	371.9430	369.0300	371.9430	1,038.00
14/12/2011	ALBI On 03-May-12			Index Future	374.38	377.3450	374.3840	377.3450	0.00
14/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C197 On 07-December-23			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
14/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2011	CAAK On 19-December-11			Can-Do Future	0.39	0.2783	0.3933	0.2783	12,659.00
14/12/2011	CAAL On 19-December-11			Can-Do Future	0.28	0.1518	0.2824	0.1518	18,519.00
14/12/2011	CAAM On 19-December-11			Can-Do Future	0.01	0.0305	0.0051	0.0305	12,423.00
14/12/2011	CAAN On 30-March-12			Can-Do Future	0.51	0.4305	0.5116	0.4305	100,000.00
14/12/2011	CAAO On 30-March-12			Can-Do Future	0.05	0.0840	0.0490	0.0840	100,000.00
14/12/2011	CAAP On 19-December-11			Can-Do Future	0.01	0.0462	0.0101	0.0462	12,346.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	CAAR On 19-December-11			Can-Do Future	0.36		0.2185	0.3553	0.2185	18,750.00
14/12/2011	CAAS On 31-January-12			Can-Do Future	0.15		0.0489	0.1511	0.0489	12,500.00
14/12/2011	CAAT On 29-February-12			Can-Do Future	0.12		0.1065	0.1218	0.1065	12,500.00
14/12/2011	CAAU On 31-January-12			Can-Do Future	0.02		0.0341	0.0177	0.0341	19,481.00
14/12/2011	CAAV On 29-February-12			Can-Do Future	0.05		0.0481	0.0457	0.0481	12,987.00
14/12/2011	CES1 On 20-April-18			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
14/12/2011	CRD1 On 02-February-12			Index Future	167.80		167.2950	167.8020	167.2950	0.00
14/12/2011	CS23 On 25-January-23			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
14/12/2011	CS26 On 02-April-26			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
14/12/2011	CS33 On 15-September-33			Price Contribution	100.00		100.0000	100.0000	100.0000	0.00
14/12/2011	GOVI On 02-February-12			GOVI	370.62		373.3640	370.6150	373.3640	184.00
14/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	16150		4	2	4	0.00
14/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	16050		4	2	4	0.00
14/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	16250		4	2	4	0.00
14/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0		0	0	0	0.00
14/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0		0	0	0	0.00
14/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0		0	0	0	0.00
14/12/2011	GOVI On 03-May-12			GOVI	375.99		378.7860	375.9920	378.7860	0.00
14/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	0		0	0	0	0.00
14/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	0		0	0	0	0.00
14/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	0		0	0	0	0.00
14/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	59980		3	6	3	0.00
14/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	60180		3	6	3	0.00
14/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	60080		3	6	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
14/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2011	IGOV On 02-February-12			Index Future	166.63	166.3570	166.6320	166.3570	508.00
14/12/2011	IGOV On 03-May-12			Index Future	169.05	168.7730	169.0500	168.7730	0.00
14/12/2011	ILBI On 02-February-12			Index Future	458.44	458.4380	458.4380	458.4380	88.00
14/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,541.00
14/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.59	94.4200	94.4100	94.4200	101.00
14/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.58	94.4500	94.4200	94.4500	0.00
14/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.58	94.4600	94.4200	94.4600	2,390.00
14/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.57	94.4800	94.4300	94.4800	0.00
14/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.57	94.4800	94.4300	94.4800	0.00
14/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.58	94.4800	94.4200	94.4800	2,890.00
14/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.4000	94.3000	94.4000	44,760.00
14/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.92	94.2000	94.0800	94.2000	990.00
14/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.19	93.9500	93.8100	93.9500	790.00
14/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.46	93.6800	93.5400	93.6800	1,250.00
14/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.74	93.4000	93.2600	93.4000	1,600.00
14/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
14/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
14/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
14/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
14/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
14/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
14/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
14/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
14/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
14/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
14/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
14/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
14/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
14/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
14/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
14/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
14/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
14/12/2011	OTH1 On 02-February-12			Index Future	360.32	364.0280	360.3150	364.0280	0.00
14/12/2011	R157 On 02-February-12			Bond Future	7.08	125.9022	125.4475	125.9022	12,560.00
14/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	4859	5	5	5	0.00
14/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5024	5	5	5	0.00
14/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	4693	5	5	5	0.00
14/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	12	0	0	0	130.00
14/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	714	1	1	1	0.00
14/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	159	0	0	0	0.00
14/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	45	0	0	0	3,960.00
14/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	996	1	1	1	0.00
14/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	108	0	0	0	1,320.00
14/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	227	0	0	0	0.00
14/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1762	1	2	1	1,320.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	585	0	1	0	3,960.00
14/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	2361	2	2	2	0.00
14/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	2052	2	2	2	0.00
14/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3899	3	4	3	0.00
14/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	830	1	1	1	130.00
14/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	3020	3	3	3	0.00
14/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	5	0	0	0	0.00
14/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	3	0	0	0	0.00
14/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	4	0	0	0	0.00
14/12/2011	R157 On 03-May-12			Bond Future	7.19	120.9242	120.4589	120.9242	0.00
14/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	3713	4	4	4	0.00
14/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	3844	4	4	4	0.00
14/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	3581	4	4	4	0.00
14/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	343	0	0	0	0.00
14/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	291	0	0	0	0.00
14/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	318	0	0	0	0.00
14/12/2011	R157 On 02-August-12			Bond Future	7.29	122.7491	122.2821	122.7491	0.00
14/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3156	3	3	3	0.00
14/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3260	4	3	4	0.00
14/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3054	3	3	3	0.00
14/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	1082	1	1	1	0.00
14/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	993	1	1	1	0.00
14/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	1037	1	1	1	0.00
14/12/2011	R157 On 01-November-12			Bond Future	7.42	117.7907	117.3228	117.7907	0.00
14/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	1564	2	2	2	0.00
14/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1504	2	2	2	0.00
14/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	1625	2	2	2	0.00
14/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2645	2	3	2	0.00
14/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2805	3	3	3	0.00
14/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2724	2	3	2	0.00
14/12/2011	R186 On 02-February-12			Bond Future	8.81	116.4783	115.1966	116.4783	27,833.00
14/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	3557	4	4	4	0.00
14/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	3827	5	4	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
14/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	3296	4	3	4	0.00
14/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	170	0	0	0	6,000.00
14/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	2	0	0	0	6,000.00
14/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	393	1	0	1	100.00
14/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	31526	33	32	33	0.00
14/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	103300	105	103	105	0.00
14/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	8069	7	8	7	0.00
14/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	21018	20	21	20	0.00
14/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	2062	2	2	2	0.00
14/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	10359	9	10	9	0.00
14/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	1710	1	2	1	0.00
14/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1880	1	2	1	100.00
14/12/2011	R186 On 03-May-12			Bond Future	8.91	118.1680	116.8669	118.1680	0.00
14/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	5030	6	5	6	0.00
14/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	4799	6	5	6	0.00
14/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	5266	6	5	6	0.00
14/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	3995	3	4	3	0.00
14/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	4402	4	4	4	0.00
14/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	4195	4	4	4	0.00
14/12/2011	R186 On 02-August-12			Bond Future	8.99	114.6617	113.3419	114.6617	0.00
14/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	4608	5	5	5	0.00
14/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	4415	5	4	5	0.00
14/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	4806	5	5	5	0.00
14/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	6506	6	7	6	0.00
14/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	7005	6	7	6	0.00
14/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	6752	6	7	6	0.00
14/12/2011	R186 On 01-November-12			Bond Future	9.09	116.3910	115.0544	116.3910	0.00
14/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	5357	6	5	6	0.00
14/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	5548	6	6	6	0.00
14/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	5169	6	5	6	0.00
14/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	8528	8	9	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
14/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	8025	7	8	7	0.00
14/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	8274	8	8	8	0.00
14/12/2011	R189 On 02-February-12			Bond Future	218.93	218.9378	218.9341	218.9378	0.00
14/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	934	1	1	1	0.00
14/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	984	1	1	1	0.00
14/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	884	1	1	1	0.00
14/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R197 On 02-February-12			Bond Future	245.89	245.4235	245.8910	245.4235	965.00
14/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	8891	8	9	8	0.00
14/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	8841	8	9	8	0.00
14/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	8941	8	9	8	0.00
14/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R201 On 02-February-12			Bond Future	6.58	107.0874	106.7266	107.0874	3,124.00
14/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	4342	5	4	5	0.00
14/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4215	5	4	5	0.00
14/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	4468	5	4	5	0.00
14/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R201 On 03-May-12			Bond Future	6.65	108.6420	108.2747	108.6420	0.00
14/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	2858	3	3	3	0.00
14/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	2958	3	3	3	0.00
14/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	2759	3	3	3	0.00
14/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	241	0	0	0	0.00
14/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	204	0	0	0	0.00
14/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	222	0	0	0	0.00
14/12/2011	R201 On 02-August-12			Bond Future	6.72	105.8732	105.5015	105.8732	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
14/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2413	3	2	3	0.00
14/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	2491	3	2	3	0.00
14/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2335	3	2	3	0.00
14/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	721	1	1	1	0.00
14/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	660	1	1	1	0.00
14/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	690	1	1	1	0.00
14/12/2011	R201 On 01-November-12			Bond Future	6.79	107.4688	107.0967	107.4688	0.00
14/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1356	2	1	2	0.00
14/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1310	1	1	1	0.00
14/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1404	2	1	2	0.00
14/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1888	2	2	2	0.00
14/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1995	2	2	2	0.00
14/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1941	2	2	2	0.00
14/12/2011	R202 On 02-February-12			Bond Future	184.94	184.3450	184.9441	184.3450	35,872.00
14/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	7944	7	8	7	0.00
14/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	7994	7	8	7	0.00
14/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	7894	7	8	7	0.00
14/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R203 On 02-February-12			Bond Future	7.72	106.2361	105.6521	106.2361	3,586.00
14/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	4621	5	5	5	0.00
14/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	4825	5	5	5	0.00
14/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	4418	5	4	5	0.00
14/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	117	0	0	0	2,640.00
14/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	1705	2	2	2	0.00
14/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	283	0	0	0	880.00
14/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	445	1	0	1	0.00
14/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	2140	2	2	2	880.00
14/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	661	0	1	0	2,640.00
14/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	2676	2	3	2	0.00
14/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	76	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
14/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	3688	3	4	3	0.00
14/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	53	0	0	0	0.00
14/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	64	0	0	0	0.00
14/12/2011	R203 On 03-May-12			Bond Future	7.83	103.6189	103.0243	103.6189	0.00
14/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	4543	5	5	5	0.00
14/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	4378	5	4	5	0.00
14/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	4705	5	5	5	0.00
14/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	564	0	1	0	0.00
14/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	652	1	1	1	0.00
14/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	610	1	1	1	0.00
14/12/2011	R203 On 02-August-12			Bond Future	7.92	105.1831	104.5847	105.1831	0.00
14/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	3951	4	4	4	0.00
14/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	4087	5	4	5	0.00
14/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	3817	4	4	4	0.00
14/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1653	1	2	1	0.00
14/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1518	1	2	1	0.00
14/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1584	1	2	1	0.00
14/12/2011	R203 On 01-November-12			Bond Future	8.04	102.6061	102.0032	102.6061	0.00
14/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2269	3	2	3	0.00
14/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	2360	3	2	3	0.00
14/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2179	2	2	2	0.00
14/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	3539	3	4	3	0.00
14/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	3316	3	3	3	0.00
14/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	3427	3	3	3	0.00
14/12/2011	R204 On 02-February-12			Bond Future	8.01	101.6510	100.9872	101.6510	3,543.00
14/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	5114	6	5	6	0.00
14/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	5340	6	5	6	0.00
14/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	4889	6	5	6	0.00
14/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	187	0	0	0	540.00
14/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	1340	2	1	2	0.00
14/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	408	1	0	1	0.00
14/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	3102	3	3	3	0.00
14/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	1387	1	1	1	540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	137	0	0	0	0.00
14/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	4237	4	4	4	0.00
14/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	100	0	0	0	0.00
14/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	117	0	0	0	0.00
14/12/2011	R204 On 03-May-12			Bond Future	8.11	103.1252	102.4485	103.1252	0.00
14/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	4307	5	4	5	0.00
14/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	4480	5	4	5	0.00
14/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	4137	5	4	5	0.00
14/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	1244	1	1	1	0.00
14/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	1104	1	1	1	0.00
14/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	1172	1	1	1	0.00
14/12/2011	R204 On 02-August-12			Bond Future	8.21	100.6492	99.9667	100.6492	0.00
14/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	3703	4	4	4	0.00
14/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	3561	4	4	4	0.00
14/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	3848	4	4	4	0.00
14/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	2233	2	2	2	0.00
14/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	2423	2	2	2	0.00
14/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	2327	2	2	2	0.00
14/12/2011	R204 On 01-November-12			Bond Future	8.32	102.1667	101.4806	102.1667	0.00
14/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	2764	3	3	3	0.00
14/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	2659	3	3	3	0.00
14/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	2870	3	3	3	0.00
14/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	4153	4	4	4	0.00
14/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	4419	4	4	4	0.00
14/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	4285	4	4	4	0.00
14/12/2011	R206 On 02-February-12			Bond Future	6.35	102.7788	102.5363	102.7788	300.00
14/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	2951	3	3	3	0.00
14/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	2864	3	3	3	0.00
14/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3039	3	3	3	0.00
14/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R206 On 03-May-12			Bond Future	6.43	104.2707	104.0231	104.2707	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
14/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	1829	2	2	2	0.00
14/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	1764	2	2	2	0.00
14/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	1895	2	2	2	0.00
14/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	127	0	0	0	0.00
14/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	152	0	0	0	0.00
14/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	139	0	0	0	0.00
14/12/2011	R206 On 02-August-12			Bond Future	6.49	102.0818	101.8329	102.0818	0.00
14/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1519	2	2	2	0.00
14/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1566	2	2	2	0.00
14/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1472	2	1	2	0.00
14/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	504	0	1	0	0.00
14/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	463	0	0	0	0.00
14/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	483	0	0	0	0.00
14/12/2011	R206 On 01-November-12			Bond Future	6.56	103.6184	103.3721	103.6184	0.00
14/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	767	1	1	1	0.00
14/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	791	1	1	1	0.00
14/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	742	1	1	1	0.00
14/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1436	1	1	1	0.00
14/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1370	1	1	1	0.00
14/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1404	1	1	1	0.00
14/12/2011	R207 On 02-February-12			Bond Future	8.27	95.2761	94.5771	95.2761	47,374.00
14/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	4096	5	4	5	0.00
14/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	4329	5	4	5	0.00
14/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	3866	4	4	4	0.00
14/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	64	0	0	0	1,920.00
14/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	2014	3	2	3	0.00
14/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	219	0	0	0	640.00
14/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	430	1	0	1	0.00
14/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	2808	2	3	2	640.00
14/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	776	1	1	1	1,920.00
14/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	3745	3	4	3	0.00
14/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	224	0	0	0	0.00
14/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	5344	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
14/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	164	0	0	0	0.00
14/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	192	0	0	0	0.00
14/12/2011	R207 On 03-May-12			Bond Future	8.38	96.6597	95.9484	96.6597	0.00
14/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	3720	4	4	4	0.00
14/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	3886	4	4	4	0.00
14/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	3558	4	4	4	0.00
14/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1856	2	2	2	0.00
14/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1662	1	2	1	0.00
14/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1757	2	2	2	0.00
14/12/2011	R207 On 02-August-12			Bond Future	8.48	94.4827	93.7609	94.4827	0.00
14/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	4036	4	4	4	0.00
14/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	3885	4	4	4	0.00
14/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	4189	5	4	5	0.00
14/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	2542	2	3	2	0.00
14/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2749	2	3	2	0.00
14/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	2644	2	3	2	0.00
14/12/2011	R207 On 01-November-12			Bond Future	8.59	95.9050	95.1743	95.9050	0.00
14/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3003	3	3	3	0.00
14/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	2891	3	3	3	0.00
14/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	3117	3	3	3	0.00
14/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	4570	4	5	4	0.00
14/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	4861	4	5	4	0.00
14/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	4714	4	5	4	0.00
14/12/2011	R208 On 02-February-12			Bond Future	8.31	93.3179	92.5325	93.3179	14,084.00
14/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	4167	5	4	5	0.00
14/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	4416	5	4	5	0.00
14/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	3922	5	4	5	0.00
14/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	69	0	0	0	2,880.00
14/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	2147	3	2	3	0.00
14/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	206	0	0	0	960.00
14/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	424	1	0	1	0.00
14/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	2886	2	3	2	960.00
14/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	735	1	1	1	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
14/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	3903	3	4	3	0.00
14/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	228	0	0	0	0.00
14/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	5339	5	5	5	0.00
14/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	164	0	0	0	0.00
14/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	193	0	0	0	0.00
14/12/2011	R208 On 03-May-12			Bond Future	8.40	91.2715	90.4763	91.2715	0.00
14/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	4754	5	5	5	0.00
14/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	4564	5	5	5	0.00
14/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	4946	6	5	6	0.00
14/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	1308	1	1	1	0.00
14/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1476	1	1	1	0.00
14/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	1390	1	1	1	0.00
14/12/2011	R208 On 02-August-12			Bond Future	8.49	92.6540	91.8498	92.6540	0.00
14/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	4346	5	4	5	0.00
14/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	4511	5	5	5	0.00
14/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	4184	5	4	5	0.00
14/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	3017	3	3	3	0.00
14/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2792	2	3	2	0.00
14/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2902	3	3	3	0.00
14/12/2011	R208 On 01-November-12			Bond Future	8.59	90.6518	89.8405	90.6518	0.00
14/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	3117	3	3	3	0.00
14/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	3240	4	3	4	0.00
14/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	2997	3	3	3	0.00
14/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	5153	5	5	5	0.00
14/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	4833	4	5	4	0.00
14/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	4991	5	5	5	0.00
14/12/2011	R209 On 02-February-12			Bond Future	9.17	75.1526	74.0543	75.1526	2,936.00
14/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	1706	2	2	2	0.00
14/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	1868	2	2	2	0.00
14/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	1554	2	2	2	0.00
14/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	3181	3	3	3	0.00
14/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	2731	2	3	2	0.00
14/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2949	2	3	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
14/12/2011	R209 On 03-May-12			Bond Future	9.25	73.0986	71.9788	73.0986	0.00
14/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	2921	3	3	3	0.00
14/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	3082	4	3	4	0.00
14/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	2764	3	3	3	0.00
14/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	4978	4	5	4	0.00
14/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	4534	4	5	4	0.00
14/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	4752	4	5	4	0.00
14/12/2011	R209 On 02-August-12			Bond Future	9.32	74.2036	73.0692	74.2036	0.00
14/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	4607	5	5	5	0.00
14/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	4435	5	4	5	0.00
14/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	4790	5	5	5	0.00
14/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4935	4	5	4	0.00
14/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	5311	5	5	5	0.00
14/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	5116	5	5	5	0.00
14/12/2011	R209 On 01-November-12			Bond Future	9.40	72.1739	71.0334	72.1739	0.00
14/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	4241	5	4	5	0.00
14/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	4089	5	4	5	0.00
14/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	4397	5	4	5	0.00
14/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	6949	6	7	6	0.00
14/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	7401	7	7	7	0.00
14/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	7171	7	7	7	0.00
14/12/2011	R210 On 02-February-12			Bond Future	139.11	138.7358	139.1097	138.7358	755.00
14/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	8110	8	8	8	0.00
14/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	8060	8	8	8	0.00
14/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	8160	8	8	8	0.00
14/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R211 On 02-February-12			Bond Future	115.95	115.6686	115.9503	115.6686	480.00
14/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	5450	5	5	5	0.00
14/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	5400	5	5	5	0.00
14/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5500	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
14/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R212 On 02-February-12			Bond Future	112.27	112.2675	112.2730	112.2675	2,677.00
14/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	3773	4	4	4	0.00
14/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	3823	4	4	4	0.00
14/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	3723	4	4	4	0.00
14/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
14/12/2011	R213 On 02-February-12			Bond Future	9.19	84.6965	83.5402	84.6965	487.00
14/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	1658	2	2	2	0.00
14/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	1508	2	2	2	0.00
14/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	1818	2	2	2	0.00
14/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	2905	2	3	2	0.00
14/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	3373	3	3	3	0.00
14/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	3133	3	3	3	0.00
14/12/2011	R213 On 03-May-12			Bond Future	9.28	82.3880	81.2116	82.3880	0.00
14/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	3733	4	4	4	0.00
14/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	3553	4	4	4	0.00
14/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	3919	5	4	5	0.00
14/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	3755	3	4	3	0.00
14/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	4138	4	4	4	0.00
14/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3942	3	4	3	0.00
14/12/2011	R213 On 02-August-12			Bond Future	9.36	83.6337	82.4448	83.6337	0.00
14/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	4569	5	5	5	0.00
14/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	4754	5	5	5	0.00
14/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	4396	5	4	5	0.00
14/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	5577	5	6	5	0.00
14/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	5189	5	5	5	0.00
14/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	5376	5	5	5	0.00
14/12/2011	R213 On 01-November-12			Bond Future	9.45	81.3585	80.1511	81.3585	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
14/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	4187	5	4	5	0.00
14/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	4342	5	4	5	0.00
14/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	4035	5	4	5	0.00
14/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	7757	7	8	7	0.00
14/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	7294	7	7	7	0.00
14/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	7523	7	8	7	0.00
14/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00