



# Derivatives Weekly Statistics Report

From: 07/05/2012 To: 07/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	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
07/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	AL7T On 02-August-12			Index Future	438.01	439.5190	438.0140	439.5190	13.00
07/05/2012	AL7T On 01-November-12			Index Future	444.64	446.1770	444.6350	446.1770	0.00
07/05/2012	ALBI On 02-August-12			Index Future	396.45	397.6890	396.4520	397.6890	1,008.00
07/05/2012	ALBI On 01-November-12			Index Future	402.44	403.7130	402.4440	403.7130	0.00
07/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	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
07/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0862	0.0598	0.0862	5,670.00
07/05/2012	CABA On 18-June-12			Can-Do Future	0.35	0.3325	0.3524	0.3325	8,000.00
07/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0032	0.0044	0.0032	8,000.00
07/05/2012	CABC On 18-June-12			Can-Do Future	0.18	0.1375	0.1816	0.1375	0.00
07/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0007	0.0009	0.0007	16,000.00
07/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2012	DAUS On 31-May-12			Any day expiry	7.85	7.8456	7.8533	7.8456	0.00
07/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	167	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	161	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	174	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
07/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	458	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	21	0	0	0	4,110.00
07/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	5	0	0	0	4,110.00
07/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	418	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	61	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	68	0	0	0	0.00
07/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	64	0	0	0	0.00
07/05/2012	DAUS On 29-June-12			Any day expiry	7.89	7.8789	7.8866	7.8789	0.00
07/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	237	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	231	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	243	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	66	0	0	0	5,480.00
07/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	505	0	1	0	0.00
07/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	18	0	0	0	5,480.00
07/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	429	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	96	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	104	0	0	0	0.00
07/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	100	0	0	0	0.00
07/05/2012	DAUS On 31-July-12			Any day expiry	7.92	7.9155	7.9233	7.9155	0.00
07/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	278	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	272	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	283	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	559	1	1	1	0.00
07/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	119	0	0	0	4,800.00
07/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	36	0	0	0	4,800.00
07/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	446	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	150	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	159	0	0	0	0.00
07/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	155	0	0	0	0.00
07/05/2012	DAUS On 31-August-12			Any day expiry	7.96	7.9514	7.9590	7.9514	0.00
07/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	315	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	310	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	320	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
07/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	172	0	0	0	6,170.00
07/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	613	1	1	1	0.00
07/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	54	0	0	0	6,170.00
07/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	463	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	201	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	211	0	0	0	0.00
07/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	206	0	0	0	0.00
07/05/2012	DAUS On 28-September-12			Any day expiry	7.99	7.9838	7.9913	7.9838	0.00
07/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	343	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	338	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	348	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	659	1	1	1	0.00
07/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	218	0	0	0	7,540.00
07/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	68	0	0	0	7,540.00
07/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	477	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	247	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	257	0	0	0	0.00
07/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	252	0	0	0	0.00
07/05/2012	DAUS On 31-October-12			Any day expiry	8.03	8.0220	8.0294	8.0220	0.00
07/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	398	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	394	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	403	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	712	1	1	1	0.00
07/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	269	0	0	0	8,220.00
07/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	83	0	0	0	8,220.00
07/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	490	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	264	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	275	0	0	0	0.00
07/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	269	0	0	0	0.00
07/05/2012	GOVI On 02-August-12			GOVI	397.40	398.5680	397.4020	398.5680	229.00
07/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	74020	9	7	9	0.00
07/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	73920	9	7	9	0.00
07/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	74120	9	7	9	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
07/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 01-November-12			GOVI	403.41	404.6050	403.4090	404.6050	0.00
07/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	14090	3	1	3	0.00
07/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	13990	3	1	3	0.00
07/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	14190	3	1	3	0.00
07/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
07/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
07/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2012	IGOV On 02-August-12			Index Future	176.65	176.7030	176.6520	176.7030	563.00
07/05/2012	IGOV On 01-November-12			Index Future	179.32	179.3790	179.3220	179.3790	0.00
07/05/2012	ILBI On 02-August-12			Index Future	479.00	478.4480	478.9960	478.4480	169.00
07/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
07/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,890.00
07/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.61	94.3800	94.3900	94.3800	0.00
07/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	0.00
07/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.63	94.3600	94.3700	94.3600	44,760.00
07/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	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
07/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.71	94.2700	94.2900	94.2700	840.00
07/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.83	94.1500	94.1700	94.1500	790.00
07/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.97	94.0100	94.0300	94.0100	500.00
07/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.12	93.8500	93.8800	93.8500	1,700.00
07/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.31	93.6600	93.6900	93.6600	1,500.00
07/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
07/05/2012	R157 On 03-May-12			Bond Future	6.35	123.1146	123.2525	123.1146	0.00
07/05/2012	R157 On 02-August-12			Bond Future	6.48	124.9265	124.7586	124.9265	14,845.00
07/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4598	5	5	5	0.00
07/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4745	5	5	5	0.00
07/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4451	5	4	5	0.00
07/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	236	0	0	0	3,750.00
07/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	444	1	0	1	1,250.00
07/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	746	1	1	1	0.00
07/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1614	2	2	2	0.00
07/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	175	0	0	0	3,750.00
07/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	538	0	1	0	1,250.00
07/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	858	1	1	1	0.00
07/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	0	0	0.00
07/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1276	1	1	1	0.00
07/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	0	0	0.00
07/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
07/05/2012	R157 On 01-November-12			Bond Future	6.52	120.0122	119.8379	120.0122	0.00
07/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1880	2	2	2	0.00
07/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1781	2	2	2	0.00
07/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1981	2	2	2	0.00
07/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	486	0	0	0	0.00
07/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	567	1	1	1	0.00
07/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	525	0	1	0	0.00
07/05/2012	R157 On 07-February-13			Bond Future	6.57	121.9899	121.8090	121.9899	0.00
07/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1453	2	1	2	0.00
07/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1530	2	2	2	0.00
07/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1381	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
07/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1051	1	1	1	0.00
07/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	943	1	1	1	0.00
07/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	995	1	1	1	0.00
07/05/2012	R186 On 03-May-12			Bond Future	8.09	124.1147	124.4149	124.1147	0.00
07/05/2012	R186 On 02-August-12			Bond Future	8.21	120.9768	120.4355	120.9768	34,771.00
07/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	5911	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	6258	7	6	7	0.00
07/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	5571	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	2898	3	3	3	8,750.00
07/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	5304	6	5	6	0.00
07/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	1048	1	1	1	43.00
07/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	5980	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1807	2	2	2	1,099.00
07/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	7700	8	8	8	0.00
07/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	900	1	1	1	2,700.00
07/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	3154	4	3	4	0.00
07/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	810	1	1	1	276.00
07/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	5429	5	5	5	0.00
07/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2316	2	2	2	900.00
07/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	554	1	1	1	199.00
07/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	5881	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	941	1	1	1	43.00
07/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	3829	4	4	4	0.00
07/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1160	1	1	1	276.00
07/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	6193	6	6	6	0.00
07/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1068	1	1	1	0.00
07/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2530	2	3	2	0.00
07/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	864	1	1	1	0.00
07/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	961	1	1	1	2,700.00
07/05/2012	R186 On 01-November-12			Bond Future	8.28	122.8038	122.2629	122.8038	0.00
07/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	7051	7	7	7	0.00
07/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	7339	8	7	8	0.00
07/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	6767	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
07/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2917	3	3	3	0.00
07/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2608	2	3	2	0.00
07/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2759	3	3	3	0.00
07/05/2012	R186 On 07-February-13			Bond Future	8.35	119.5322	118.9745	119.5322	0.00
07/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	6315	7	6	7	0.00
07/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	6564	7	7	7	0.00
07/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	6076	6	6	6	0.00
07/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5161	5	5	5	0.00
07/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	4753	5	5	5	0.00
07/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	4950	5	5	5	0.00
07/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7795	215.7838	215.7795	0.00
07/05/2012	R189 On 02-August-12			Bond Future	218.81	218.8039	218.8057	218.8039	44.00
07/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	806	1	1	1	0.00
07/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	856	1	1	1	0.00
07/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	756	1	1	1	0.00
07/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R197 On 03-May-12			Bond Future	260.37	259.9941	260.3670	259.9941	0.00
07/05/2012	R197 On 02-August-12			Bond Future	258.74	258.8404	258.7439	258.8404	1,389.00
07/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1744	2	2	2	0.00
07/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1694	2	2	2	0.00
07/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1794	2	2	2	0.00
07/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 03-May-12			Bond Future	5.72	110.5511	110.6013	110.5511	0.00
07/05/2012	R201 On 02-August-12			Bond Future	5.79	107.7025	107.5886	107.7025	2,704.00
07/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3810	4	4	4	0.00
07/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	3919	4	4	4	0.00
07/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3701	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
07/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R201 On 01-November-12			Bond Future	5.74	109.3347	109.2158	109.3347	0.00
07/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1701	2	2	2	0.00
07/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1618	2	2	2	0.00
07/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1785	2	2	2	0.00
07/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	150	0	0	0	0.00
07/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	184	0	0	0	0.00
07/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	167	0	0	0	0.00
07/05/2012	R201 On 07-February-13			Bond Future	5.68	106.7230	106.5988	106.7230	0.00
07/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1372	1	1	1	0.00
07/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1307	1	1	1	0.00
07/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1437	2	1	2	0.00
07/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	324	0	0	0	0.00
07/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	371	0	0	0	0.00
07/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	348	0	0	0	0.00
07/05/2012	R202 On 03-May-12			Bond Future	192.01	191.8457	192.0150	191.8457	0.00
07/05/2012	R202 On 02-August-12			Bond Future	191.52	191.9616	191.5228	191.9616	40,005.00
07/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	523	1	1	1	0.00
07/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	473	1	0	1	0.00
07/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	573	1	1	1	0.00
07/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R203 On 03-May-12			Bond Future	6.89	107.0809	107.1998	107.0809	0.00
07/05/2012	R203 On 02-August-12			Bond Future	7.03	108.6554	108.4020	108.6554	3,883.00
07/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6199	6	6	6	0.00
07/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6398	7	6	7	0.00
07/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	5999	6	6	6	0.00
07/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	373	0	0	0	4,200.00
07/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	725	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
07/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1370	2	1	2	0.00
07/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2577	3	3	3	0.00
07/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	334	0	0	0	4,200.00
07/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	844	1	1	1	1,400.00
07/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1510	1	2	1	0.00
07/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	18	0	0	0	0.00
07/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2265	2	2	2	0.00
07/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	12	0	0	0	0.00
07/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	15	0	0	0	0.00
07/05/2012	R203 On 01-November-12			Bond Future	7.09	106.1424	105.8836	106.1424	0.00
07/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3486	4	3	4	0.00
07/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3637	4	4	4	0.00
07/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3338	4	3	4	0.00
07/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	817	1	1	1	0.00
07/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	713	1	1	1	0.00
07/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	763	1	1	1	0.00
07/05/2012	R203 On 07-February-13			Bond Future	7.16	107.8907	107.6255	107.8907	0.00
07/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1017	1	1	1	0.00
07/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1083	1	1	1	0.00
07/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	953	1	1	1	0.00
07/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3785	4	4	4	0.00
07/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3508	3	4	3	0.00
07/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3645	3	4	3	0.00
07/05/2012	R204 On 03-May-12			Bond Future	7.18	107.1214	107.2866	107.1214	0.00
07/05/2012	R204 On 02-August-12			Bond Future	7.33	104.7100	104.3865	104.7100	4,098.00
07/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5864	6	6	6	0.00
07/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5637	6	6	6	0.00
07/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6092	6	6	6	0.00
07/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	57	0	0	0	0.00
07/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	80	0	0	0	0.00
07/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	68	0	0	0	0.00
07/05/2012	R204 On 01-November-12			Bond Future	7.39	106.2960	105.9691	106.2960	0.00
07/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4015	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
07/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3845	4	4	4	0.00
07/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4187	4	4	4	0.00
07/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	982	1	1	1	0.00
07/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1117	1	1	1	0.00
07/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1048	1	1	1	0.00
07/05/2012	R204 On 07-February-13			Bond Future	7.46	104.0117	103.6739	104.0117	0.00
07/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4128	4	4	4	0.00
07/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3976	4	4	4	0.00
07/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4283	5	4	5	0.00
07/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1528	1	2	1	0.00
07/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1681	2	2	2	0.00
07/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1603	2	2	2	0.00
07/05/2012	R206 On 03-May-12			Bond Future	5.48	105.5092	105.5498	105.5092	0.00
07/05/2012	R206 On 02-August-12			Bond Future	5.53	103.2041	103.1457	103.2041	1,781.00
07/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2349	2	2	2	0.00
07/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2416	2	2	2	0.00
07/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2281	2	2	2	0.00
07/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R206 On 01-November-12			Bond Future	5.40	104.7686	104.7060	104.7686	0.00
07/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	788	1	1	1	0.00
07/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	835	1	1	1	0.00
07/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	742	1	1	1	0.00
07/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	102	0	0	0	0.00
07/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	81	0	0	0	0.00
07/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	91	0	0	0	0.00
07/05/2012	R206 On 07-February-13			Bond Future	5.16	102.7268	102.6607	102.7268	0.00
07/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	858	1	1	1	0.00
07/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	894	1	1	1	0.00
07/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	822	1	1	1	0.00
07/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	106	0	0	0	0.00
07/05/2012	R206 On 07-February-13	6.05	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
07/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	97	0	0	0	0.00
07/05/2012	R207 On 03-May-12			Bond Future	7.43	100.9230	101.2152	100.9230	0.00
07/05/2012	R207 On 02-August-12			Bond Future	7.58	98.9679	98.5956	98.9679	27,509.00
07/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6314	7	6	7	0.00
07/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6072	6	6	6	0.00
07/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6556	7	7	7	0.00
07/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	74	0	0	0	0.00
07/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	101	0	0	0	0.00
07/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	87	0	0	0	0.00
07/05/2012	R207 On 01-November-12			Bond Future	7.64	100.4696	100.0865	100.4696	0.00
07/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4412	5	4	5	0.00
07/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4230	5	4	5	0.00
07/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4596	5	5	5	0.00
07/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1137	1	1	1	0.00
07/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1288	1	1	1	0.00
07/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1211	1	1	1	0.00
07/05/2012	R207 On 07-February-13			Bond Future	7.72	98.4798	98.0935	98.4798	0.00
07/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4570	5	5	5	0.00
07/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4405	5	4	5	0.00
07/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4737	5	5	5	0.00
07/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1749	2	2	2	0.00
07/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1919	2	2	2	0.00
07/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1833	2	2	2	0.00
07/05/2012	R208 On 03-May-12			Bond Future	7.53	95.4451	95.7298	95.4451	0.00
07/05/2012	R208 On 02-August-12			Bond Future	7.66	97.1039	96.6997	97.1039	7,882.00
07/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6423	7	6	7	0.00
07/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6679	7	7	7	0.00
07/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6165	7	6	7	0.00
07/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	567	1	1	1	3,450.00
07/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3945	4	4	4	0.00
07/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1172	1	1	1	1,150.00
07/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	2081	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
07/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1231	1	1	1	1,150.00
07/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	465	0	0	0	3,450.00
07/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2129	2	2	2	0.00
07/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	148	0	0	0	0.00
07/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3374	3	3	3	0.00
07/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	110	0	0	0	0.00
07/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	129	0	0	0	0.00
07/05/2012	R208 On 01-November-12			Bond Future	7.72	95.1798	94.7678	95.1798	0.00
07/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4531	5	5	5	0.00
07/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4724	5	5	5	0.00
07/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4340	5	4	5	0.00
07/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1569	1	2	1	0.00
07/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1389	1	1	1	0.00
07/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1477	1	1	1	0.00
07/05/2012	R208 On 07-February-13			Bond Future	7.79	96.7487	96.3249	96.7487	0.00
07/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3912	4	4	4	0.00
07/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	4075	4	4	4	0.00
07/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3755	4	4	4	0.00
07/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2836	3	3	3	0.00
07/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2594	2	3	2	0.00
07/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2711	3	3	3	0.00
07/05/2012	R209 On 03-May-12			Bond Future	8.67	76.2294	76.3984	76.2294	0.00
07/05/2012	R209 On 02-August-12			Bond Future	8.81	77.5551	76.9533	77.5551	3,099.00
07/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	4491	5	4	5	0.00
07/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	4755	5	5	5	0.00
07/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	4233	5	4	5	0.00
07/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1225	1	1	1	0.00
07/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	1016	1	1	1	0.00
07/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1116	1	1	1	0.00
07/05/2012	R209 On 01-November-12			Bond Future	8.87	75.5890	74.9709	75.5890	0.00
07/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4615	5	5	5	0.00
07/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	4414	5	4	5	0.00
07/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	4821	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
07/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3435	3	3	3	0.00
07/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3789	4	4	4	0.00
07/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3608	3	4	3	0.00
07/05/2012	R209 On 07-February-13			Bond Future	8.94	76.8285	76.2032	76.8285	0.00
07/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	5285	6	5	6	0.00
07/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	5483	6	5	6	0.00
07/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	5094	5	5	5	0.00
07/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5010	5	5	5	0.00
07/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4639	4	5	4	0.00
07/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	4819	5	5	5	0.00
07/05/2012	R210 On 03-May-12			Bond Future	142.67	142.6536	142.6675	142.6536	0.00
07/05/2012	R210 On 02-August-12			Bond Future	144.50	144.4873	144.4998	144.4873	925.00
07/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1500	1	2	1	0.00
07/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1550	2	2	2	0.00
07/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1450	1	1	1	0.00
07/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 03-May-12			Bond Future	119.65	119.6405	119.6470	119.6405	0.00
07/05/2012	R211 On 02-August-12			Bond Future	119.83	119.8208	119.8262	119.8208	480.00
07/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	124	0	0	0	0.00
07/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	224	0	0	0	0.00
07/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	174	0	0	0	0.00
07/05/2012	R212 On 03-May-12			Bond Future	118.82	118.8113	118.8217	118.8113	0.00
07/05/2012	R212 On 02-August-12			Bond Future	118.87	118.8571	118.8663	118.8571	2,962.00
07/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	866	1	1	1	0.00
07/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	816	1	1	1	0.00
07/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	916	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
07/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
07/05/2012	R213 On 03-May-12			Bond Future	8.52	87.0476	87.2219	87.0476	0.00
07/05/2012	R213 On 02-August-12			Bond Future	8.66	88.3626	87.8252	88.3626	4,725.00
07/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	5395	6	5	6	0.00
07/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	5687	6	6	6	0.00
07/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	5108	6	5	6	0.00
07/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	909	1	1	1	0.00
07/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	742	1	1	1	0.00
07/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	822	1	1	1	0.00
07/05/2012	R213 On 01-November-12			Bond Future	8.73	86.1673	85.6130	86.1673	0.00
07/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	5267	6	5	6	0.00
07/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	5492	6	5	6	0.00
07/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	5046	5	5	5	0.00
07/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3306	3	3	3	0.00
07/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	2983	3	3	3	0.00
07/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3141	3	3	3	0.00
07/05/2012	R213 On 07-February-13			Bond Future	8.80	87.5845	87.0228	87.5845	0.00
07/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	5936	6	6	6	0.00
07/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	6150	7	6	7	0.00
07/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	5726	6	6	6	0.00
07/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4588	4	5	4	0.00
07/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4246	4	4	4	0.00
07/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4414	4	4	4	0.00
07/05/2012	R214 On 03-May-12			Bond Future	8.71	77.7973	78.0161	77.7973	0.00
07/05/2012	R214 On 02-August-12			Bond Future	8.85	79.1581	78.5210	79.1581	1,530.00
07/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	479	0	0	0	0.00
07/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	313	0	0	0	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
07/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	396	0	0	0	0.00