



# Derivatives Weekly Statistics Report

From: 09/04/2012 To: 10/04/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	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
10/04/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	AL7T On 03-May-12			Index Future	421.09	420.4960	421.0850	420.4960	16.00
10/04/2012	AL7T On 02-August-12			Index Future	427.09	426.5210	427.0890	426.5210	0.00
10/04/2012	ALBI On 03-May-12			Index Future	382.46	381.8450	382.4590	381.8450	899.00
10/04/2012	ALBI On 02-August-12			Index Future	387.91	387.3160	387.9130	387.3160	118.00
10/04/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	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
10/04/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/04/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	CAAW On 20-April-12			Any day expiry	8.02	7.8294	8.0232	7.8294	0.00
10/04/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	51	0	0	0	0.00
10/04/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	68	0	0	0	0.00
10/04/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	38	0	0	0	0.00
10/04/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	165	0	0	0	0.00
10/04/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	95	0	0	0	0.00
10/04/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	128	0	0	0	0.00
10/04/2012	CAAY On 30-April-12			Can-Do Future	0.13	0.0623	0.1250	0.0623	12,500.00
10/04/2012	CAAZ On 18-June-12			Can-Do Future	0.19	0.1215	0.1896	0.1215	5,670.00
10/04/2012	CABA On 18-June-12			Can-Do Future	0.20	0.2048	0.2028	0.2048	8,000.00
10/04/2012	CABB On 18-June-12			Can-Do Future	0.01	0.0208	0.0089	0.0208	8,000.00
10/04/2012	CABC On 18-June-12			Can-Do Future	0.18	0.1195	0.1773	0.1195	16,000.00
10/04/2012	CABD On 18-June-12			Can-Do Future	0.01	0.0104	0.0052	0.0104	16,000.00
10/04/2012	CES1 On 20-April-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
10/04/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/04/2012	DAAE On 30-April-12			Any day expiry	6.53	6.5000	6.5340	6.5000	1,000.00
10/04/2012	DAAE On 30-April-12	6.50	Call	Any day expiry	85	0	0	0	0.00
10/04/2012	DAAE On 30-April-12	6.45	Call	Any day expiry	119	0	0	0	0.00
10/04/2012	DAAE On 30-April-12	6.55	Call	Any day expiry	57	0	0	0	0.00
10/04/2012	DAAE On 30-April-12	6.55	Put	Any day expiry	73	0	0	0	0.00
10/04/2012	DAAE On 30-April-12	6.45	Put	Any day expiry	35	0	0	0	0.00
10/04/2012	DAAE On 30-April-12	6.50	Put	Any day expiry	51	0	0	0	0.00
10/04/2012	DAAF On 30-April-12			Any day expiry	8.24	8.0000	8.2371	8.0000	1,000.00
10/04/2012	DAAF On 30-April-12	8.00	Call	Any day expiry	255	0	0	0	0.00
10/04/2012	DAAF On 30-April-12	8.05	Call	Any day expiry	212	0	0	0	0.00
10/04/2012	DAAF On 30-April-12	7.95	Call	Any day expiry	299	0	0	0	0.00
10/04/2012	DAAF On 30-April-12	7.95	Put	Any day expiry	12	0	0	0	0.00
10/04/2012	DAAF On 30-April-12	8.05	Put	Any day expiry	25	0	0	0	0.00
10/04/2012	DAAF On 30-April-12	8.00	Put	Any day expiry	18	0	0	0	0.00
10/04/2012	GOVI On 03-May-12			GOVI	383.60	382.9940	383.6020	382.9940	201.00
10/04/2012	GOVI On 03-May-12	382.00	Call	GOVI	16020	1	2	1	0.00
10/04/2012	GOVI On 03-May-12	382.01	Call	GOVI	15920	1	2	1	0.00
10/04/2012	GOVI On 03-May-12	381.99	Call	GOVI	16120	1	2	1	0.00
10/04/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 02-August-12			GOVI	389.07	388.4820	389.0710	388.4820	0.00
10/04/2012	GOVI On 02-August-12	390.00	Call	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 02-August-12	389.99	Call	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 02-August-12	390.01	Call	GOVI	0	0	0	0	0.00
10/04/2012	GOVI On 02-August-12	390.01	Put	GOVI	9390	2	1	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
10/04/2012	GOVI On 02-August-12	389.99	Put	GOVI	9190	2	1	2	0.00
10/04/2012	GOVI On 02-August-12	390.00	Put	GOVI	9290	2	1	2	0.00
10/04/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/04/2012	IGOV On 03-May-12			Index Future	172.72	172.5280	172.7160	172.5280	550.00
10/04/2012	IGOV On 02-August-12			Index Future	175.18	175.0010	175.1790	175.0010	0.00
10/04/2012	ILBI On 03-May-12			Index Future	467.01	467.0050	467.0050	467.0050	0.00
10/04/2012	ILBI On 02-August-12			Index Future	473.64	473.6390	473.6390	473.6390	169.00
10/04/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/04/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/04/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/04/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/04/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/04/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/04/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	0.00
10/04/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	0.00
10/04/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.3500	94.3600	94.3500	2,890.00
10/04/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.66	94.3300	94.3400	94.3300	0.00
10/04/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.68	94.3000	94.3200	94.3000	0.00
10/04/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.73	94.2500	94.2700	94.2500	44,760.00
10/04/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.1000	94.1500	94.1000	840.00
10/04/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.04	93.8900	93.9600	93.8900	790.00
10/04/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.25	93.6800	93.7500	93.6800	500.00
10/04/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.47	93.4600	93.5300	93.4600	1,700.00
10/04/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.69	93.2400	93.3100	93.2400	1,500.00
10/04/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.91	93.0000	93.0900	93.0000	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
10/04/2012	R157 On 03-May-12			Bond Future	6.81	121.6167	121.7194	121.6167	12,679.00
10/04/2012	R157 On 03-May-12	8.25	Call	Bond Future	4656	5	5	5	0.00
10/04/2012	R157 On 03-May-12	8.30	Call	Bond Future	4813	5	5	5	0.00
10/04/2012	R157 On 03-May-12	8.20	Call	Bond Future	4498	4	4	4	0.00
10/04/2012	R157 On 03-May-12	6.25	Call	Bond Future	10	0	0	0	1,500.00
10/04/2012	R157 On 03-May-12	6.50	Call	Bond Future	73	0	0	0	1,500.00
10/04/2012	R157 On 03-May-12	7.35	Call	Bond Future	1794	2	2	2	0.00
10/04/2012	R157 On 03-May-12	6.75	Call	Bond Future	303	0	0	0	1,500.00
10/04/2012	R157 On 03-May-12	6.75	Put	Bond Future	499	1	0	1	1,500.00
10/04/2012	R157 On 03-May-12	7.35	Put	Bond Future	18	0	0	0	1,500.00
10/04/2012	R157 On 03-May-12	6.50	Put	Bond Future	1102	1	1	1	1,500.00
10/04/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R157 On 03-May-12	6.25	Put	Bond Future	1880	2	2	2	0.00
10/04/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R157 On 02-August-12			Bond Future	6.91	123.3559	123.4570	123.3559	0.00
10/04/2012	R157 On 02-August-12	8.00	Call	Bond Future	3445	3	3	3	0.00
10/04/2012	R157 On 02-August-12	7.95	Call	Bond Future	3314	3	3	3	0.00
10/04/2012	R157 On 02-August-12	8.05	Call	Bond Future	3576	3	4	3	0.00
10/04/2012	R157 On 02-August-12	8.05	Put	Bond Future	134	0	0	0	0.00
10/04/2012	R157 On 02-August-12	7.95	Put	Bond Future	168	0	0	0	0.00
10/04/2012	R157 On 02-August-12	8.00	Put	Bond Future	151	0	0	0	0.00
10/04/2012	R157 On 01-November-12			Bond Future	6.98	118.4521	118.5534	118.4521	0.00
10/04/2012	R157 On 01-November-12	7.00	Call	Bond Future	1329	1	1	1	0.00
10/04/2012	R157 On 01-November-12	6.95	Call	Bond Future	1257	1	1	1	0.00
10/04/2012	R157 On 01-November-12	7.05	Call	Bond Future	1405	1	1	1	0.00
10/04/2012	R157 On 01-November-12	7.05	Put	Bond Future	1194	1	1	1	0.00
10/04/2012	R157 On 01-November-12	6.95	Put	Bond Future	1327	1	1	1	0.00
10/04/2012	R157 On 01-November-12	7.00	Put	Bond Future	1259	1	1	1	0.00
10/04/2012	R157 On 07-February-13			Bond Future	7.05	120.4737	120.5730	120.4737	0.00
10/04/2012	R157 On 07-February-13	6.75	Call	Bond Future	1074	1	1	1	0.00
10/04/2012	R157 On 07-February-13	6.80	Call	Bond Future	1130	1	1	1	0.00
10/04/2012	R157 On 07-February-13	6.70	Call	Bond Future	1020	1	1	1	0.00

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10/04/2012	R157 On 07-February-13	6.70	Put	Bond Future	1926	2	2	2	0.00
10/04/2012	R157 On 07-February-13	6.80	Put	Bond Future	1779	2	2	2	0.00
10/04/2012	R157 On 07-February-13	6.75	Put	Bond Future	1852	2	2	2	0.00
10/04/2012	R186 On 03-May-12			Bond Future	8.54	119.9581	120.1605	119.9581	30,792.00
10/04/2012	R186 On 03-May-12	9.00	Call	Bond Future	4355	4	4	4	0.00
10/04/2012	R186 On 03-May-12	9.05	Call	Bond Future	4742	5	5	5	0.00
10/04/2012	R186 On 03-May-12	8.95	Call	Bond Future	3975	4	4	4	0.00
10/04/2012	R186 On 03-May-12	7.90	Call	Bond Future	56	0	0	0	2,250.00
10/04/2012	R186 On 03-May-12	8.85	Call	Bond Future	3249	3	3	3	0.00
10/04/2012	R186 On 03-May-12	8.20	Call	Bond Future	346	0	0	0	750.00
10/04/2012	R186 On 03-May-12	8.50	Call	Bond Future	1229	1	1	1	0.00
10/04/2012	R186 On 03-May-12	8.50	Put	Bond Future	1598	2	2	2	750.00
10/04/2012	R186 On 03-May-12	8.85	Put	Bond Future	443	1	0	1	2,250.00
10/04/2012	R186 On 03-May-12	8.20	Put	Bond Future	3540	4	4	4	0.00
10/04/2012	R186 On 03-May-12	8.95	Put	Bond Future	285	0	0	0	0.00
10/04/2012	R186 On 03-May-12	7.90	Put	Bond Future	6174	6	6	6	0.00
10/04/2012	R186 On 03-May-12	9.05	Put	Bond Future	177	0	0	0	0.00
10/04/2012	R186 On 03-May-12	9.00	Put	Bond Future	226	0	0	0	0.00
10/04/2012	R186 On 02-August-12			Bond Future	8.63	116.3904	116.5798	116.3904	630.00
10/04/2012	R186 On 02-August-12	8.75	Call	Bond Future	4600	5	5	5	0.00
10/04/2012	R186 On 02-August-12	8.80	Call	Bond Future	4850	5	5	5	0.00
10/04/2012	R186 On 02-August-12	8.25	Call	Bond Future	2504	3	3	3	8,750.00
10/04/2012	R186 On 02-August-12	8.66	Call	Bond Future	4167	4	4	4	0.00
10/04/2012	R186 On 02-August-12	8.70	Call	Bond Future	4357	4	4	4	0.00
10/04/2012	R186 On 02-August-12	7.66	Call	Bond Future	978	1	1	1	276.00
10/04/2012	R186 On 02-August-12	7.76	Call	Bond Future	1170	1	1	1	43.00
10/04/2012	R186 On 02-August-12	8.76	Call	Bond Future	4649	5	5	5	0.00
10/04/2012	R186 On 02-August-12	8.76	Put	Bond Future	3466	4	3	4	43.00
10/04/2012	R186 On 02-August-12	7.76	Put	Bond Future	9406	10	9	10	0.00
10/04/2012	R186 On 02-August-12	8.70	Put	Bond Future	3709	4	4	4	0.00
10/04/2012	R186 On 02-August-12	8.25	Put	Bond Future	5991	6	6	6	0.00
10/04/2012	R186 On 02-August-12	8.66	Put	Bond Future	3879	4	4	4	276.00
10/04/2012	R186 On 02-August-12	7.66	Put	Bond Future	10217	10	10	10	0.00

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10/04/2012	R186 On 02-August-12	8.80	Put	Bond Future	3312	3	3	3	0.00
10/04/2012	R186 On 02-August-12	8.75	Put	Bond Future	3506	4	4	4	0.00
10/04/2012	R186 On 01-November-12			Bond Future	8.70	118.1918	118.3777	118.1918	0.00
10/04/2012	R186 On 01-November-12	8.75	Call	Bond Future	5489	5	5	5	0.00
10/04/2012	R186 On 01-November-12	8.80	Call	Bond Future	5722	6	6	6	0.00
10/04/2012	R186 On 01-November-12	8.70	Call	Bond Future	5267	5	5	5	0.00
10/04/2012	R186 On 01-November-12	8.70	Put	Bond Future	5302	5	5	5	0.00
10/04/2012	R186 On 01-November-12	8.80	Put	Bond Future	4876	5	5	5	0.00
10/04/2012	R186 On 01-November-12	8.75	Put	Bond Future	5082	5	5	5	0.00
10/04/2012	R186 On 07-February-13			Bond Future	8.78	114.9044	115.1040	114.9044	0.00
10/04/2012	R186 On 07-February-13	8.50	Call	Bond Future	5173	5	5	5	0.00
10/04/2012	R186 On 07-February-13	8.55	Call	Bond Future	5368	5	5	5	0.00
10/04/2012	R186 On 07-February-13	8.45	Call	Bond Future	4981	5	5	5	0.00
10/04/2012	R186 On 07-February-13	8.45	Put	Bond Future	7936	8	8	8	0.00
10/04/2012	R186 On 07-February-13	8.55	Put	Bond Future	7427	8	7	8	0.00
10/04/2012	R186 On 07-February-13	8.50	Put	Bond Future	7679	8	8	8	0.00
10/04/2012	R189 On 03-May-12			Bond Future	215.35	215.3400	215.3455	215.3400	0.00
10/04/2012	R189 On 03-May-12	215.00	Call	Bond Future	345	0	0	0	0.00
10/04/2012	R189 On 03-May-12	214.95	Call	Bond Future	395	0	0	0	0.00
10/04/2012	R189 On 03-May-12	215.05	Call	Bond Future	295	0	0	0	0.00
10/04/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R197 On 03-May-12			Bond Future	258.25	258.2238	258.2474	258.2238	1,044.00
10/04/2012	R197 On 03-May-12	251.00	Call	Bond Future	7247	7	7	7	0.00
10/04/2012	R197 On 03-May-12	251.05	Call	Bond Future	7197	7	7	7	0.00
10/04/2012	R197 On 03-May-12	250.95	Call	Bond Future	7297	7	7	7	0.00
10/04/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R201 On 03-May-12			Bond Future	6.11	109.5477	109.6123	109.5477	1,845.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R201 On 03-May-12	7.75	Call	Bond Future	3974	4	4	4	0.00
10/04/2012	R201 On 03-May-12	7.80	Call	Bond Future	4092	4	4	4	0.00
10/04/2012	R201 On 03-May-12	7.70	Call	Bond Future	3855	4	4	4	0.00
10/04/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R201 On 02-August-12			Bond Future	6.15	106.7096	106.7704	106.7096	0.00
10/04/2012	R201 On 02-August-12	7.50	Call	Bond Future	3024	3	3	3	0.00
10/04/2012	R201 On 02-August-12	7.45	Call	Bond Future	2920	3	3	3	0.00
10/04/2012	R201 On 02-August-12	7.55	Call	Bond Future	3128	3	3	3	0.00
10/04/2012	R201 On 02-August-12	7.55	Put	Bond Future	28	0	0	0	0.00
10/04/2012	R201 On 02-August-12	7.45	Put	Bond Future	37	0	0	0	0.00
10/04/2012	R201 On 02-August-12	7.50	Put	Bond Future	32	0	0	0	0.00
10/04/2012	R201 On 01-November-12			Bond Future	6.14	108.3579	108.4167	108.3579	0.00
10/04/2012	R201 On 01-November-12	6.50	Call	Bond Future	1246	1	1	1	0.00
10/04/2012	R201 On 01-November-12	6.45	Call	Bond Future	1181	1	1	1	0.00
10/04/2012	R201 On 01-November-12	6.55	Call	Bond Future	1313	1	1	1	0.00
10/04/2012	R201 On 01-November-12	6.55	Put	Bond Future	477	1	0	1	0.00
10/04/2012	R201 On 01-November-12	6.45	Put	Bond Future	546	1	1	1	0.00
10/04/2012	R201 On 01-November-12	6.50	Put	Bond Future	511	1	1	1	0.00
10/04/2012	R201 On 07-February-13			Bond Future	6.10	105.7914	105.8502	105.7914	0.00
10/04/2012	R201 On 07-February-13	6.25	Call	Bond Future	1021	1	1	1	0.00
10/04/2012	R201 On 07-February-13	6.20	Call	Bond Future	970	1	1	1	0.00
10/04/2012	R201 On 07-February-13	6.30	Call	Bond Future	1073	1	1	1	0.00
10/04/2012	R201 On 07-February-13	6.30	Put	Bond Future	708	1	1	1	0.00
10/04/2012	R201 On 07-February-13	6.20	Put	Bond Future	783	1	1	1	0.00
10/04/2012	R201 On 07-February-13	6.25	Put	Bond Future	745	1	1	1	0.00
10/04/2012	R202 On 03-May-12			Bond Future	189.87	189.8554	189.8743	189.8554	37,082.00
10/04/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R202 On 03-May-12	189.95	Put	Bond Future	76	0	0	0	0.00
10/04/2012	R202 On 03-May-12	190.05	Put	Bond Future	176	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
10/04/2012	R202 On 03-May-12	190.00	Put	Bond Future	126	0	0	0	0.00
10/04/2012	R203 On 03-May-12			Bond Future	7.39	104.8344	104.9324	104.8344	3,923.00
10/04/2012	R203 On 03-May-12	8.75	Call	Bond Future	5841	6	6	6	0.00
10/04/2012	R203 On 03-May-12	8.80	Call	Bond Future	6049	6	6	6	0.00
10/04/2012	R203 On 03-May-12	8.70	Call	Bond Future	5634	6	6	6	0.00
10/04/2012	R203 On 03-May-12	7.00	Call	Bond Future	77	0	0	0	4,200.00
10/04/2012	R203 On 03-May-12	7.15	Call	Bond Future	190	0	0	0	1,400.00
10/04/2012	R203 On 03-May-12	7.45	Call	Bond Future	723	1	1	1	0.00
10/04/2012	R203 On 03-May-12	7.80	Call	Bond Future	1883	2	2	2	0.00
10/04/2012	R203 On 03-May-12	7.80	Put	Bond Future	84	0	0	0	4,200.00
10/04/2012	R203 On 03-May-12	7.45	Put	Bond Future	465	1	0	1	1,400.00
10/04/2012	R203 On 03-May-12	7.15	Put	Bond Future	1276	1	1	1	0.00
10/04/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R203 On 03-May-12	7.00	Put	Bond Future	1842	2	2	2	0.00
10/04/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R203 On 02-August-12			Bond Future	7.49	106.3375	106.4269	106.3375	0.00
10/04/2012	R203 On 02-August-12	8.50	Call	Bond Future	4581	5	5	5	0.00
10/04/2012	R203 On 02-August-12	8.55	Call	Bond Future	4750	5	5	5	0.00
10/04/2012	R203 On 02-August-12	8.45	Call	Bond Future	4410	4	4	4	0.00
10/04/2012	R203 On 02-August-12	8.45	Put	Bond Future	404	0	0	0	0.00
10/04/2012	R203 On 02-August-12	8.55	Put	Bond Future	339	0	0	0	0.00
10/04/2012	R203 On 02-August-12	8.50	Put	Bond Future	372	0	0	0	0.00
10/04/2012	R203 On 01-November-12			Bond Future	7.57	103.8172	103.9067	103.8172	0.00
10/04/2012	R203 On 01-November-12	7.75	Call	Bond Future	2541	3	3	3	0.00
10/04/2012	R203 On 01-November-12	7.80	Call	Bond Future	2659	3	3	3	0.00
10/04/2012	R203 On 01-November-12	7.70	Call	Bond Future	2427	2	2	2	0.00
10/04/2012	R203 On 01-November-12	7.70	Put	Bond Future	1883	2	2	2	0.00
10/04/2012	R203 On 01-November-12	7.80	Put	Bond Future	1712	2	2	2	0.00
10/04/2012	R203 On 01-November-12	7.75	Put	Bond Future	1795	2	2	2	0.00
10/04/2012	R203 On 07-February-13			Bond Future	7.65	105.5876	105.6764	105.5876	0.00
10/04/2012	R203 On 07-February-13	6.50	Call	Bond Future	808	1	1	1	0.00
10/04/2012	R203 On 07-February-13	6.45	Call	Bond Future	764	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
10/04/2012	R203 On 07-February-13	6.55	Call	Bond Future	853	1	1	1	0.00
10/04/2012	R203 On 07-February-13	6.55	Put	Bond Future	5227	5	5	5	0.00
10/04/2012	R203 On 07-February-13	6.45	Put	Bond Future	5545	6	6	6	0.00
10/04/2012	R203 On 07-February-13	6.50	Put	Bond Future	5385	5	5	5	0.00
10/04/2012	R204 On 03-May-12			Bond Future	7.69	104.5114	104.6198	104.5114	3,656.00
10/04/2012	R204 On 03-May-12	8.75	Call	Bond Future	5308	5	5	5	0.00
10/04/2012	R204 On 03-May-12	8.80	Call	Bond Future	5549	5	6	5	0.00
10/04/2012	R204 On 03-May-12	8.70	Call	Bond Future	5067	5	5	5	0.00
10/04/2012	R204 On 03-May-12	7.00	Call	Bond Future	12	0	0	0	550.00
10/04/2012	R204 On 03-May-12	7.75	Call	Bond Future	884	1	1	1	0.00
10/04/2012	R204 On 03-May-12	7.75	Put	Bond Future	564	1	1	1	550.00
10/04/2012	R204 On 03-May-12	8.70	Put	Bond Future	2	0	0	0	0.00
10/04/2012	R204 On 03-May-12	7.00	Put	Bond Future	3644	4	4	4	0.00
10/04/2012	R204 On 03-May-12	8.80	Put	Bond Future	1	0	0	0	0.00
10/04/2012	R204 On 03-May-12	8.75	Put	Bond Future	1	0	0	0	0.00
10/04/2012	R204 On 02-August-12			Bond Future	7.78	101.9773	102.0819	101.9773	0.00
10/04/2012	R204 On 02-August-12	8.50	Call	Bond Future	4260	4	4	4	0.00
10/04/2012	R204 On 02-August-12	8.45	Call	Bond Future	4079	4	4	4	0.00
10/04/2012	R204 On 02-August-12	8.55	Call	Bond Future	4443	4	4	4	0.00
10/04/2012	R204 On 02-August-12	8.55	Put	Bond Future	713	1	1	1	0.00
10/04/2012	R204 On 02-August-12	8.45	Put	Bond Future	826	1	1	1	0.00
10/04/2012	R204 On 02-August-12	8.50	Put	Bond Future	768	1	1	1	0.00
10/04/2012	R204 On 01-November-12			Bond Future	7.86	103.5521	103.6578	103.5521	0.00
10/04/2012	R204 On 01-November-12	8.00	Call	Bond Future	2945	3	3	3	0.00
10/04/2012	R204 On 01-November-12	7.95	Call	Bond Future	2816	3	3	3	0.00
10/04/2012	R204 On 01-November-12	8.05	Call	Bond Future	3080	3	3	3	0.00
10/04/2012	R204 On 01-November-12	8.05	Put	Bond Future	2186	2	2	2	0.00
10/04/2012	R204 On 01-November-12	7.95	Put	Bond Future	2399	2	2	2	0.00
10/04/2012	R204 On 01-November-12	8.00	Put	Bond Future	2289	2	2	2	0.00
10/04/2012	R204 On 07-February-13			Bond Future	7.95	101.2823	101.3885	101.2823	0.00
10/04/2012	R204 On 07-February-13	8.00	Call	Bond Future	3216	3	3	3	0.00
10/04/2012	R204 On 07-February-13	8.05	Call	Bond Future	3341	3	3	3	0.00
10/04/2012	R204 On 07-February-13	7.95	Call	Bond Future	3099	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
10/04/2012	R204 On 07-February-13	7.95	Put	Bond Future	3090	3	3	3	0.00
10/04/2012	R204 On 07-February-13	8.05	Put	Bond Future	2871	3	3	3	0.00
10/04/2012	R204 On 07-February-13	8.00	Put	Bond Future	2976	3	3	3	0.00
10/04/2012	R206 On 03-May-12			Bond Future	5.86	104.8939	104.9375	104.8939	1,000.00
10/04/2012	R206 On 03-May-12	7.50	Call	Bond Future	2605	3	3	3	0.00
10/04/2012	R206 On 03-May-12	7.45	Call	Bond Future	2527	2	3	2	0.00
10/04/2012	R206 On 03-May-12	7.55	Call	Bond Future	2683	3	3	3	0.00
10/04/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R206 On 02-August-12			Bond Future	5.88	102.6333	102.6691	102.6333	0.00
10/04/2012	R206 On 02-August-12	7.25	Call	Bond Future	1883	2	2	2	0.00
10/04/2012	R206 On 02-August-12	7.30	Call	Bond Future	1948	2	2	2	0.00
10/04/2012	R206 On 02-August-12	7.20	Call	Bond Future	1818	2	2	2	0.00
10/04/2012	R206 On 02-August-12	7.20	Put	Bond Future	13	0	0	0	0.00
10/04/2012	R206 On 02-August-12	7.30	Put	Bond Future	9	0	0	0	0.00
10/04/2012	R206 On 02-August-12	7.25	Put	Bond Future	11	0	0	0	0.00
10/04/2012	R206 On 01-November-12			Bond Future	5.79	104.2182	104.2539	104.2182	0.00
10/04/2012	R206 On 01-November-12	6.00	Call	Bond Future	566	1	1	1	0.00
10/04/2012	R206 On 01-November-12	6.05	Call	Bond Future	602	1	1	1	0.00
10/04/2012	R206 On 01-November-12	5.95	Call	Bond Future	532	1	1	1	0.00
10/04/2012	R206 On 01-November-12	5.95	Put	Bond Future	344	0	0	0	0.00
10/04/2012	R206 On 01-November-12	6.05	Put	Bond Future	300	0	0	0	0.00
10/04/2012	R206 On 01-November-12	6.00	Put	Bond Future	321	0	0	0	0.00
10/04/2012	R206 On 07-February-13			Bond Future	5.60	102.2275	102.2626	102.2275	0.00
10/04/2012	R206 On 07-February-13	6.00	Call	Bond Future	611	1	1	1	0.00
10/04/2012	R206 On 07-February-13	5.95	Call	Bond Future	582	1	1	1	0.00
10/04/2012	R206 On 07-February-13	6.05	Call	Bond Future	642	1	1	1	0.00
10/04/2012	R206 On 07-February-13	6.05	Put	Bond Future	235	0	0	0	0.00
10/04/2012	R206 On 07-February-13	5.95	Put	Bond Future	264	0	0	0	0.00
10/04/2012	R206 On 07-February-13	6.00	Put	Bond Future	248	0	0	0	0.00
10/04/2012	R207 On 03-May-12			Bond Future	7.92	98.3457	98.4620	98.3457	21,736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R207 On 03-May-12	8.75	Call	Bond Future	4488	4	4	4	0.00
10/04/2012	R207 On 03-May-12	8.80	Call	Bond Future	4745	5	5	5	0.00
10/04/2012	R207 On 03-May-12	8.70	Call	Bond Future	4231	4	4	4	0.00
10/04/2012	R207 On 03-May-12	7.45	Call	Bond Future	78	0	0	0	2,400.00
10/04/2012	R207 On 03-May-12	8.30	Call	Bond Future	2243	2	2	2	0.00
10/04/2012	R207 On 03-May-12	7.65	Call	Bond Future	248	0	0	0	800.00
10/04/2012	R207 On 03-May-12	8.00	Call	Bond Future	1034	1	1	1	0.00
10/04/2012	R207 On 03-May-12	8.00	Put	Bond Future	581	1	1	1	800.00
10/04/2012	R207 On 03-May-12	8.30	Put	Bond Future	154	0	0	0	2,400.00
10/04/2012	R207 On 03-May-12	7.65	Put	Bond Future	1748	2	2	2	0.00
10/04/2012	R207 On 03-May-12	8.70	Put	Bond Future	16	0	0	0	0.00
10/04/2012	R207 On 03-May-12	7.45	Put	Bond Future	2716	3	3	3	0.00
10/04/2012	R207 On 03-May-12	8.80	Put	Bond Future	7	0	0	0	0.00
10/04/2012	R207 On 03-May-12	8.75	Put	Bond Future	11	0	0	0	0.00
10/04/2012	R207 On 02-August-12			Bond Future	8.01	96.1134	96.2316	96.1134	0.00
10/04/2012	R207 On 02-August-12	8.75	Call	Bond Future	4712	5	5	5	0.00
10/04/2012	R207 On 02-August-12	8.70	Call	Bond Future	4519	4	5	4	0.00
10/04/2012	R207 On 02-August-12	8.80	Call	Bond Future	4908	5	5	5	0.00
10/04/2012	R207 On 02-August-12	8.80	Put	Bond Future	790	1	1	1	0.00
10/04/2012	R207 On 02-August-12	8.70	Put	Bond Future	912	1	1	1	0.00
10/04/2012	R207 On 02-August-12	8.75	Put	Bond Future	849	1	1	1	0.00
10/04/2012	R207 On 01-November-12			Bond Future	8.09	97.6016	97.7164	97.6016	0.00
10/04/2012	R207 On 01-November-12	8.25	Call	Bond Future	3380	3	3	3	0.00
10/04/2012	R207 On 01-November-12	8.20	Call	Bond Future	3236	3	3	3	0.00
10/04/2012	R207 On 01-November-12	8.30	Call	Bond Future	3527	3	4	3	0.00
10/04/2012	R207 On 01-November-12	8.30	Put	Bond Future	2438	3	2	3	0.00
10/04/2012	R207 On 01-November-12	8.20	Put	Bond Future	2664	3	3	3	0.00
10/04/2012	R207 On 01-November-12	8.25	Put	Bond Future	2549	3	3	3	0.00
10/04/2012	R207 On 07-February-13			Bond Future	8.17	95.6231	95.7392	95.6231	0.00
10/04/2012	R207 On 07-February-13	8.25	Call	Bond Future	3667	4	4	4	0.00
10/04/2012	R207 On 07-February-13	8.30	Call	Bond Future	3803	4	4	4	0.00
10/04/2012	R207 On 07-February-13	8.20	Call	Bond Future	3537	4	4	4	0.00
10/04/2012	R207 On 07-February-13	8.20	Put	Bond Future	3406	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
10/04/2012	R207 On 07-February-13	8.30	Put	Bond Future	3169	3	3	3	0.00
10/04/2012	R207 On 07-February-13	8.25	Put	Bond Future	3284	3	3	3	0.00
10/04/2012	R208 On 03-May-12			Bond Future	8.00	92.8052	92.8410	92.8052	10,000.00
10/04/2012	R208 On 03-May-12	9.00	Call	Bond Future	5732	6	6	6	0.00
10/04/2012	R208 On 03-May-12	9.05	Call	Bond Future	6006	6	6	6	0.00
10/04/2012	R208 On 03-May-12	8.95	Call	Bond Future	5459	5	5	5	0.00
10/04/2012	R208 On 03-May-12	7.50	Call	Bond Future	71	0	0	0	3,000.00
10/04/2012	R208 On 03-May-12	8.35	Call	Bond Future	2262	2	2	2	0.00
10/04/2012	R208 On 03-May-12	7.70	Call	Bond Future	234	0	0	0	1,000.00
10/04/2012	R208 On 03-May-12	8.05	Call	Bond Future	1015	1	1	1	0.00
10/04/2012	R208 On 03-May-12	8.05	Put	Bond Future	717	1	1	1	1,000.00
10/04/2012	R208 On 03-May-12	8.35	Put	Bond Future	204	0	0	0	3,000.00
10/04/2012	R208 On 03-May-12	7.70	Put	Bond Future	2045	2	2	2	0.00
10/04/2012	R208 On 03-May-12	8.95	Put	Bond Future	6	0	0	0	0.00
10/04/2012	R208 On 03-May-12	7.50	Put	Bond Future	3115	3	3	3	0.00
10/04/2012	R208 On 03-May-12	9.05	Put	Bond Future	3	0	0	0	0.00
10/04/2012	R208 On 03-May-12	9.00	Put	Bond Future	4	0	0	0	0.00
10/04/2012	R208 On 02-August-12			Bond Future	8.09	94.1385	94.1676	94.1385	0.00
10/04/2012	R208 On 02-August-12	8.75	Call	Bond Future	4805	5	5	5	0.00
10/04/2012	R208 On 02-August-12	8.80	Call	Bond Future	5011	5	5	5	0.00
10/04/2012	R208 On 02-August-12	8.70	Call	Bond Future	4603	5	5	5	0.00
10/04/2012	R208 On 02-August-12	8.70	Put	Bond Future	1118	1	1	1	0.00
10/04/2012	R208 On 02-August-12	8.80	Put	Bond Future	974	1	1	1	0.00
10/04/2012	R208 On 02-August-12	8.75	Put	Bond Future	1043	1	1	1	0.00
10/04/2012	R208 On 01-November-12			Bond Future	8.16	92.1945	92.2229	92.1945	0.00
10/04/2012	R208 On 01-November-12	8.25	Call	Bond Future	3441	3	3	3	0.00
10/04/2012	R208 On 01-November-12	8.30	Call	Bond Future	3595	4	4	4	0.00
10/04/2012	R208 On 01-November-12	8.20	Call	Bond Future	3295	3	3	3	0.00
10/04/2012	R208 On 01-November-12	8.20	Put	Bond Future	3068	3	3	3	0.00
10/04/2012	R208 On 01-November-12	8.30	Put	Bond Future	2805	3	3	3	0.00
10/04/2012	R208 On 01-November-12	8.25	Put	Bond Future	2932	3	3	3	0.00
10/04/2012	R208 On 07-February-13			Bond Future	8.24	93.7653	93.7929	93.7653	0.00
10/04/2012	R208 On 07-February-13	8.00	Call	Bond Future	3174	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
10/04/2012	R208 On 07-February-13	7.95	Call	Bond Future	3051	3	3	3	0.00
10/04/2012	R208 On 07-February-13	8.05	Call	Bond Future	3301	3	3	3	0.00
10/04/2012	R208 On 07-February-13	8.05	Put	Bond Future	4352	4	4	4	0.00
10/04/2012	R208 On 07-February-13	7.95	Put	Bond Future	4664	5	5	5	0.00
10/04/2012	R208 On 07-February-13	8.00	Put	Bond Future	4505	5	5	5	0.00
10/04/2012	R209 On 03-May-12			Bond Future	9.00	73.6730	73.7948	73.6730	3,048.00
10/04/2012	R209 On 03-May-12	9.00	Call	Bond Future	1220	1	1	1	0.00
10/04/2012	R209 On 03-May-12	9.05	Call	Bond Future	1420	1	1	1	0.00
10/04/2012	R209 On 03-May-12	8.95	Call	Bond Future	1039	1	1	1	0.00
10/04/2012	R209 On 03-May-12	8.95	Put	Bond Future	1437	2	1	2	0.00
10/04/2012	R209 On 03-May-12	9.05	Put	Bond Future	1055	1	1	1	0.00
10/04/2012	R209 On 03-May-12	9.00	Put	Bond Future	1235	1	1	1	0.00
10/04/2012	R209 On 02-August-12			Bond Future	9.08	74.7330	74.8456	74.7330	0.00
10/04/2012	R209 On 02-August-12	9.25	Call	Bond Future	4191	4	4	4	0.00
10/04/2012	R209 On 02-August-12	9.20	Call	Bond Future	3988	4	4	4	0.00
10/04/2012	R209 On 02-August-12	9.30	Call	Bond Future	4397	4	4	4	0.00
10/04/2012	R209 On 02-August-12	9.30	Put	Bond Future	2765	3	3	3	0.00
10/04/2012	R209 On 02-August-12	9.20	Put	Bond Future	3087	3	3	3	0.00
10/04/2012	R209 On 02-August-12	9.25	Put	Bond Future	2923	3	3	3	0.00
10/04/2012	R209 On 01-November-12			Bond Future	9.15	72.7404	72.8591	72.7404	0.00
10/04/2012	R209 On 01-November-12	9.00	Call	Bond Future	4169	4	4	4	0.00
10/04/2012	R209 On 01-November-12	8.95	Call	Bond Future	4000	4	4	4	0.00
10/04/2012	R209 On 01-November-12	9.05	Call	Bond Future	4347	4	4	4	0.00
10/04/2012	R209 On 01-November-12	9.05	Put	Bond Future	5073	5	5	5	0.00
10/04/2012	R209 On 01-November-12	8.95	Put	Bond Future	5486	6	5	6	0.00
10/04/2012	R209 On 01-November-12	9.00	Put	Bond Future	5274	5	5	5	0.00
10/04/2012	R209 On 07-February-13			Bond Future	9.22	73.9798	74.1042	73.9798	0.00
10/04/2012	R209 On 07-February-13	9.00	Call	Bond Future	4850	5	5	5	0.00
10/04/2012	R209 On 07-February-13	9.05	Call	Bond Future	5017	5	5	5	0.00
10/04/2012	R209 On 07-February-13	8.95	Call	Bond Future	4685	5	5	5	0.00
10/04/2012	R209 On 07-February-13	8.95	Put	Bond Future	6700	7	7	7	0.00
10/04/2012	R209 On 07-February-13	9.05	Put	Bond Future	6272	6	6	6	0.00
10/04/2012	R209 On 07-February-13	9.00	Put	Bond Future	6483	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
10/04/2012	R210 On 03-May-12			Bond Future	140.45	140.2570	140.4547	140.2570	925.00
10/04/2012	R210 On 03-May-12	139.00	Call	Bond Future	1455	1	1	1	0.00
10/04/2012	R210 On 03-May-12	138.95	Call	Bond Future	1505	1	2	1	0.00
10/04/2012	R210 On 03-May-12	139.05	Call	Bond Future	1405	1	1	1	0.00
10/04/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R211 On 03-May-12			Bond Future	119.20	119.0317	119.2005	119.0317	480.00
10/04/2012	R211 On 03-May-12	118.20	Call	Bond Future	1000	1	1	1	0.00
10/04/2012	R211 On 03-May-12	118.25	Call	Bond Future	950	1	1	1	0.00
10/04/2012	R211 On 03-May-12	118.15	Call	Bond Future	1050	1	1	1	0.00
10/04/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R212 On 03-May-12			Bond Future	117.84	117.8277	117.8384	117.8277	3,252.00
10/04/2012	R212 On 03-May-12	115.30	Call	Bond Future	2538	3	3	3	0.00
10/04/2012	R212 On 03-May-12	115.25	Call	Bond Future	2588	3	3	3	0.00
10/04/2012	R212 On 03-May-12	115.35	Call	Bond Future	2488	2	2	2	0.00
10/04/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
10/04/2012	R213 On 03-May-12			Bond Future	8.89	84.0369	84.2022	84.0369	4,435.00
10/04/2012	R213 On 03-May-12	9.25	Call	Bond Future	3125	3	3	3	0.00
10/04/2012	R213 On 03-May-12	9.20	Call	Bond Future	2826	3	3	3	0.00
10/04/2012	R213 On 03-May-12	9.30	Call	Bond Future	3433	3	3	3	0.00
10/04/2012	R213 On 03-May-12	9.30	Put	Bond Future	279	0	0	0	0.00
10/04/2012	R213 On 03-May-12	9.20	Put	Bond Future	420	1	0	1	0.00
10/04/2012	R213 On 03-May-12	9.25	Put	Bond Future	344	0	0	0	0.00
10/04/2012	R213 On 02-August-12			Bond Future	8.97	85.2429	85.4057	85.2429	0.00
10/04/2012	R213 On 02-August-12	9.25	Call	Bond Future	4754	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2012	R213 On 02-August-12	9.30	Call	Bond Future	4980	5	5	5	0.00
10/04/2012	R213 On 02-August-12	9.20	Call	Bond Future	4532	5	5	5	0.00
10/04/2012	R213 On 02-August-12	9.20	Put	Bond Future	2752	3	3	3	0.00
10/04/2012	R213 On 02-August-12	9.30	Put	Bond Future	2454	3	2	3	0.00
10/04/2012	R213 On 02-August-12	9.25	Put	Bond Future	2600	3	3	3	0.00
10/04/2012	R213 On 01-November-12			Bond Future	9.04	83.0195	83.1877	83.0195	0.00
10/04/2012	R213 On 01-November-12	9.00	Call	Bond Future	4614	5	5	5	0.00
10/04/2012	R213 On 01-November-12	9.05	Call	Bond Future	4806	5	5	5	0.00
10/04/2012	R213 On 01-November-12	8.95	Call	Bond Future	4431	4	4	4	0.00
10/04/2012	R213 On 01-November-12	8.95	Put	Bond Future	5117	5	5	5	0.00
10/04/2012	R213 On 01-November-12	9.05	Put	Bond Future	4722	5	5	5	0.00
10/04/2012	R213 On 01-November-12	9.00	Put	Bond Future	4913	5	5	5	0.00
10/04/2012	R213 On 07-February-13			Bond Future	9.12	84.4383	84.6039	84.4383	0.00
10/04/2012	R213 On 07-February-13	9.00	Call	Bond Future	5300	5	5	5	0.00
10/04/2012	R213 On 07-February-13	9.05	Call	Bond Future	5486	5	5	5	0.00
10/04/2012	R213 On 07-February-13	8.95	Call	Bond Future	5124	5	5	5	0.00
10/04/2012	R213 On 07-February-13	8.95	Put	Bond Future	6405	7	6	7	0.00
10/04/2012	R213 On 07-February-13	9.05	Put	Bond Future	6001	6	6	6	0.00
10/04/2012	R213 On 07-February-13	9.00	Put	Bond Future	6197	6	6	6	0.00
10/04/2012	R214 On 03-May-12			Bond Future	9.06	75.1014	75.1884	75.1014	1,530.00
10/04/2012	R214 On 03-May-12	8.80	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 03-May-12	8.81	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 03-May-12	8.79	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 03-May-12	8.79	Put	Bond Future	2158	2	2	2	0.00
10/04/2012	R214 On 03-May-12	8.81	Put	Bond Future	1992	2	2	2	0.00
10/04/2012	R214 On 03-May-12	8.80	Put	Bond Future	2075	2	2	2	0.00
10/04/2012	R214 On 02-August-12			Bond Future	9.13	76.1770	76.2628	76.1770	0.00
10/04/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
10/04/2012	R214 On 02-August-12	8.79	Put	Bond Future	2737	3	3	3	0.00
10/04/2012	R214 On 02-August-12	8.81	Put	Bond Future	2571	3	3	3	0.00
10/04/2012	R214 On 02-August-12	8.80	Put	Bond Future	2654	3	3	3	0.00

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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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