



Derivatives Weekly Statistics Report

From: 06/02/2012 To: 06/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	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
06/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	AL7T On 03-May-12			Index Future	425.89	427.7550	425.8930	427.7550	16.00
06/02/2012	AL7T On 02-August-12			Index Future	432.32	434.2160	432.3160	434.2160	0.00
06/02/2012	ALBI On 03-May-12			Index Future	387.38	389.0490	387.3750	389.0490	914.00
06/02/2012	ALBI On 02-August-12			Index Future	393.22	394.9250	393.2180	394.9250	118.00
06/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	CAAN On 30-March-12			Can-Do Future	0.08	0.0818	0.0754	0.0818	0.00
06/02/2012	CAAO On 30-March-12			Can-Do Future	0.21	0.2118	0.2118	0.2118	100,000.00
06/02/2012	CAAT On 29-February-12			Can-Do Future	0.02	0.0281	0.0221	0.0281	12,500.00
06/02/2012	CAAV On 29-February-12			Can-Do Future	0.17	0.1732	0.1678	0.1732	12,987.00
06/02/2012	CAAW On 20-April-12			Any day expiry	7.70	7.7101	7.7041	7.7101	0.00
06/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	112	0	0	0	0.00
06/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	103	0	0	0	0.00
06/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	122	0	0	0	0.00
06/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	468	0	0	0	0.00
06/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	549	1	1	1	0.00
06/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	508	1	1	1	0.00
06/02/2012	CAAX On 30-March-12			Can-Do Future	0.05	0.0568	0.0534	0.0568	12,500.00
06/02/2012	CAAY On 30-April-12			Can-Do Future	0.06	0.0579	0.0567	0.0579	12,500.00
06/02/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0678	0.0678	0.0678	5,670.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2012	DAAA On 29-March-12			Any day expiry	7.65	7.6522	7.6477	7.6522	0.00
06/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	104	0	0	0	0.00
06/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	117	0	0	0	0.00
06/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	93	0	0	0	0.00
06/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	395	0	0	0	0.00
06/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	319	0	0	0	0.00
06/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	356	0	0	0	0.00
06/02/2012	GOVI On 03-May-12			GOVI	388.04	389.6430	388.0380	389.6430	180.00
06/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	60380	8	6	8	0.00
06/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	60280	8	6	8	0.00
06/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	60480	8	6	8	0.00
06/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 02-August-12			GOVI	393.89	395.5280	393.8910	395.5280	0.00
06/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	38910	6	4	6	0.00
06/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	38810	6	4	6	0.00
06/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	39010	6	4	6	0.00
06/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
06/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
06/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2012	IGOV On 03-May-12			Index Future	171.17	171.2230	171.1680	171.2230	514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	IGOV On 02-August-12			Index Future	173.75	173.8100	173.7490	173.8100	0.00
06/02/2012	ILBI On 03-May-12			Index Future	464.38	463.6340	464.3810	463.6340	0.00
06/02/2012	ILBI On 02-August-12			Index Future	473.09	473.3650	473.0910	473.3650	152.00
06/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
06/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
06/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
06/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3800	94.3700	94.3800	0.00
06/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.65	94.3600	94.3500	94.3600	2,890.00
06/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3500	94.3200	94.3500	0.00
06/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.74	94.3000	94.2600	94.3000	44,760.00
06/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.87	94.1900	94.1300	94.1900	940.00
06/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.02	94.0800	93.9800	94.0800	790.00
06/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.16	93.9400	93.8400	93.9400	1,250.00
06/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.32	93.7800	93.6800	93.7800	1,500.00
06/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.50	93.6000	93.5000	93.6000	1,000.00
06/02/2012	R157 On 02-February-12			Bond Future	6.39	127.9127	127.9163	127.9127	0.00
06/02/2012	R157 On 03-May-12			Bond Future	6.57	122.7923	122.5012	122.7923	10,880.00
06/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5439	6	5	6	0.00
06/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5596	6	6	6	0.00
06/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5282	6	5	6	0.00
06/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	306	0	0	0	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	616	1	1	1	0.00
06/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	1077	1	1	1	0.00
06/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	491	0	0	0	1,500.00
06/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	864	1	1	1	1,500.00
06/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	0	0	0.00
06/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1395	1	1	1	0.00
06/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	1	0	0	0	0.00
06/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
06/02/2012	R157 On 02-August-12			Bond Future	6.62	124.6500	124.3495	124.6500	0.00
06/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4342	5	4	5	0.00
06/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	4210	4	4	4	0.00
06/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4475	5	4	5	0.00
06/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	141	0	0	0	0.00
06/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	171	0	0	0	0.00
06/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	155	0	0	0	0.00
06/02/2012	R157 On 01-November-12			Bond Future	6.66	119.7551	119.4589	119.7551	0.00
06/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	2010	2	2	2	0.00
06/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	2100	2	2	2	0.00
06/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	1923	2	2	2	0.00
06/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	1088	1	1	1	0.00
06/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	984	1	1	1	0.00
06/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	1034	1	1	1	0.00
06/02/2012	R157 On 07-February-13			Bond Future	6.67	121.8607	121.5563	121.8607	0.00
06/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1655	2	2	2	0.00
06/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1727	2	2	2	0.00
06/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1586	2	2	2	0.00
06/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1509	1	2	1	0.00
06/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1393	1	1	1	0.00
06/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1449	1	1	1	0.00
06/02/2012	R186 On 02-February-12			Bond Future	8.06	121.6824	122.2803	121.6824	0.00
06/02/2012	R186 On 03-May-12			Bond Future	8.23	123.9024	123.1155	123.9024	26,962.00
06/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7694	8	8	8	0.00
06/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	8066	9	8	9	0.00

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06/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	7326	8	7	8	0.00
06/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1466	2	1	2	2,250.00
06/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2659	3	3	3	750.00
06/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	4287	5	4	5	0.00
06/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6605	7	7	7	0.00
06/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	844	1	1	1	2,250.00
06/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1701	1	2	1	750.00
06/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2898	3	3	3	0.00
06/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	681	1	1	1	0.00
06/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4629	4	5	4	0.00
06/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	547	0	1	0	0.00
06/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	610	1	1	1	0.00
06/02/2012	R186 On 02-August-12			Bond Future	8.29	120.4828	119.6816	120.4828	0.00
06/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	7384	8	7	8	0.00
06/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7672	8	8	8	0.00
06/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4777	5	5	5	8,750.00
06/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	7101	8	7	8	0.00
06/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3352	3	3	3	0.00
06/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5163	5	5	5	0.00
06/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3032	3	3	3	0.00
06/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3188	3	3	3	0.00
06/02/2012	R186 On 01-November-12			Bond Future	8.36	122.3373	121.5225	122.3373	0.00
06/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	8045	9	8	9	0.00
06/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	7782	8	8	8	0.00
06/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	8311	9	8	9	0.00
06/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4320	4	4	4	0.00
06/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4673	4	5	4	0.00
06/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4494	4	4	4	0.00
06/02/2012	R186 On 07-February-13			Bond Future	8.42	119.1844	118.3572	119.1844	0.00
06/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7425	8	7	8	0.00
06/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	7198	8	7	8	0.00
06/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7662	8	8	8	0.00
06/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6468	6	6	6	0.00

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06/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6900	7	7	7	0.00
06/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6678	6	7	6	0.00
06/02/2012	R189 On 02-February-12			Bond Future	218.97	218.8651	218.9712	218.8651	0.00
06/02/2012	R189 On 03-May-12			Bond Future	215.70	215.7185	215.6962	215.7185	0.00
06/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	696	1	1	1	0.00
06/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	646	1	1	1	0.00
06/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	746	1	1	1	0.00
06/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R197 On 02-February-12			Bond Future	248.86	248.8577	248.8568	248.8577	0.00
06/02/2012	R197 On 03-May-12			Bond Future	253.95	253.9617	253.9519	253.9617	1,005.00
06/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	2952	3	3	3	0.00
06/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	2902	3	3	3	0.00
06/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	3002	3	3	3	0.00
06/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R201 On 02-February-12			Bond Future	5.96	108.4208	108.3936	108.4208	0.00
06/02/2012	R201 On 03-May-12			Bond Future	6.11	109.8286	109.6197	109.8286	968.00
06/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	3982	4	4	4	0.00
06/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	3863	4	4	4	0.00
06/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4100	4	4	4	0.00
06/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	1	0	0	0	0.00
06/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	0	0	0.00
06/02/2012	R201 On 02-August-12			Bond Future	6.11	107.0800	106.8652	107.0800	0.00
06/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3167	3	3	3	0.00
06/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3267	3	3	3	0.00
06/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3067	3	3	3	0.00
06/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	89	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
06/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	72	0	0	0	0.00
06/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	80	0	0	0	0.00
06/02/2012	R201 On 01-November-12			Bond Future	6.09	108.7257	108.5142	108.7257	0.00
06/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1425	2	1	2	0.00
06/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1492	2	1	2	0.00
06/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1359	2	1	2	0.00
06/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	627	1	1	1	0.00
06/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	559	0	1	0	0.00
06/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	592	1	1	1	0.00
06/02/2012	R201 On 07-February-13			Bond Future	6.01	106.2200	106.0018	106.2200	0.00
06/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1189	1	1	1	0.00
06/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1243	1	1	1	0.00
06/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1136	1	1	1	0.00
06/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	797	1	1	1	0.00
06/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	727	1	1	1	0.00
06/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	762	1	1	1	0.00
06/02/2012	R202 On 02-February-12			Bond Future	185.78	186.3740	185.7840	186.3740	0.00
06/02/2012	R202 On 03-May-12			Bond Future	189.58	189.5827	189.5765	189.5827	37,020.00
06/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
06/02/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
06/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
06/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	474	0	0	0	0.00
06/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	374	0	0	0	0.00
06/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	424	0	0	0	0.00
06/02/2012	R203 On 02-February-12			Bond Future	7.07	108.6039	108.6557	108.6039	0.00
06/02/2012	R203 On 03-May-12			Bond Future	7.26	105.9277	105.5452	105.9277	3,536.00
06/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6474	7	6	7	0.00
06/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	6678	7	7	7	0.00
06/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6270	7	6	7	0.00
06/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	673	1	1	1	4,200.00
06/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	2777	3	3	3	0.00
06/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	945	1	1	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1669	2	2	2	0.00
06/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	798	1	1	1	1,400.00
06/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	365	0	0	0	4,200.00
06/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1418	1	1	1	0.00
06/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	24	0	0	0	0.00
06/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1826	2	2	2	0.00
06/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	17	0	0	0	0.00
06/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	20	0	0	0	0.00
06/02/2012	R203 On 02-August-12			Bond Future	7.32	107.5252	107.1375	107.5252	0.00
06/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5411	6	5	6	0.00
06/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5246	6	5	6	0.00
06/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5578	6	6	6	0.00
06/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	456	0	0	0	0.00
06/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	529	0	1	0	0.00
06/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	491	0	0	0	0.00
06/02/2012	R203 On 01-November-12			Bond Future	7.39	105.0172	104.6303	105.0172	0.00
06/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3283	4	3	4	0.00
06/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3160	3	3	3	0.00
06/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3408	4	3	4	0.00
06/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1737	2	2	2	0.00
06/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1893	2	2	2	0.00
06/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1814	2	2	2	0.00
06/02/2012	R203 On 07-February-13			Bond Future	7.45	106.8624	106.4639	106.8624	0.00
06/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1181	1	1	1	0.00
06/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1241	1	1	1	0.00
06/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1126	1	1	1	0.00
06/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	5120	5	5	5	0.00
06/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4827	5	5	5	0.00
06/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4971	5	5	5	0.00
06/02/2012	R204 On 02-February-12			Bond Future	7.36	104.2699	104.4380	104.2699	0.00
06/02/2012	R204 On 03-May-12			Bond Future	7.55	105.7956	105.3567	105.7956	3,150.00
06/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6122	7	6	7	0.00
06/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6351	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	392	1	0	1	550.00
06/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	2015	2	2	2	0.00
06/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	5894	6	6	6	0.00
06/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	93	0	0	0	0.00
06/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3288	3	3	3	0.00
06/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	959	1	1	1	550.00
06/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	66	0	0	0	0.00
06/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	79	0	0	0	0.00
06/02/2012	R204 On 02-August-12			Bond Future	7.62	103.3627	102.9184	103.3627	0.00
06/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5271	6	5	6	0.00
06/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5449	6	5	6	0.00
06/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5090	5	5	5	0.00
06/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	1001	1	1	1	0.00
06/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	883	1	1	1	0.00
06/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	943	1	1	1	0.00
06/02/2012	R204 On 01-November-12			Bond Future	7.69	104.9517	104.5036	104.9517	0.00
06/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	3809	4	4	4	0.00
06/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	3952	4	4	4	0.00
06/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3668	4	4	4	0.00
06/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2405	2	2	2	0.00
06/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2212	2	2	2	0.00
06/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2307	2	2	2	0.00
06/02/2012	R204 On 07-February-13			Bond Future	7.75	102.7577	102.2988	102.7577	0.00
06/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	4007	4	4	4	0.00
06/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	3876	4	4	4	0.00
06/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4140	4	4	4	0.00
06/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2760	3	3	3	0.00
06/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2956	3	3	3	0.00
06/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2857	3	3	3	0.00
06/02/2012	R206 On 02-February-12			Bond Future	5.86	103.4852	103.4299	103.4852	0.00
06/02/2012	R206 On 03-May-12			Bond Future	6.01	104.8230	104.6893	104.8230	300.00
06/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2357	2	2	2	0.00
06/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2435	3	2	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
06/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2279	2	2	2	0.00
06/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R206 On 02-August-12			Bond Future	6.00	102.6415	102.5050	102.6415	0.00
06/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1759	2	2	2	0.00
06/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1698	2	2	2	0.00
06/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	1821	2	2	2	0.00
06/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	46	0	0	0	0.00
06/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	57	0	0	0	0.00
06/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	51	0	0	0	0.00
06/02/2012	R206 On 01-November-12			Bond Future	5.93	104.2194	104.0859	104.2194	0.00
06/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	531	1	1	1	0.00
06/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	500	1	1	1	0.00
06/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	563	1	1	1	0.00
06/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	429	0	0	0	0.00
06/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	480	0	0	0	0.00
06/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	454	0	0	0	0.00
06/02/2012	R206 On 07-February-13			Bond Future	5.73	102.2806	102.1421	102.2806	0.00
06/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	580	1	1	1	0.00
06/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	608	1	1	1	0.00
06/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	553	1	1	1	0.00
06/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	356	0	0	0	0.00
06/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	321	0	0	0	0.00
06/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	338	0	0	0	0.00
06/02/2012	R207 On 02-February-12			Bond Future	7.59	98.2423	98.4511	98.2423	0.00
06/02/2012	R207 On 03-May-12			Bond Future	7.78	99.6856	99.2476	99.6856	24,945.00
06/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5452	6	5	6	0.00
06/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	5688	6	6	6	0.00
06/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5216	6	5	6	0.00
06/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	785	1	1	1	2,400.00
06/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1214	1	1	1	800.00
06/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2266	3	2	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
06/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3426	4	3	4	0.00
06/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	552	0	1	0	2,400.00
06/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	1027	1	1	1	800.00
06/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1928	2	2	2	0.00
06/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	215	0	0	0	0.00
06/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2638	2	3	2	0.00
06/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	165	0	0	0	0.00
06/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	189	0	0	0	0.00
06/02/2012	R207 On 02-August-12			Bond Future	7.85	97.5550	97.1077	97.5550	0.00
06/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	5796	6	6	6	0.00
06/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	5986	6	6	6	0.00
06/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5603	6	6	6	0.00
06/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1120	1	1	1	0.00
06/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	992	1	1	1	0.00
06/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	1057	1	1	1	0.00
06/02/2012	R207 On 01-November-12			Bond Future	7.92	99.0543	98.6040	99.0543	0.00
06/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4279	5	4	5	0.00
06/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4434	5	4	5	0.00
06/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4126	4	4	4	0.00
06/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2666	3	3	3	0.00
06/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2458	2	2	2	0.00
06/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2560	2	3	2	0.00
06/02/2012	R207 On 07-February-13			Bond Future	7.99	97.1514	96.6949	97.1514	0.00
06/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4535	5	5	5	0.00
06/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4391	5	4	5	0.00
06/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4680	5	5	5	0.00
06/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	3090	3	3	3	0.00
06/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3304	3	3	3	0.00
06/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3196	3	3	3	0.00
06/02/2012	R208 On 02-February-12			Bond Future	7.65	96.3476	96.5412	96.3476	0.00
06/02/2012	R208 On 03-May-12			Bond Future	7.83	94.3475	93.8439	94.3475	9,269.00
06/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	6848	7	7	7	0.00
06/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	7105	8	7	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
06/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	6591	7	7	7	0.00
06/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	839	1	1	1	3,000.00
06/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1300	2	1	2	1,000.00
06/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2429	3	2	3	0.00
06/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	3671	4	4	4	0.00
06/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	610	1	1	1	3,000.00
06/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1128	1	1	1	1,000.00
06/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	2109	2	2	2	0.00
06/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	135	0	0	0	0.00
06/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2880	3	3	3	0.00
06/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	99	0	0	0	0.00
06/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	117	0	0	0	0.00
06/02/2012	R208 On 02-August-12			Bond Future	7.90	95.7727	95.2574	95.7727	0.00
06/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	6038	6	6	6	0.00
06/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	5833	6	6	6	0.00
06/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6247	7	6	7	0.00
06/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1120	1	1	1	0.00
06/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1258	1	1	1	0.00
06/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1187	1	1	1	0.00
06/02/2012	R208 On 01-November-12			Bond Future	7.97	93.8459	93.3317	93.8459	0.00
06/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4514	5	5	5	0.00
06/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4351	5	4	5	0.00
06/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	4680	5	5	5	0.00
06/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2781	3	3	3	0.00
06/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	3016	3	3	3	0.00
06/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2897	3	3	3	0.00
06/02/2012	R208 On 07-February-13			Bond Future	8.03	95.4958	94.9668	95.4958	0.00
06/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	4095	4	4	4	0.00
06/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4240	5	4	5	0.00
06/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	3956	4	4	4	0.00
06/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4395	4	4	4	0.00
06/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	4117	4	4	4	0.00
06/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4252	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
06/02/2012	R209 On 02-February-12			Bond Future	8.51	78.6963	79.2415	78.6963	0.00
06/02/2012	R209 On 03-May-12			Bond Future	8.69	77.0069	76.2615	77.0069	2,042.00
06/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	3886	4	4	4	0.00
06/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3638	4	4	4	0.00
06/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	4141	5	4	5	0.00
06/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1310	1	1	1	0.00
06/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1570	1	2	1	0.00
06/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1435	1	1	1	0.00
06/02/2012	R209 On 02-August-12			Bond Future	8.75	78.1647	77.4119	78.1647	0.00
06/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6599	7	7	7	0.00
06/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	6834	7	7	7	0.00
06/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	6368	7	6	7	0.00
06/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2901	3	3	3	0.00
06/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2636	2	3	2	0.00
06/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2765	3	3	3	0.00
06/02/2012	R209 On 01-November-12			Bond Future	8.81	76.2232	75.4553	76.2232	0.00
06/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	6266	7	6	7	0.00
06/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6473	7	6	7	0.00
06/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	6062	7	6	7	0.00
06/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4952	5	5	5	0.00
06/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4603	4	5	4	0.00
06/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4774	4	5	4	0.00
06/02/2012	R209 On 07-February-13			Bond Future	8.86	77.5648	76.7819	77.5648	0.00
06/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	6933	7	7	7	0.00
06/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	6735	7	7	7	0.00
06/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	7133	8	7	8	0.00
06/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5711	5	6	5	0.00
06/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	6072	6	6	6	0.00
06/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5889	6	6	6	0.00
06/02/2012	R210 On 02-February-12			Bond Future	139.34	139.5201	139.3380	139.5201	0.00
06/02/2012	R210 On 03-May-12			Bond Future	139.71	140.4586	139.7124	140.4586	820.00
06/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	712	1	1	1	0.00
06/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	662	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
06/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	762	2	1	2	0.00
06/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R211 On 02-February-12			Bond Future	116.52	116.6369	116.5229	116.6369	0.00
06/02/2012	R211 On 03-May-12			Bond Future	118.47	118.2601	118.4742	118.2601	480.00
06/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	274	0	0	0	0.00
06/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	324	0	0	0	0.00
06/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	224	0	0	0	0.00
06/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R212 On 02-February-12			Bond Future	114.58	114.5798	114.5791	114.5798	0.00
06/02/2012	R212 On 03-May-12			Bond Future	116.38	116.4868	116.3804	116.4868	2,827.00
06/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	1080	1	1	1	0.00
06/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	1030	1	1	1	0.00
06/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	1130	1	1	1	0.00
06/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
06/02/2012	R213 On 02-February-12			Bond Future	8.47	88.7504	89.3024	88.7504	0.00
06/02/2012	R213 On 03-May-12			Bond Future	8.64	86.8490	86.1838	86.8490	92.00
06/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5582	6	6	6	0.00
06/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	5877	6	6	6	0.00
06/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	5292	6	5	6	0.00
06/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	905	1	1	1	0.00
06/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	741	1	1	1	0.00
06/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	819	1	1	1	0.00
06/02/2012	R213 On 02-August-12			Bond Future	8.71	88.1666	87.4777	88.1666	0.00
06/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	6901	7	7	7	0.00
06/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	7145	8	7	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
06/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6659	7	7	7	0.00
06/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2807	3	3	3	0.00
06/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2547	2	3	2	0.00
06/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2675	2	3	2	0.00
06/02/2012	R213 On 01-November-12			Bond Future	8.77	85.9819	85.2861	85.9819	0.00
06/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6488	7	6	7	0.00
06/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6703	7	7	7	0.00
06/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	6277	7	6	7	0.00
06/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4864	5	5	5	0.00
06/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4520	4	5	4	0.00
06/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4689	4	5	4	0.00
06/02/2012	R213 On 07-February-13			Bond Future	8.83	87.4891	86.7871	87.4891	0.00
06/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	7115	8	7	8	0.00
06/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	7321	8	7	8	0.00
06/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	6911	7	7	7	0.00
06/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	6009	6	6	6	0.00
06/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5653	5	6	5	0.00
06/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5829	6	6	6	0.00