



Derivatives Weekly Statistics Report

From: 30/01/2012 To: 02/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	AL7T On 02-February-12			Index Future	420.70	419.6140	420.7010	419.6140	0.00
01/02/2012	AL7T On 03-May-12			Index Future	426.59	425.4960	426.5920	425.4960	16.00
01/02/2012	AL7T On 02-August-12			Index Future	433.05	431.9370	433.0480	431.9370	0.00
01/02/2012	ALBI On 02-February-12			Index Future	383.00	382.0100	383.0030	382.0100	123.00
01/02/2012	ALBI On 03-May-12			Index Future	388.37	387.3660	388.3670	387.3660	914.00
01/02/2012	ALBI On 02-August-12			Index Future	394.24	393.2290	394.2440	393.2290	118.00
01/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CAAN On 30-March-12			Can-Do Future	0.10	0.1234	0.1034	0.1234	0.00
01/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1503	0.1736	0.1503	100,000.00
01/02/2012	CAAT On 29-February-12			Can-Do Future	0.04	0.0587	0.0432	0.0587	12,500.00
01/02/2012	CAAV On 29-February-12			Can-Do Future	0.11	0.0820	0.1128	0.0820	12,987.00
01/02/2012	CAAW On 20-April-12			Any day expiry	7.80	7.8827	7.8021	7.8827	0.00
01/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	139	0	0	0	0.00
01/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	151	0	0	0	0.00
01/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	128	0	0	0	0.00
01/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	476	0	0	0	0.00
01/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	399	0	0	0	0.00
01/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	437	0	0	0	0.00
01/02/2012	CAAX On 30-March-12			Can-Do Future	0.08	0.0932	0.0765	0.0932	12,500.00
01/02/2012	CAAY On 30-April-12			Can-Do Future	0.08	0.0872	0.0753	0.0872	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	DAAA On 29-March-12			Any day expiry	7.78	7.9000	7.7772	7.9000	966.00
01/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	149	0	0	0	0.00
01/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	134	0	0	0	0.00
01/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	166	0	0	0	0.00
01/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	239	0	0	0	0.00
01/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	307	0	0	0	0.00
01/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	272	0	0	0	0.00
01/02/2012	GOVI On 02-February-12			GOVI	383.89	382.9450	383.8910	382.9450	0.00
01/02/2012	GOVI On 02-February-12	369.00	Call	GOVI	148910	14	15	14	0.00
01/02/2012	GOVI On 02-February-12	369.01	Call	GOVI	148810	14	15	14	0.00
01/02/2012	GOVI On 02-February-12	368.99	Call	GOVI	149010	14	15	14	0.00
01/02/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 03-May-12			GOVI	389.27	388.3130	389.2670	388.3130	181.00
01/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	72670	6	7	6	0.00
01/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	72570	6	7	6	0.00
01/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	72770	6	7	6	0.00
01/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-August-12			GOVI	395.16	394.1910	395.1580	394.1910	0.00
01/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	51580	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	51480	4	5	4	0.00
01/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	51680	4	5	4	0.00
01/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
01/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2012	IGOV On 02-February-12			Index Future	168.11	168.3010	168.1080	168.3010	113.00
01/02/2012	IGOV On 03-May-12			Index Future	170.46	170.6600	170.4620	170.6600	514.00
01/02/2012	IGOV On 02-August-12			Index Future	173.04	173.2430	173.0420	173.2430	0.00
01/02/2012	ILBI On 02-February-12			Index Future	456.34	456.3430	456.3430	456.3430	0.00
01/02/2012	ILBI On 03-May-12			Index Future	463.63	463.6340	463.6340	463.6340	0.00
01/02/2012	ILBI On 02-August-12			Index Future	473.37	473.3650	473.3650	473.3650	152.00
01/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
01/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	2,390.00
01/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.3900	94.4000	94.3900	0.00
01/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
01/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	2,890.00
01/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3400	94.3500	94.3400	0.00
01/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.69	94.3000	94.3100	94.3000	44,760.00
01/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	940.00

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01/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.91	94.0700	94.0900	94.0700	790.00
01/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.06	93.9100	93.9400	93.9100	1,250.00
01/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.25	93.7100	93.7500	93.7100	1,500.00
01/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.45	93.5100	93.5500	93.5100	1,000.00
01/02/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2012	OTH1 On 02-February-12			Index Future	377.57	376.3600	377.5660	376.3600	0.00
01/02/2012	R157 On 02-February-12			Bond Future	6.39	127.6856	127.9127	127.6856	4,743.00
01/02/2012	R157 On 02-February-12	8.50	Call	Bond Future	7320	7	7	7	0.00
01/02/2012	R157 On 02-February-12	8.55	Call	Bond Future	7487	7	7	7	0.00
01/02/2012	R157 On 02-February-12	8.45	Call	Bond Future	7153	7	7	7	0.00

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01/02/2012	R157 On 02-February-12	6.55	Call	Bond Future	572	0	1	0	0.00
01/02/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
01/02/2012	R157 On 02-February-12	7.05	Call	Bond Future	2349	2	2	2	0.00
01/02/2012	R157 On 02-February-12	6.25	Call	Bond Future	0	0	0	0	3,960.00
01/02/2012	R157 On 02-February-12	6.45	Call	Bond Future	229	0	0	0	1,320.00
01/02/2012	R157 On 02-February-12	6.65	Call	Bond Future	930	1	1	1	0.00
01/02/2012	R157 On 02-February-12	7.20	Call	Bond Future	2876	3	3	3	0.00
01/02/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	3,960.00
01/02/2012	R157 On 02-February-12	6.65	Put	Bond Future	0	0	0	0	1,320.00
01/02/2012	R157 On 02-February-12	6.45	Put	Bond Future	16	0	0	0	0.00
01/02/2012	R157 On 02-February-12	7.05	Put	Bond Future	0	0	0	0	130.00
01/02/2012	R157 On 02-February-12	6.25	Put	Bond Future	510	1	1	1	0.00
01/02/2012	R157 On 02-February-12	6.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 02-February-12	6.00	Put	Bond Future	1421	2	1	2	0.00
01/02/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 03-May-12			Bond Future	6.46	122.6718	122.8996	122.6718	10,880.00
01/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5837	6	6	6	0.00
01/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5994	6	6	6	0.00
01/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5680	5	6	5	0.00
01/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	451	0	0	0	1,500.00
01/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	833	1	1	1	0.00
01/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	1360	1	1	1	0.00
01/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	375	0	0	0	1,500.00
01/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	682	1	1	1	1,500.00
01/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
01/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1141	1	1	1	0.00
01/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
01/02/2012	R157 On 02-August-12			Bond Future	6.48	124.5290	124.7586	124.5290	0.00
01/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4722	5	5	5	0.00
01/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	4587	4	5	4	0.00

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01/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4857	5	5	5	0.00
01/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	114	0	0	0	0.00
01/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	139	0	0	0	0.00
01/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	126	0	0	0	0.00
01/02/2012	R157 On 01-November-12			Bond Future	6.51	119.6439	119.8750	119.6439	0.00
01/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	2286	2	2	2	0.00
01/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	2193	2	2	2	0.00
01/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	2381	2	2	2	0.00
01/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	848	1	1	1	0.00
01/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	942	1	1	1	0.00
01/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	894	1	1	1	0.00
01/02/2012	R157 On 07-February-13			Bond Future	6.50	121.7367	121.9874	121.7367	0.00
01/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1902	0	2	0	0.00
01/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1979	1	2	1	0.00
01/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1827	0	2	0	0.00
01/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1319	0	1	0	0.00
01/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1214	0	1	0	0.00
01/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1265	0	1	0	0.00
01/02/2012	R186 On 02-February-12			Bond Future	8.12	121.1275	121.6824	121.1275	22,921.00
01/02/2012	R186 On 02-February-12	9.00	Call	Bond Future	8163	8	8	8	0.00
01/02/2012	R186 On 02-February-12	9.05	Call	Bond Future	8603	8	9	8	0.00
01/02/2012	R186 On 02-February-12	8.95	Call	Bond Future	7720	7	8	7	0.00
01/02/2012	R186 On 02-February-12	7.75	Call	Bond Future	0	0	0	0	6,000.00
01/02/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
01/02/2012	R186 On 02-February-12	13.25	Call	Bond Future	38012	37	38	37	0.00
01/02/2012	R186 On 02-February-12	98.00	Call	Bond Future	109786	109	110	109	0.00
01/02/2012	R186 On 02-February-12	8.00	Call	Bond Future	19	0	0	0	100.00
01/02/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	8.00	Put	Bond Future	1209	2	1	2	0.00
01/02/2012	R186 On 02-February-12	6.75	Put	Bond Future	14530	15	15	15	0.00
01/02/2012	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	7.75	Put	Bond Future	3703	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
01/02/2012	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	100.00
01/02/2012	R186 On 03-May-12			Bond Future	8.20	122.8199	123.3833	122.8199	26,902.00
01/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7970	8	8	8	0.00
01/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	8343	8	8	8	0.00
01/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	7601	7	8	7	0.00
01/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1630	2	2	2	2,250.00
01/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2873	3	3	3	750.00
01/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	4537	4	5	4	0.00
01/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6877	7	7	7	0.00
01/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	848	1	1	1	2,250.00
01/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1684	2	2	2	750.00
01/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2844	3	3	3	0.00
01/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	688	1	1	1	0.00
01/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4525	5	5	5	0.00
01/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	556	1	1	1	0.00
01/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	619	1	1	1	0.00
01/02/2012	R186 On 02-August-12			Bond Future	8.26	119.3913	119.9635	119.3913	0.00
01/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	7634	7	8	7	0.00
01/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7925	7	8	7	0.00
01/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4991	4	5	4	8,750.00
01/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	7349	7	7	7	0.00
01/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3318	3	3	3	0.00
01/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5095	5	5	5	0.00
01/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3003	3	3	3	0.00
01/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3156	3	3	3	0.00
01/02/2012	R186 On 01-November-12			Bond Future	8.32	121.2374	121.8179	121.2374	0.00
01/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	8283	8	8	8	0.00
01/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	8552	8	9	8	0.00
01/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	8017	8	8	8	0.00
01/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4612	5	5	5	0.00
01/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4266	4	4	4	0.00
01/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4436	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
01/02/2012	R186 On 07-February-13			Bond Future	8.38	118.0593	118.6653	118.0593	0.00
01/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7642	0	8	0	0.00
01/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7883	1	8	1	0.00
01/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	7412	0	7	0	0.00
01/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6806	0	7	0	0.00
01/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6381	0	6	0	0.00
01/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6587	0	7	0	0.00
01/02/2012	R189 On 02-February-12			Bond Future	218.87	218.9090	218.8651	218.9090	0.00
01/02/2012	R189 On 02-February-12	218.00	Call	Bond Future	865	1	1	1	0.00
01/02/2012	R189 On 02-February-12	217.95	Call	Bond Future	915	1	1	1	0.00
01/02/2012	R189 On 02-February-12	218.05	Call	Bond Future	815	1	1	1	0.00
01/02/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 03-May-12			Bond Future	215.63	215.6710	215.6282	215.6710	0.00
01/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	628	1	1	1	0.00
01/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	578	1	1	1	0.00
01/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	678	1	1	1	0.00
01/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 02-February-12			Bond Future	248.86	248.8604	248.8577	248.8604	0.00
01/02/2012	R197 On 02-February-12	237.00	Call	Bond Future	11858	12	12	12	0.00
01/02/2012	R197 On 02-February-12	237.05	Call	Bond Future	11808	12	12	12	0.00
01/02/2012	R197 On 02-February-12	236.95	Call	Bond Future	11908	12	12	12	0.00
01/02/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 03-May-12			Bond Future	252.34	252.3494	252.3426	252.3494	965.00
01/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1343	1	1	1	0.00
01/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1293	1	1	1	0.00
01/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1393	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
01/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 02-February-12			Bond Future	5.95	108.2524	108.4208	108.2524	2,709.00
01/02/2012	R201 On 02-February-12	8.25	Call	Bond Future	6036	6	6	6	0.00
01/02/2012	R201 On 02-February-12	8.30	Call	Bond Future	6162	6	6	6	0.00
01/02/2012	R201 On 02-February-12	8.20	Call	Bond Future	5909	6	6	6	0.00
01/02/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 03-May-12			Bond Future	5.98	109.7688	109.9382	109.7688	968.00
01/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4300	4	4	4	0.00
01/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4181	4	4	4	0.00
01/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4418	4	4	4	0.00
01/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	0	0	0.00
01/02/2012	R201 On 02-August-12			Bond Future	5.96	107.0234	107.1932	107.0234	0.00
01/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3476	3	3	3	0.00
01/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3578	3	4	3	0.00
01/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3374	3	3	3	0.00
01/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	68	0	0	0	0.00
01/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	55	0	0	0	0.00
01/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	61	0	0	0	0.00
01/02/2012	R201 On 01-November-12			Bond Future	5.92	108.6748	108.8479	108.6748	0.00
01/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1655	2	2	2	0.00
01/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1585	2	2	2	0.00
01/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1727	2	2	2	0.00
01/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	460	1	0	1	0.00
01/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	519	1	1	1	0.00
01/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	489	1	0	1	0.00
01/02/2012	R201 On 07-February-13			Bond Future	5.82	106.1609	106.3473	106.1609	0.00
01/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1404	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
01/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1346	0	1	0	0.00
01/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1462	1	1	1	0.00
01/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	600	0	1	0	0.00
01/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	662	0	1	0	0.00
01/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	631	0	1	0	0.00
01/02/2012	R202 On 02-February-12			Bond Future	186.37	186.9666	186.3740	186.9666	0.00
01/02/2012	R202 On 02-February-12	177.00	Call	Bond Future	9374	10	9	10	0.00
01/02/2012	R202 On 02-February-12	176.95	Call	Bond Future	9424	10	9	10	0.00
01/02/2012	R202 On 02-February-12	177.05	Call	Bond Future	9324	10	9	10	0.00
01/02/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12			Bond Future	188.98	189.5876	188.9839	189.5876	36,955.00
01/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	966	0	1	0	0.00
01/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	1066	0	1	0	0.00
01/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	1016	0	1	0	0.00
01/02/2012	R203 On 02-February-12			Bond Future	7.08	108.3078	108.6039	108.3078	1,720.00
01/02/2012	R203 On 02-February-12	8.75	Call	Bond Future	7509	7	8	7	0.00
01/02/2012	R203 On 02-February-12	8.80	Call	Bond Future	7724	7	8	7	0.00
01/02/2012	R203 On 02-February-12	8.70	Call	Bond Future	7294	7	7	7	0.00
01/02/2012	R203 On 02-February-12	6.95	Call	Bond Future	3	0	0	0	2,640.00
01/02/2012	R203 On 02-February-12	7.20	Call	Bond Future	564	0	1	0	880.00
01/02/2012	R203 On 02-February-12	7.35	Call	Bond Future	1257	1	1	1	0.00
01/02/2012	R203 On 02-February-12	7.95	Call	Bond Future	3995	4	4	4	0.00
01/02/2012	R203 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	2,640.00
01/02/2012	R203 On 02-February-12	7.35	Put	Bond Future	0	0	0	0	880.00
01/02/2012	R203 On 02-February-12	7.20	Put	Bond Future	6	0	0	0	0.00
01/02/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R203 On 02-February-12	6.95	Put	Bond Future	622	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
01/02/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R203 On 03-May-12			Bond Future	7.16	105.6665	105.9638	105.6665	3,536.00
01/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6889	7	7	7	0.00
01/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	7094	7	7	7	0.00
01/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6685	6	7	6	0.00
01/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	863	1	1	1	4,200.00
01/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	3138	3	3	3	0.00
01/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	1174	1	1	1	1,400.00
01/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1971	2	2	2	0.00
01/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	682	1	1	1	1,400.00
01/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	308	0	0	0	4,200.00
01/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1228	1	1	1	0.00
01/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	20	0	0	0	0.00
01/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1597	2	2	2	0.00
01/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	14	0	0	0	0.00
01/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	16	0	0	0	0.00
01/02/2012	R203 On 02-August-12			Bond Future	7.22	107.2666	107.5684	107.2666	0.00
01/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5792	6	6	6	0.00
01/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5962	6	6	6	0.00
01/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5623	5	6	5	0.00
01/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	475	1	0	1	0.00
01/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	409	0	0	0	0.00
01/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	441	1	0	1	0.00
01/02/2012	R203 On 01-November-12			Bond Future	7.28	104.7618	105.0708	104.7618	0.00
01/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3578	3	4	3	0.00
01/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3707	4	4	4	0.00
01/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3449	3	3	3	0.00
01/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1741	2	2	2	0.00
01/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1596	2	2	2	0.00
01/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1668	2	2	2	0.00
01/02/2012	R203 On 07-February-13			Bond Future	7.34	106.5926	106.9172	106.5926	0.00
01/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1336	0	1	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
01/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1276	0	1	0	0.00
01/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1402	0	1	0	0.00
01/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4535	3	5	3	0.00
01/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4816	4	5	4	0.00
01/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4672	4	5	4	0.00
01/02/2012	R204 On 02-February-12			Bond Future	7.39	104.0372	104.2699	104.0372	3,450.00
01/02/2012	R204 On 02-February-12	9.00	Call	Bond Future	8279	8	8	8	0.00
01/02/2012	R204 On 02-February-12	9.05	Call	Bond Future	8523	8	9	8	0.00
01/02/2012	R204 On 02-February-12	8.95	Call	Bond Future	8035	8	8	8	0.00
01/02/2012	R204 On 02-February-12	7.50	Call	Bond Future	599	0	1	0	0.00
01/02/2012	R204 On 02-February-12	7.25	Call	Bond Future	3	0	0	0	540.00
01/02/2012	R204 On 02-February-12	8.00	Call	Bond Future	3236	3	3	3	0.00
01/02/2012	R204 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	540.00
01/02/2012	R204 On 02-February-12	7.50	Put	Bond Future	10	0	0	0	0.00
01/02/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R204 On 02-February-12	7.25	Put	Bond Future	771	1	1	1	0.00
01/02/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R204 On 03-May-12			Bond Future	7.47	105.4975	105.7328	105.4975	3,126.00
01/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6491	6	6	6	0.00
01/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6722	7	7	7	0.00
01/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	506	1	1	1	550.00
01/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	2294	2	2	2	0.00
01/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	6261	6	6	6	0.00
01/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	83	0	0	0	0.00
01/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3025	3	3	3	0.00
01/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	861	1	1	1	550.00
01/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	61	0	0	0	0.00
01/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	71	0	0	0	0.00
01/02/2012	R204 On 02-August-12			Bond Future	7.54	103.0646	103.3020	103.0646	0.00
01/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5594	5	6	5	0.00
01/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5409	5	5	5	0.00
01/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5776	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	826	1	1	1	0.00
01/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	936	1	1	1	0.00
01/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	882	1	1	1	0.00
01/02/2012	R204 On 01-November-12			Bond Future	7.61	104.6543	104.8932	104.6543	0.00
01/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	4071	4	4	4	0.00
01/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3925	4	4	4	0.00
01/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	4219	4	4	4	0.00
01/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2090	2	2	2	0.00
01/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2272	2	2	2	0.00
01/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2180	2	2	2	0.00
01/02/2012	R204 On 07-February-13			Bond Future	7.67	102.4483	102.7014	102.4483	0.00
01/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	4263	1	4	1	0.00
01/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4400	2	4	2	0.00
01/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	4128	1	4	1	0.00
01/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2806	0	3	0	0.00
01/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2617	0	3	0	0.00
01/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2710	0	3	0	0.00
01/02/2012	R206 On 02-February-12			Bond Future	5.83	103.3710	103.4852	103.3710	0.00
01/02/2012	R206 On 02-February-12	8.00	Call	Bond Future	3900	4	4	4	0.00
01/02/2012	R206 On 02-February-12	8.05	Call	Bond Future	3988	4	4	4	0.00
01/02/2012	R206 On 02-February-12	7.95	Call	Bond Future	3813	4	4	4	0.00
01/02/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R206 On 03-May-12			Bond Future	5.86	104.8198	104.9342	104.8198	300.00
01/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2602	2	3	2	0.00
01/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2680	3	3	3	0.00
01/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2524	2	3	2	0.00
01/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	0	0	0.00
01/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	0	0	0.00
01/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	0	0	0.00
01/02/2012	R206 On 02-August-12			Bond Future	5.81	102.6429	102.7576	102.6429	0.00
01/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1996	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
01/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	2059	2	2	2	0.00
01/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1933	2	2	2	0.00
01/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	40	0	0	0	0.00
01/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	31	0	0	0	0.00
01/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	35	0	0	0	0.00
01/02/2012	R206 On 01-November-12			Bond Future	5.71	104.2263	104.3439	104.2263	0.00
01/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	682	1	1	1	0.00
01/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	719	1	1	1	0.00
01/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	647	1	1	1	0.00
01/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	369	1	0	1	0.00
01/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	327	1	0	1	0.00
01/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	347	1	0	1	0.00
01/02/2012	R206 On 07-February-13			Bond Future	5.43	102.2806	102.4104	102.2806	0.00
01/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	753	0	1	0	0.00
01/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	722	0	1	0	0.00
01/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	785	0	1	0	0.00
01/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	230	0	0	0	0.00
01/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	256	0	0	0	0.00
01/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	243	0	0	0	0.00
01/02/2012	R207 On 02-February-12			Bond Future	7.63	97.9359	98.2423	97.9359	18,047.00
01/02/2012	R207 On 02-February-12	9.00	Call	Bond Future	7569	7	8	7	0.00
01/02/2012	R207 On 02-February-12	9.05	Call	Bond Future	7830	8	8	8	0.00
01/02/2012	R207 On 02-February-12	8.95	Call	Bond Future	7307	7	7	7	0.00
01/02/2012	R207 On 02-February-12	7.35	Call	Bond Future	0	0	0	0	1,920.00
01/02/2012	R207 On 02-February-12	7.65	Call	Bond Future	231	0	0	0	640.00
01/02/2012	R207 On 02-February-12	7.85	Call	Bond Future	1287	1	1	1	0.00
01/02/2012	R207 On 02-February-12	8.50	Call	Bond Future	4903	5	5	5	0.00
01/02/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	1,920.00
01/02/2012	R207 On 02-February-12	7.85	Put	Bond Future	0	0	0	0	640.00
01/02/2012	R207 On 02-February-12	7.65	Put	Bond Future	92	0	0	0	0.00
01/02/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R207 On 02-February-12	7.35	Put	Bond Future	1615	2	2	2	0.00
01/02/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R207 On 03-May-12			Bond Future	7.71	99.3092	99.6181	99.3092	24,935.00
01/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5809	6	6	6	0.00
01/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	6046	6	6	6	0.00
01/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5570	5	6	5	0.00
01/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	951	1	1	1	2,400.00
01/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1426	1	1	1	800.00
01/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2547	2	3	2	0.00
01/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3749	4	4	4	0.00
01/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	504	1	1	1	2,400.00
01/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	938	1	1	1	800.00
01/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1770	2	2	2	0.00
01/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	198	0	0	0	0.00
01/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2433	3	2	3	0.00
01/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	152	0	0	0	0.00
01/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	176	0	0	0	0.00
01/02/2012	R207 On 02-August-12			Bond Future	7.78	97.1730	97.4893	97.1730	0.00
01/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	6120	6	6	6	0.00
01/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5924	6	6	6	0.00
01/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	6313	6	6	6	0.00
01/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	937	1	1	1	0.00
01/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1059	1	1	1	0.00
01/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	999	1	1	1	0.00
01/02/2012	R207 On 01-November-12			Bond Future	7.85	98.6727	98.9906	98.6727	0.00
01/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4544	4	5	4	0.00
01/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4386	4	4	4	0.00
01/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4703	5	5	5	0.00
01/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2340	3	2	3	0.00
01/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2540	3	3	3	0.00
01/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2439	3	2	3	0.00
01/02/2012	R207 On 07-February-13			Bond Future	7.91	96.7563	97.0897	96.7563	0.00
01/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4791	1	5	1	0.00
01/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4940	2	5	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
01/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4643	1	5	1	0.00
01/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3161	0	3	0	0.00
01/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2956	0	3	0	0.00
01/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3057	0	3	0	0.00
01/02/2012	R208 On 02-February-12			Bond Future	7.68	96.0800	96.3476	96.0800	8,905.00
01/02/2012	R208 On 02-February-12	9.00	Call	Bond Future	7789	8	8	8	0.00
01/02/2012	R208 On 02-February-12	9.05	Call	Bond Future	8068	8	8	8	0.00
01/02/2012	R208 On 02-February-12	8.95	Call	Bond Future	7509	7	8	7	0.00
01/02/2012	R208 On 02-February-12	7.45	Call	Bond Future	0	0	0	0	2,880.00
01/02/2012	R208 On 02-February-12	7.70	Call	Bond Future	220	0	0	0	960.00
01/02/2012	R208 On 02-February-12	7.90	Call	Bond Future	1353	1	1	1	0.00
01/02/2012	R208 On 02-February-12	8.55	Call	Bond Future	5227	5	5	5	0.00
01/02/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	2,880.00
01/02/2012	R208 On 02-February-12	7.90	Put	Bond Future	0	0	0	0	960.00
01/02/2012	R208 On 02-February-12	7.70	Put	Bond Future	102	0	0	0	0.00
01/02/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R208 On 02-February-12	7.45	Put	Bond Future	1454	2	1	2	0.00
01/02/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R208 On 03-May-12			Bond Future	7.76	94.0376	94.3048	94.0376	9,269.00
01/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	7297	7	7	7	0.00
01/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	7557	7	8	7	0.00
01/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	7039	7	7	7	0.00
01/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	1040	1	1	1	3,000.00
01/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1556	1	2	1	1,000.00
01/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2772	3	3	3	0.00
01/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	4067	4	4	4	0.00
01/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	545	1	1	1	3,000.00
01/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1011	1	1	1	1,000.00
01/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	1904	2	2	2	0.00
01/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	122	0	0	0	0.00
01/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2620	3	3	3	0.00
01/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	90	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
01/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	105	0	0	0	0.00
01/02/2012	R208 On 02-August-12			Bond Future	7.82	95.4583	95.7311	95.4583	0.00
01/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	6433	6	6	6	0.00
01/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6646	6	7	6	0.00
01/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	6222	6	6	6	0.00
01/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1173	1	1	1	0.00
01/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1046	1	1	1	0.00
01/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1108	1	1	1	0.00
01/02/2012	R208 On 01-November-12			Bond Future	7.88	93.5335	93.8112	93.5335	0.00
01/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4835	4	5	4	0.00
01/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	5006	5	5	5	0.00
01/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4666	4	5	4	0.00
01/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	2851	3	3	3	0.00
01/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2628	3	3	3	0.00
01/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2738	3	3	3	0.00
01/02/2012	R208 On 07-February-13			Bond Future	7.94	95.1746	95.4619	95.1746	0.00
01/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	4383	0	4	0	0.00
01/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	4239	0	4	0	0.00
01/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4534	0	5	0	0.00
01/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	3916	0	4	0	0.00
01/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4183	0	4	0	0.00
01/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4045	0	4	0	0.00
01/02/2012	R209 On 02-February-12			Bond Future	8.57	78.3933	78.6963	78.3933	1,199.00
01/02/2012	R209 On 02-February-12	9.00	Call	Bond Future	3399	3	3	3	0.00
01/02/2012	R209 On 02-February-12	8.95	Call	Bond Future	3015	3	3	3	0.00
01/02/2012	R209 On 02-February-12	9.05	Call	Bond Future	3779	3	4	3	0.00
01/02/2012	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R209 On 03-May-12			Bond Future	8.64	76.3500	76.6571	76.3500	2,042.00
01/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	4218	4	4	4	0.00
01/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3963	4	4	4	0.00
01/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	4480	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
01/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1253	1	1	1	0.00
01/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1499	2	1	2	0.00
01/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1371	1	1	1	0.00
01/02/2012	R209 On 02-August-12			Bond Future	8.70	77.5073	77.8189	77.5073	0.00
01/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6929	6	7	6	0.00
01/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	6693	6	7	6	0.00
01/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	7167	7	7	7	0.00
01/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2562	2	3	2	0.00
01/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2819	3	3	3	0.00
01/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2688	2	3	2	0.00
01/02/2012	R209 On 01-November-12			Bond Future	8.75	75.5575	75.8733	75.5575	0.00
01/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	6561	6	7	6	0.00
01/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	6352	6	6	6	0.00
01/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6772	6	7	6	0.00
01/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4484	4	4	4	0.00
01/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4824	4	5	4	0.00
01/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4651	4	5	4	0.00
01/02/2012	R209 On 07-February-13			Bond Future	8.81	76.8752	77.2109	76.8752	0.00
01/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	7222	1	7	1	0.00
01/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	7426	2	7	2	0.00
01/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	7020	1	7	1	0.00
01/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	5928	0	6	0	0.00
01/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5575	0	6	0	0.00
01/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5749	0	6	0	0.00
01/02/2012	R210 On 02-February-12			Bond Future	139.52	139.7022	139.5201	139.7022	20.00
01/02/2012	R210 On 02-February-12	131.00	Call	Bond Future	8520	9	9	9	0.00
01/02/2012	R210 On 02-February-12	131.05	Call	Bond Future	8470	9	8	9	0.00
01/02/2012	R210 On 02-February-12	130.95	Call	Bond Future	8570	9	9	9	0.00
01/02/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 03-May-12			Bond Future	139.72	139.9034	139.7178	139.9034	735.00
01/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	718	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
01/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	768	1	1	1	0.00
01/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	668	1	1	1	0.00
01/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 02-February-12			Bond Future	116.64	116.6502	116.6369	116.6502	0.00
01/02/2012	R211 On 02-February-12	110.50	Call	Bond Future	6137	6	6	6	0.00
01/02/2012	R211 On 02-February-12	110.55	Call	Bond Future	6087	6	6	6	0.00
01/02/2012	R211 On 02-February-12	110.45	Call	Bond Future	6187	6	6	6	0.00
01/02/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 03-May-12			Bond Future	118.27	118.2856	118.2702	118.2856	480.00
01/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	70	0	0	0	0.00
01/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	20	0	0	0	0.00
01/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	120	0	0	0	0.00
01/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 02-February-12			Bond Future	114.58	114.4816	114.5798	114.4816	0.00
01/02/2012	R212 On 02-February-12	108.50	Call	Bond Future	6080	6	6	6	0.00
01/02/2012	R212 On 02-February-12	108.45	Call	Bond Future	6130	6	6	6	0.00
01/02/2012	R212 On 02-February-12	108.55	Call	Bond Future	6030	6	6	6	0.00
01/02/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 03-May-12			Bond Future	116.18	116.0865	116.1843	116.0865	2,777.00
01/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	884	1	1	1	0.00
01/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	934	1	1	1	0.00
01/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	834	1	1	1	0.00
01/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 03-May-12	115.25	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
01/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 02-February-12			Bond Future	8.54	88.2697	88.7504	88.2697	487.00
01/02/2012	R213 On 02-February-12	9.00	Call	Bond Future	3736	3	4	3	0.00
01/02/2012	R213 On 02-February-12	9.05	Call	Bond Future	4124	4	4	4	0.00
01/02/2012	R213 On 02-February-12	8.95	Call	Bond Future	3345	3	3	3	0.00
01/02/2012	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 03-May-12			Bond Future	8.61	85.9718	86.4538	85.9718	92.00
01/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5849	5	6	5	0.00
01/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	6145	6	6	6	0.00
01/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	5556	5	6	5	0.00
01/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	899	1	1	1	0.00
01/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	739	1	1	1	0.00
01/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	816	1	1	1	0.00
01/02/2012	R213 On 02-August-12			Bond Future	8.67	87.2767	87.7685	87.2767	0.00
01/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	7155	7	7	7	0.00
01/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	7402	7	7	7	0.00
01/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6910	6	7	6	0.00
01/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2768	3	3	3	0.00
01/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2514	2	3	2	0.00
01/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2638	3	3	3	0.00
01/02/2012	R213 On 01-November-12			Bond Future	8.73	85.0799	85.5810	85.0799	0.00
01/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6712	6	7	6	0.00
01/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6930	6	7	6	0.00
01/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	6498	6	6	6	0.00
01/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4790	5	5	5	0.00
01/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4453	4	4	4	0.00
01/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4618	4	5	4	0.00
01/02/2012	R213 On 07-February-13			Bond Future	8.80	86.5680	87.0858	86.5680	0.00
01/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	7330	1	7	1	0.00
01/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	7538	1	8	1	0.00
01/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	7123	1	7	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
01/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	5922	0	6	0	0.00
01/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5571	0	6	0	0.00
01/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5745	0	6	0	0.00
01/02/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
02/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	5701 On 15-September-15			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
02/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	AL7T On 02-February-12			Index Future	421.61	420.7010	421.6110	420.7010	0.00
02/02/2012	AL7T On 03-May-12			Index Future	428.71	426.5920	428.7090	426.5920	16.00
02/02/2012	AL7T On 02-August-12			Index Future	435.19	433.0480	435.1890	433.0480	0.00
02/02/2012	ALBI On 02-February-12			Index Future	383.93	383.0030	383.9340	383.0030	0.00
02/02/2012	ALBI On 03-May-12			Index Future	389.73	388.3670	389.7310	388.3670	926.00
02/02/2012	ALBI On 02-August-12			Index Future	395.62	394.2440	395.6230	394.2440	118.00
02/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C208 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
02/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	CAAN On 30-March-12			Can-Do Future	0.09	0.1034	0.0928	0.1034	0.00
02/02/2012	CAAO On 30-March-12			Can-Do Future	0.19	0.1736	0.1873	0.1736	100,000.00
02/02/2012	CAAT On 29-February-12			Can-Do Future	0.04	0.0432	0.0366	0.0432	12,500.00
02/02/2012	CAAV On 29-February-12			Can-Do Future	0.13	0.1128	0.1338	0.1128	12,987.00
02/02/2012	CAAW On 20-April-12			Any day expiry	7.75	7.8021	7.7532	7.8021	0.00
02/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	126	0	0	0	0.00
02/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	116	0	0	0	0.00
02/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	137	0	0	0	0.00
02/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	434	0	0	0	0.00
02/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	513	0	1	0	0.00
02/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	473	0	0	0	0.00
02/02/2012	CAAX On 30-March-12			Can-Do Future	0.07	0.0765	0.0683	0.0765	12,500.00
02/02/2012	CAAY On 30-April-12			Can-Do Future	0.07	0.0753	0.0681	0.0753	12,500.00
02/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
02/02/2012	CS23 On 25-January-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
02/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2012	DAAA On 29-March-12			Any day expiry	7.73	7.7772	7.7282	7.7772	1,372.00
02/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	133	0	0	0	0.00
02/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	148	0	0	0	0.00
02/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	119	0	0	0	0.00
02/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	341	0	0	0	0.00
02/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	270	0	0	0	0.00
02/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	305	0	0	0	0.00
02/02/2012	GOVI On 02-February-12			GOVI	384.69	383.8910	384.6920	383.8910	0.00
02/02/2012	GOVI On 02-February-12	369.00	Call	GOVI	156920	15	16	15	0.00
02/02/2012	GOVI On 02-February-12	369.01	Call	GOVI	156820	15	16	15	0.00
02/02/2012	GOVI On 02-February-12	368.99	Call	GOVI	157020	15	16	15	0.00
02/02/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 03-May-12			GOVI	390.30	389.2670	390.3040	389.2670	181.00
02/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	83040	7	8	7	0.00
02/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	82940	7	8	7	0.00
02/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	83140	7	8	7	0.00
02/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-August-12			GOVI	396.20	395.1580	396.2040	395.1580	0.00
02/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	62040	5	6	5	0.00
02/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	61940	5	6	5	0.00
02/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	62140	5	6	5	0.00
02/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
02/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2012	IGOV On 02-February-12			Index Future	167.95	168.1080	167.9490	168.1080	0.00
02/02/2012	IGOV On 03-May-12			Index Future	170.55	170.4620	170.5510	170.4620	514.00
02/02/2012	IGOV On 02-August-12			Index Future	173.13	173.0420	173.1290	173.0420	0.00
02/02/2012	ILBI On 02-February-12			Index Future	456.34	456.3430	456.3430	456.3430	0.00
02/02/2012	ILBI On 03-May-12			Index Future	463.63	463.6340	463.6340	463.6340	0.00
02/02/2012	ILBI On 02-August-12			Index Future	473.37	473.3650	473.3650	473.3650	152.00
02/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
02/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,390.00
02/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.4000	94.3900	94.4000	0.00
02/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	0.00
02/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3700	94.3600	94.3700	2,890.00
02/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	0.00
02/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.70	94.3100	94.3000	94.3100	44,760.00
02/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	940.00
02/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.91	94.0900	94.0900	94.0900	790.00
02/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.05	93.9400	93.9500	93.9400	1,250.00
02/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.22	93.7500	93.7800	93.7500	1,500.00
02/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.42	93.5500	93.5800	93.5500	1,000.00
02/02/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	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
02/02/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
02/02/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
02/02/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
02/02/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
02/02/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/02/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
02/02/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
02/02/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
02/02/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
02/02/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
02/02/2012	OTH1 On 02-February-12			Index Future	379.11	377.5660	379.1130	377.5660	0.00
02/02/2012	R157 On 02-February-12			Bond Future	6.39	127.9127	127.9163	127.9127	0.00
02/02/2012	R157 On 02-February-12	8.50	Call	Bond Future	7324	7	7	7	0.00
02/02/2012	R157 On 02-February-12	8.55	Call	Bond Future	7490	7	7	7	0.00
02/02/2012	R157 On 02-February-12	8.45	Call	Bond Future	7157	7	7	7	0.00
02/02/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	7.05	Call	Bond Future	2353	2	2	2	0.00
02/02/2012	R157 On 02-February-12	6.55	Call	Bond Future	576	1	1	1	0.00
02/02/2012	R157 On 02-February-12	6.25	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	7.20	Call	Bond Future	2879	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
02/02/2012	R157 On 02-February-12	6.45	Call	Bond Future	216	0	0	0	0.00
02/02/2012	R157 On 02-February-12	6.65	Call	Bond Future	934	1	1	1	0.00
02/02/2012	R157 On 02-February-12	6.65	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	6.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	6.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	6.00	Put	Bond Future	1418	1	1	1	0.00
02/02/2012	R157 On 02-February-12	7.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	6.25	Put	Bond Future	507	1	1	1	0.00
02/02/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 03-May-12			Bond Future	6.45	122.8996	122.9198	122.8996	10,880.00
02/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5857	6	6	6	0.00
02/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	6014	6	6	6	0.00
02/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5700	6	6	6	0.00
02/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	454	0	0	0	1,500.00
02/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	840	1	1	1	0.00
02/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	1371	1	1	1	0.00
02/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	366	0	0	0	1,500.00
02/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	669	1	1	1	1,500.00
02/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	0	0	0.00
02/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1124	1	1	1	0.00
02/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
02/02/2012	R157 On 02-August-12			Bond Future	6.48	124.7586	124.7803	124.7586	0.00
02/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4741	5	5	5	0.00
02/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	4606	5	5	5	0.00
02/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4876	5	5	5	0.00
02/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	111	0	0	0	0.00
02/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	136	0	0	0	0.00
02/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	123	0	0	0	0.00
02/02/2012	R157 On 01-November-12			Bond Future	6.50	119.8750	119.8893	119.8750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	2292	2	2	2	0.00
02/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	2388	2	2	2	0.00
02/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	2199	2	2	2	0.00
02/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	934	1	1	1	0.00
02/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	841	1	1	1	0.00
02/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	886	1	1	1	0.00
02/02/2012	R157 On 07-February-13			Bond Future	6.50	121.9874	121.9925	121.9874	0.00
02/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1903	2	2	2	0.00
02/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1980	2	2	2	0.00
02/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1828	2	2	2	0.00
02/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1315	1	1	1	0.00
02/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1210	1	1	1	0.00
02/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1261	1	1	1	0.00
02/02/2012	R186 On 02-February-12			Bond Future	8.06	121.6824	122.2803	121.6824	0.00
02/02/2012	R186 On 02-February-12	9.00	Call	Bond Future	8761	8	9	8	0.00
02/02/2012	R186 On 02-February-12	9.05	Call	Bond Future	9200	9	9	9	0.00
02/02/2012	R186 On 02-February-12	8.95	Call	Bond Future	8318	8	8	8	0.00
02/02/2012	R186 On 02-February-12	7.75	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	8.00	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	13.25	Call	Bond Future	38610	38	39	38	0.00
02/02/2012	R186 On 02-February-12	98.00	Call	Bond Future	110384	110	110	110	0.00
02/02/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	8.00	Put	Bond Future	592	1	1	1	0.00
02/02/2012	R186 On 02-February-12	6.75	Put	Bond Future	13932	15	14	15	0.00
02/02/2012	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	7.75	Put	Bond Future	3105	4	3	4	0.00
02/02/2012	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R186 On 03-May-12			Bond Future	8.12	123.3833	124.0954	123.3833	26,982.00
02/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	8573	8	9	8	0.00
02/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	8954	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
02/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	8194	8	8	8	0.00
02/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1880	2	2	2	2,250.00
02/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	3237	3	3	3	750.00
02/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	5009	5	5	5	0.00
02/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	7447	7	7	7	0.00
02/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	706	1	1	1	2,250.00
02/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1443	2	1	2	750.00
02/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2496	3	2	3	0.00
02/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	569	1	1	1	0.00
02/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4063	5	4	5	0.00
02/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	455	1	0	1	0.00
02/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	509	1	1	1	0.00
02/02/2012	R186 On 02-August-12			Bond Future	8.19	119.9635	120.6820	119.9635	0.00
02/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	8101	8	8	8	0.00
02/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	8401	8	8	8	0.00
02/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	5357	5	5	5	8,750.00
02/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	7806	7	8	7	0.00
02/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3056	3	3	3	0.00
02/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	4742	5	5	5	0.00
02/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	2761	3	3	3	0.00
02/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	2905	3	3	3	0.00
02/02/2012	R186 On 01-November-12			Bond Future	8.25	121.8179	122.5329	121.8179	0.00
02/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	8724	8	9	8	0.00
02/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	8450	8	8	8	0.00
02/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	9000	9	9	9	0.00
02/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	3999	4	4	4	0.00
02/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4330	5	4	5	0.00
02/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4162	4	4	4	0.00
02/02/2012	R186 On 07-February-13			Bond Future	8.30	118.6653	119.3856	118.6653	0.00
02/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	8037	8	8	8	0.00
02/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	7800	7	8	7	0.00
02/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	8285	8	8	8	0.00
02/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6062	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6474	7	6	7	0.00
02/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6261	7	6	7	0.00
02/02/2012	R189 On 02-February-12			Bond Future	218.97	218.8651	218.9712	218.8651	0.00
02/02/2012	R189 On 02-February-12	218.00	Call	Bond Future	971	1	1	1	0.00
02/02/2012	R189 On 02-February-12	218.05	Call	Bond Future	921	1	1	1	0.00
02/02/2012	R189 On 02-February-12	217.95	Call	Bond Future	1021	1	1	1	0.00
02/02/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 03-May-12			Bond Future	215.74	215.6282	215.7353	215.6282	0.00
02/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	735	1	1	1	0.00
02/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	685	1	1	1	0.00
02/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	785	1	1	1	0.00
02/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 02-February-12			Bond Future	248.86	248.8577	248.8568	248.8577	0.00
02/02/2012	R197 On 02-February-12	237.00	Call	Bond Future	11857	12	12	12	0.00
02/02/2012	R197 On 02-February-12	236.95	Call	Bond Future	11907	12	12	12	0.00
02/02/2012	R197 On 02-February-12	237.05	Call	Bond Future	11807	12	12	12	0.00
02/02/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 03-May-12			Bond Future	253.04	252.3426	253.0356	252.3426	1,005.00
02/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2036	1	2	1	0.00
02/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1986	1	2	1	0.00
02/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	2086	1	2	1	0.00
02/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 02-February-12			Bond Future	5.96	108.4208	108.3936	108.4208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R201 On 02-February-12	8.25	Call	Bond Future	6009	6	6	6	0.00
02/02/2012	R201 On 02-February-12	8.20	Call	Bond Future	5882	6	6	6	0.00
02/02/2012	R201 On 02-February-12	8.30	Call	Bond Future	6135	6	6	6	0.00
02/02/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 03-May-12			Bond Future	6.00	109.9382	109.8983	109.9382	968.00
02/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4260	4	4	4	0.00
02/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4142	4	4	4	0.00
02/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4378	4	4	4	0.00
02/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	1	0	0	0	0.00
02/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R201 On 02-August-12			Bond Future	5.98	107.1932	107.1502	107.1932	0.00
02/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3435	3	3	3	0.00
02/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3536	4	4	4	0.00
02/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3333	3	3	3	0.00
02/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	70	0	0	0	0.00
02/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	56	0	0	0	0.00
02/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	63	0	0	0	0.00
02/02/2012	R201 On 01-November-12			Bond Future	5.95	108.8479	108.7990	108.8479	0.00
02/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1620	2	2	2	0.00
02/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1691	2	2	2	0.00
02/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1550	2	2	2	0.00
02/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	533	1	1	1	0.00
02/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	473	0	0	0	0.00
02/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	503	0	1	0	0.00
02/02/2012	R201 On 07-February-13			Bond Future	5.85	106.3473	106.2899	106.3473	0.00
02/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1367	1	1	1	0.00
02/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1424	1	1	1	0.00
02/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1310	1	1	1	0.00
02/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	683	1	1	1	0.00
02/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	620	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
02/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	651	1	1	1	0.00
02/02/2012	R202 On 02-February-12			Bond Future	185.78	186.3740	185.7840	186.3740	0.00
02/02/2012	R202 On 02-February-12	177.00	Call	Bond Future	8784	9	9	9	0.00
02/02/2012	R202 On 02-February-12	176.95	Call	Bond Future	8834	9	9	9	0.00
02/02/2012	R202 On 02-February-12	177.05	Call	Bond Future	8734	9	9	9	0.00
02/02/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 03-May-12			Bond Future	188.68	188.9839	188.6839	188.9839	37,020.00
02/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	1366	1	1	1	0.00
02/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	1266	1	1	1	0.00
02/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	1316	1	1	1	0.00
02/02/2012	R203 On 02-February-12			Bond Future	7.07	108.6039	108.6557	108.6039	0.00
02/02/2012	R203 On 02-February-12	8.75	Call	Bond Future	7561	8	8	8	0.00
02/02/2012	R203 On 02-February-12	8.80	Call	Bond Future	7776	8	8	8	0.00
02/02/2012	R203 On 02-February-12	8.70	Call	Bond Future	7346	7	7	7	0.00
02/02/2012	R203 On 02-February-12	6.95	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	7.95	Call	Bond Future	4047	4	4	4	0.00
02/02/2012	R203 On 02-February-12	7.20	Call	Bond Future	610	1	1	1	0.00
02/02/2012	R203 On 02-February-12	7.35	Call	Bond Future	1309	1	1	1	0.00
02/02/2012	R203 On 02-February-12	7.35	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	6.95	Put	Bond Future	567	1	1	1	0.00
02/02/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R203 On 03-May-12			Bond Future	7.13	105.9638	106.1128	105.9638	3,536.00
02/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	7036	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	7240	7	7	7	0.00
02/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6831	7	7	7	0.00
02/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	919	1	1	1	4,200.00
02/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	3257	3	3	3	0.00
02/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	1243	1	1	1	1,400.00
02/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	2066	2	2	2	0.00
02/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	627	1	1	1	1,400.00
02/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	278	0	0	0	4,200.00
02/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1148	1	1	1	0.00
02/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	17	0	0	0	0.00
02/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1504	2	2	2	0.00
02/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	11	0	0	0	0.00
02/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	14	0	0	0	0.00
02/02/2012	R203 On 02-August-12			Bond Future	7.19	107.5684	107.7198	107.5684	0.00
02/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5917	6	6	6	0.00
02/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	6089	6	6	6	0.00
02/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5747	6	6	6	0.00
02/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	448	0	0	0	0.00
02/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	385	0	0	0	0.00
02/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	415	0	0	0	0.00
02/02/2012	R203 On 01-November-12			Bond Future	7.25	105.0708	105.2154	105.0708	0.00
02/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3665	4	4	4	0.00
02/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3535	3	4	3	0.00
02/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3797	4	4	4	0.00
02/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1541	2	2	2	0.00
02/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1683	2	2	2	0.00
02/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1611	2	2	2	0.00
02/02/2012	R203 On 07-February-13			Bond Future	7.30	106.9172	107.0584	106.9172	0.00
02/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1378	1	1	1	0.00
02/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1446	1	1	1	0.00
02/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1317	1	1	1	0.00
02/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4716	5	5	5	0.00
02/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4438	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
02/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4573	5	5	5	0.00
02/02/2012	R204 On 02-February-12			Bond Future	7.36	104.2699	104.4380	104.2699	0.00
02/02/2012	R204 On 02-February-12	9.00	Call	Bond Future	8448	8	8	8	0.00
02/02/2012	R204 On 02-February-12	9.05	Call	Bond Future	8691	9	9	9	0.00
02/02/2012	R204 On 02-February-12	8.95	Call	Bond Future	8203	8	8	8	0.00
02/02/2012	R204 On 02-February-12	7.25	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	8.00	Call	Bond Future	3404	3	3	3	0.00
02/02/2012	R204 On 02-February-12	7.50	Call	Bond Future	757	1	1	1	0.00
02/02/2012	R204 On 02-February-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	7.25	Put	Bond Future	600	1	1	1	0.00
02/02/2012	R204 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R204 On 03-May-12			Bond Future	7.43	105.7328	105.9845	105.7328	3,126.00
02/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6731	6	7	6	0.00
02/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6963	7	7	7	0.00
02/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	564	1	1	1	550.00
02/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	2456	2	2	2	0.00
02/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	6499	6	6	6	0.00
02/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	70	0	0	0	0.00
02/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	2832	3	3	3	0.00
02/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	772	1	1	1	550.00
02/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	51	0	0	0	0.00
02/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	60	0	0	0	0.00
02/02/2012	R204 On 02-August-12			Bond Future	7.49	103.3020	103.5553	103.3020	0.00
02/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5787	6	6	6	0.00
02/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5599	5	6	5	0.00
02/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5971	6	6	6	0.00
02/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	768	1	1	1	0.00
02/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	873	1	1	1	0.00
02/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	822	1	1	1	0.00
02/02/2012	R204 On 01-November-12			Bond Future	7.56	104.8932	105.1474	104.8932	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	4223	4	4	4	0.00
02/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	4374	4	4	4	0.00
02/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	4074	4	4	4	0.00
02/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2167	2	2	2	0.00
02/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	1990	2	2	2	0.00
02/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2077	2	2	2	0.00
02/02/2012	R204 On 07-February-13			Bond Future	7.61	102.7014	102.9552	102.7014	0.00
02/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	4409	4	4	4	0.00
02/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	4272	4	4	4	0.00
02/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4549	4	5	4	0.00
02/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2513	3	3	3	0.00
02/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2696	3	3	3	0.00
02/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2602	3	3	3	0.00
02/02/2012	R206 On 02-February-12			Bond Future	5.86	103.4852	103.4299	103.4852	0.00
02/02/2012	R206 On 02-February-12	8.00	Call	Bond Future	3845	4	4	4	0.00
02/02/2012	R206 On 02-February-12	7.95	Call	Bond Future	3757	4	4	4	0.00
02/02/2012	R206 On 02-February-12	8.05	Call	Bond Future	3933	4	4	4	0.00
02/02/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 03-May-12			Bond Future	5.89	104.9342	104.8875	104.9342	300.00
02/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2555	3	3	3	0.00
02/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2633	3	3	3	0.00
02/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2477	3	2	3	0.00
02/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R206 On 02-August-12			Bond Future	5.85	102.7576	102.7092	102.7576	0.00
02/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1950	2	2	2	0.00
02/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	2013	2	2	2	0.00
02/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1888	2	2	2	0.00
02/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	43	0	0	0	0.00
02/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	34	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	38	0	0	0	0.00
02/02/2012	R206 On 01-November-12			Bond Future	5.76	104.3439	104.2897	104.3439	0.00
02/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	649	1	1	1	0.00
02/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	614	1	1	1	0.00
02/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	684	1	1	1	0.00
02/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	346	0	0	0	0.00
02/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	391	0	0	0	0.00
02/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	368	0	0	0	0.00
02/02/2012	R206 On 07-February-13			Bond Future	5.50	102.4104	102.3491	102.4104	0.00
02/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	711	1	1	1	0.00
02/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	742	1	1	1	0.00
02/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	681	1	1	1	0.00
02/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	277	0	0	0	0.00
02/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	248	0	0	0	0.00
02/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	262	0	0	0	0.00
02/02/2012	R207 On 02-February-12			Bond Future	7.59	98.2423	98.4511	98.2423	0.00
02/02/2012	R207 On 02-February-12	9.00	Call	Bond Future	7778	8	8	8	0.00
02/02/2012	R207 On 02-February-12	9.05	Call	Bond Future	8039	8	8	8	0.00
02/02/2012	R207 On 02-February-12	8.95	Call	Bond Future	7516	7	8	7	0.00
02/02/2012	R207 On 02-February-12	7.35	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	8.50	Call	Bond Future	5112	5	5	5	0.00
02/02/2012	R207 On 02-February-12	7.65	Call	Bond Future	348	0	0	0	0.00
02/02/2012	R207 On 02-February-12	7.85	Call	Bond Future	1496	1	1	1	0.00
02/02/2012	R207 On 02-February-12	7.85	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	7.65	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	7.35	Put	Bond Future	1406	2	1	2	0.00
02/02/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R207 On 03-May-12			Bond Future	7.66	99.6181	99.8886	99.6181	24,935.00
02/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	6054	6	6	6	0.00
02/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	6294	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5812	6	6	6	0.00
02/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	1045	1	1	1	2,400.00
02/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1549	1	2	1	800.00
02/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2722	3	3	3	0.00
02/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3959	4	4	4	0.00
02/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	444	1	0	1	2,400.00
02/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	842	1	1	1	800.00
02/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1622	2	2	2	0.00
02/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	170	0	0	0	0.00
02/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2257	2	2	2	0.00
02/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	130	0	0	0	0.00
02/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	150	0	0	0	0.00
02/02/2012	R207 On 02-August-12			Bond Future	7.73	97.4893	97.7576	97.4893	0.00
02/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	6323	6	6	6	0.00
02/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	6124	6	6	6	0.00
02/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	6519	6	7	6	0.00
02/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	875	1	1	1	0.00
02/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	991	1	1	1	0.00
02/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	934	1	1	1	0.00
02/02/2012	R207 On 01-November-12			Bond Future	7.80	98.9906	99.2671	98.9906	0.00
02/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4709	5	5	5	0.00
02/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4872	5	5	5	0.00
02/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4549	4	5	4	0.00
02/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2426	3	2	3	0.00
02/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2232	2	2	2	0.00
02/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2327	2	2	2	0.00
02/02/2012	R207 On 07-February-13			Bond Future	7.86	97.0897	97.3627	97.0897	0.00
02/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4948	5	5	5	0.00
02/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4798	5	5	5	0.00
02/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	5100	5	5	5	0.00
02/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2843	3	3	3	0.00
02/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3043	3	3	3	0.00
02/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	2942	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
02/02/2012	R208 On 02-February-12			Bond Future	7.65	96.3476	96.5412	96.3476	0.00
02/02/2012	R208 On 02-February-12	9.00	Call	Bond Future	7982	8	8	8	0.00
02/02/2012	R208 On 02-February-12	9.05	Call	Bond Future	8261	8	8	8	0.00
02/02/2012	R208 On 02-February-12	8.95	Call	Bond Future	7702	8	8	8	0.00
02/02/2012	R208 On 02-February-12	7.45	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	8.55	Call	Bond Future	5421	5	5	5	0.00
02/02/2012	R208 On 02-February-12	7.70	Call	Bond Future	312	0	0	0	0.00
02/02/2012	R208 On 02-February-12	7.90	Call	Bond Future	1547	1	2	1	0.00
02/02/2012	R208 On 02-February-12	7.90	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	7.70	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	7.45	Put	Bond Future	1261	1	1	1	0.00
02/02/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R208 On 03-May-12			Bond Future	7.71	94.3048	94.5914	94.3048	9,269.00
02/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	7567	7	8	7	0.00
02/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	7829	8	8	8	0.00
02/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	7307	7	7	7	0.00
02/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	1140	1	1	1	3,000.00
02/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1687	2	2	2	1,000.00
02/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2958	3	3	3	0.00
02/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	4290	4	4	4	0.00
02/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	482	1	0	1	3,000.00
02/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	910	1	1	1	1,000.00
02/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	1748	2	2	2	0.00
02/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	104	0	0	0	0.00
02/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2434	3	2	3	0.00
02/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	76	0	0	0	0.00
02/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	88	0	0	0	0.00
02/02/2012	R208 On 02-August-12			Bond Future	7.77	95.7311	96.0227	95.7311	0.00
02/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	6652	6	7	6	0.00
02/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6868	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	6438	6	6	6	0.00
02/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1098	1	1	1	0.00
02/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	976	1	1	1	0.00
02/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1035	1	1	1	0.00
02/02/2012	R208 On 01-November-12			Bond Future	7.83	93.8112	94.1073	93.8112	0.00
02/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	5011	5	5	5	0.00
02/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4838	5	5	5	0.00
02/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	5185	5	5	5	0.00
02/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2511	3	3	3	0.00
02/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	2727	3	3	3	0.00
02/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2618	3	3	3	0.00
02/02/2012	R208 On 07-February-13			Bond Future	7.89	95.4619	95.7560	95.4619	0.00
02/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	4536	4	5	4	0.00
02/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4690	5	5	5	0.00
02/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	4390	4	4	4	0.00
02/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4039	4	4	4	0.00
02/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	3777	4	4	4	0.00
02/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	3904	4	4	4	0.00
02/02/2012	R209 On 02-February-12			Bond Future	8.51	78.6963	79.2415	78.6963	0.00
02/02/2012	R209 On 02-February-12	9.00	Call	Bond Future	3944	3	4	3	0.00
02/02/2012	R209 On 02-February-12	9.05	Call	Bond Future	4324	4	4	4	0.00
02/02/2012	R209 On 02-February-12	8.95	Call	Bond Future	3560	3	4	3	0.00
02/02/2012	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R209 On 03-May-12			Bond Future	8.57	76.6571	77.2525	76.6571	2,042.00
02/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	4625	4	5	4	0.00
02/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	4357	4	4	4	0.00
02/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	4899	4	5	4	0.00
02/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1077	1	1	1	0.00
02/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1298	1	1	1	0.00
02/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1183	1	1	1	0.00
02/02/2012	R209 On 02-August-12			Bond Future	8.62	77.8189	78.4156	77.8189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	7325	7	7	7	0.00
02/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	7082	7	7	7	0.00
02/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	7571	7	8	7	0.00
02/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2369	3	2	3	0.00
02/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2611	3	3	3	0.00
02/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2487	3	2	3	0.00
02/02/2012	R209 On 01-November-12			Bond Future	8.68	75.8733	76.4792	75.8733	0.00
02/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	6914	7	7	7	0.00
02/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	7131	7	7	7	0.00
02/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	6699	6	7	6	0.00
02/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4565	5	5	5	0.00
02/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4237	4	4	4	0.00
02/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4398	5	4	5	0.00
02/02/2012	R209 On 07-February-13			Bond Future	8.73	77.2109	77.8181	77.2109	0.00
02/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	7569	7	8	7	0.00
02/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	7361	7	7	7	0.00
02/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	7778	7	8	7	0.00
02/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5319	6	5	6	0.00
02/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	5662	6	6	6	0.00
02/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5489	6	5	6	0.00
02/02/2012	R210 On 02-February-12			Bond Future	139.34	139.5201	139.3380	139.5201	0.00
02/02/2012	R210 On 02-February-12	131.00	Call	Bond Future	8338	9	8	9	0.00
02/02/2012	R210 On 02-February-12	130.95	Call	Bond Future	8388	9	8	9	0.00
02/02/2012	R210 On 02-February-12	131.05	Call	Bond Future	8288	8	8	8	0.00
02/02/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R210 On 03-May-12			Bond Future	139.53	139.7178	139.5329	139.7178	795.00
02/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	533	1	1	1	0.00
02/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	483	1	0	1	0.00
02/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	583	1	1	1	0.00
02/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 02-February-12			Bond Future	116.52	116.6369	116.5229	116.6369	0.00
02/02/2012	R211 On 02-February-12	110.50	Call	Bond Future	6023	6	6	6	0.00
02/02/2012	R211 On 02-February-12	110.55	Call	Bond Future	5973	6	6	6	0.00
02/02/2012	R211 On 02-February-12	110.45	Call	Bond Future	6073	6	6	6	0.00
02/02/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 03-May-12			Bond Future	118.21	118.2702	118.2099	118.2702	480.00
02/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	10	0	0	0	0.00
02/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	60	0	0	0	0.00
02/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	40	0	0	0	0.00
02/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 02-February-12			Bond Future	114.58	114.5798	114.5791	114.5798	0.00
02/02/2012	R212 On 02-February-12	108.50	Call	Bond Future	6079	6	6	6	0.00
02/02/2012	R212 On 02-February-12	108.45	Call	Bond Future	6129	6	6	6	0.00
02/02/2012	R212 On 02-February-12	108.55	Call	Bond Future	6029	6	6	6	0.00
02/02/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 03-May-12			Bond Future	116.18	116.1843	116.1833	116.1843	2,827.00
02/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	883	1	1	1	0.00
02/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	833	1	1	1	0.00
02/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	933	1	1	1	0.00
02/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R213 On 02-February-12			Bond Future	8.47	88.7504	89.3024	88.7504	0.00
02/02/2012	R213 On 02-February-12	9.00	Call	Bond Future	4288	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
02/02/2012	R213 On 02-February-12	8.95	Call	Bond Future	3897	3	4	3	0.00
02/02/2012	R213 On 02-February-12	9.05	Call	Bond Future	4676	4	5	4	0.00
02/02/2012	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2012	R213 On 03-May-12			Bond Future	8.54	86.4538	87.0144	86.4538	92.00
02/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	6290	6	6	6	0.00
02/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	6595	6	7	6	0.00
02/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	5987	6	6	6	0.00
02/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	769	1	1	1	0.00
02/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	628	1	1	1	0.00
02/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	696	1	1	1	0.00
02/02/2012	R213 On 02-August-12			Bond Future	8.60	87.7685	88.3299	87.7685	0.00
02/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	7529	7	8	7	0.00
02/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	7783	7	8	7	0.00
02/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	7278	7	7	7	0.00
02/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2574	3	3	3	0.00
02/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2333	3	2	3	0.00
02/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2451	3	2	3	0.00
02/02/2012	R213 On 01-November-12			Bond Future	8.66	85.5810	86.1511	85.5810	0.00
02/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	7044	7	7	7	0.00
02/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	7267	7	7	7	0.00
02/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	6824	6	7	6	0.00
02/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4546	5	5	5	0.00
02/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4219	4	4	4	0.00
02/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4380	5	4	5	0.00
02/02/2012	R213 On 07-February-13			Bond Future	8.72	87.0858	87.6640	87.0858	0.00
02/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	7658	7	8	7	0.00
02/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	7872	8	8	8	0.00
02/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	7446	7	7	7	0.00
02/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	5667	6	6	6	0.00
02/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5327	6	5	6	0.00
02/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5495	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
02/02/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00