



Derivatives Weekly Statistics Report

From: 28/05/2012 To: 28/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	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
28/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	AL7T On 02-August-12			Index Future	436.48	436.7340	436.4840	436.7340	13.00
28/05/2012	AL7T On 01-November-12			Index Future	442.92	443.1900	442.9230	443.1900	0.00
28/05/2012	ALBI On 02-August-12			Index Future	394.80	394.8330	394.8040	394.8330	1,004.00
28/05/2012	ALBI On 01-November-12			Index Future	400.63	400.6700	400.6280	400.6700	0.00
28/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	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
28/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	CAAZ On 18-June-12			Can-Do Future	0.33	0.3327	0.3258	0.3327	5,670.00
28/05/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
28/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0030	0.0017	0.0030	8,000.00
28/05/2012	CABC On 18-June-12			Can-Do Future	0.03	0.0343	0.0263	0.0343	0.00
28/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0001	0.0000	0.0001	16,000.00
28/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2012	DAAH On 28-June-12			Any day expiry	8.38	8.4175	8.3777	8.4175	2,360.00
28/05/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	138	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	135	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	244	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
28/05/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	980	1	1	1	0.00
28/05/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	141	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	253	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	116	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	2	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	267	0	0	0	0.00
28/05/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	260	0	0	0	0.00
28/05/2012	DAUS On 31-May-12			Any day expiry	8.34	8.3809	8.3425	8.3809	0.00
28/05/2012	DAUS On 31-May-12	7.75	Call	Any day expiry	593	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	7.76	Call	Any day expiry	583	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	7.74	Call	Any day expiry	603	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	8.25	Call	Any day expiry	121	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.72	Call	Any day expiry	623	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	8.51	Call	Any day expiry	15	0	0	0	4,110.00
28/05/2012	DAUS On 31-May-12	7.40	Call	Any day expiry	943	1	1	1	0.00
28/05/2012	DAUS On 31-May-12	7.40	Put	Any day expiry	1	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	8.25	Put	Any day expiry	29	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.72	Put	Any day expiry	1	0	0	0	4,110.00
28/05/2012	DAUS On 31-May-12	8.51	Put	Any day expiry	183	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.74	Put	Any day expiry	1	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.76	Put	Any day expiry	1	0	0	0	0.00
28/05/2012	DAUS On 31-May-12	7.75	Put	Any day expiry	1	0	0	0	0.00
28/05/2012	DAUS On 29-June-12			Any day expiry	8.38	8.4188	8.3790	8.4188	0.00
28/05/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	640	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	631	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	650	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	981	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	248	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	669	1	1	1	0.00
28/05/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	139	0	0	0	5,480.00
28/05/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	10	0	0	0	5,480.00
28/05/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	270	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	2	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
28/05/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	119	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	11	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	12	0	0	0	0.00
28/05/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	11	0	0	0	0.00
28/05/2012	DAUS On 31-July-12			Any day expiry	8.42	8.4583	8.4184	8.4583	0.00
28/05/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	657	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	648	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	665	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	342	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	726	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	230	0	0	0	4,800.00
28/05/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1027	1	1	1	0.00
28/05/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	9	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	174	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	28	0	0	0	4,800.00
28/05/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	322	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	37	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	40	0	0	0	0.00
28/05/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	39	0	0	0	0.00
28/05/2012	DAUS On 31-August-12			Any day expiry	8.46	8.4951	8.4557	8.4951	0.00
28/05/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	680	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	673	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	688	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1077	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	419	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	786	1	1	1	0.00
28/05/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	305	0	0	0	6,170.00
28/05/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	50	0	0	0	6,170.00
28/05/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	359	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	21	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	213	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	72	0	0	0	0.00
28/05/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	77	0	0	0	0.00

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28/05/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	74	0	0	0	0.00
28/05/2012	DAUS On 28-September-12			Any day expiry	8.49	8.5277	8.4883	8.5277	0.00
28/05/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	697	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	690	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	705	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	479	1	0	1	0.00
28/05/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	836	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	365	0	0	0	7,540.00
28/05/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1120	1	1	1	0.00
28/05/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	32	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	241	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	68	0	0	0	7,540.00
28/05/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	387	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	107	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	112	0	0	0	0.00
28/05/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	109	0	0	0	0.00
28/05/2012	DAUS On 31-October-12			Any day expiry	8.53	8.5662	8.5268	8.5662	0.00
28/05/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	759	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	752	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	766	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1171	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	431	0	0	0	8,220.00
28/05/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	545	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	894	1	1	1	0.00
28/05/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	87	0	0	0	8,220.00
28/05/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	414	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	44	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	268	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	129	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	135	0	0	0	0.00
28/05/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	132	0	0	0	0.00
28/05/2012	DAUS On 30-November-12			Any day expiry	8.56	8.6012	8.5617	8.6012	0.00
28/05/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	490	1	0	1	0.00

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28/05/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	486	1	0	1	8,440.00
28/05/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	944	1	1	1	0.00
28/05/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	494	1	0	1	0.00
28/05/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	422	0	0	0	0.00
28/05/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	102	0	0	0	8,440.00
28/05/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	434	0	0	0	0.00
28/05/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	428	0	0	0	0.00
28/05/2012	DAUS On 27-December-12			Any day expiry	8.59	8.6321	8.5919	8.6321	0.00
28/05/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	537	1	1	1	0.00
28/05/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	533	1	1	1	7,530.00
28/05/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	541	1	1	1	0.00
28/05/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	986	1	1	1	0.00
28/05/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	114	0	0	0	7,530.00
28/05/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	439	0	0	0	0.00
28/05/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	451	0	0	0	0.00
28/05/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	445	0	0	0	0.00
28/05/2012	ES33 On 02-August-12			Bond Future	9.57	84.2336	84.3561	84.2336	4,220.00
28/05/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 02-August-12	9.49	Put	Bond Future	578	1	1	1	0.00
28/05/2012	ES33 On 02-August-12	9.51	Put	Bond Future	423	1	0	1	0.00
28/05/2012	ES33 On 02-August-12	9.50	Put	Bond Future	501	1	1	1	0.00
28/05/2012	ES33 On 01-November-12			Bond Future	9.66	81.6969	81.8174	81.6969	0.00
28/05/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
28/05/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1305	1	1	1	0.00
28/05/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1151	1	1	1	0.00
28/05/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1228	1	1	1	0.00
28/05/2012	GOVI On 02-August-12			GOVI	395.91	395.9490	395.9060	395.9490	236.00
28/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	59060	6	6	6	0.00

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28/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	58960	6	6	6	0.00
28/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	59160	6	6	6	0.00
28/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 01-November-12			GOVI	401.75	401.8020	401.7470	401.8020	0.00
28/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	2430	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	2630	0	0	0	0.00
28/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	2530	0	0	0	0.00
28/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2012	IGOV On 02-August-12			Index Future	174.08	173.9780	174.0770	173.9780	563.00
28/05/2012	IGOV On 01-November-12			Index Future	176.65	176.5500	176.6450	176.5500	0.00
28/05/2012	ILBI On 02-August-12			Index Future	471.64	471.5630	471.6390	471.5630	169.00
28/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	2,890.00
28/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.4500	94.4400	94.4500	0.00
28/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	0.00
28/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.51	94.4800	94.4900	94.4800	44,760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	0.00
28/05/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	0.00
28/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	840.00
28/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.55	94.4400	94.4500	94.4400	790.00
28/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.67	94.3100	94.3300	94.3100	500.00
28/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.85	94.1300	94.1500	94.1300	1,700.00
28/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.03	93.9500	93.9700	93.9500	1,500.00
28/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.21	93.7600	93.7900	93.7600	0.00
28/05/2012	R157 On 02-August-12			Bond Future	6.41	125.0479	125.0012	125.0479	15,070.00
28/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4839	5	5	5	0.00
28/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4986	5	5	5	0.00
28/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4691	5	5	5	0.00
28/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	214	0	0	0	3,750.00
28/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	442	0	0	0	1,250.00
28/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	785	1	1	1	0.00
28/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1756	2	2	2	0.00
28/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	74	0	0	0	3,750.00
28/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	335	0	0	0	1,250.00
28/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	613	1	1	1	0.00
28/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1011	1	1	1	0.00
28/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	1	0	0	0	0.00
28/05/2012	R157 On 01-November-12			Bond Future	6.45	120.0924	120.0380	120.0924	0.00
28/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1882	2	2	2	0.00
28/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1775	2	2	2	0.00
28/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	1992	2	2	2	0.00
28/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	296	0	0	0	0.00
28/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	361	0	0	0	0.00
28/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	327	0	0	0	0.00
28/05/2012	R157 On 07-February-13			Bond Future	6.50	122.0469	121.9925	122.0469	0.00
28/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1466	2	1	2	0.00
28/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1546	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
28/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1389	1	1	1	0.00
28/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	876	1	1	1	0.00
28/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	776	1	1	1	0.00
28/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	824	1	1	1	0.00
28/05/2012	R186 On 02-August-12			Bond Future	8.38	119.0090	118.8695	119.0090	34,789.00
28/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	4409	5	4	5	0.00
28/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	4737	5	5	5	0.00
28/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	4090	4	4	4	0.00
28/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	1745	2	2	2	8,750.00
28/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	3842	4	4	4	0.00
28/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	438	0	0	0	43.00
28/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	4473	5	4	5	0.00
28/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	926	1	1	1	1,099.00
28/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	6127	6	6	6	0.00
28/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	355	0	0	0	2,700.00
28/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	1953	2	2	2	0.00
28/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	307	0	0	0	276.00
28/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	6385	6	6	6	0.00
28/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2681	3	3	3	900.00
28/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	547	1	1	1	199.00
28/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	6902	7	7	7	0.00
28/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	1000	1	1	1	43.00
28/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	4513	4	5	4	0.00
28/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1264	1	1	1	276.00
28/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	7256	7	7	7	0.00
28/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1153	1	1	1	0.00
28/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2943	3	3	3	0.00
28/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	909	1	1	1	0.00
28/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	1025	1	1	1	2,700.00
28/05/2012	R186 On 01-November-12			Bond Future	8.45	120.7705	120.6245	120.7705	0.00
28/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	5526	6	6	6	0.00
28/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	5797	6	6	6	0.00
28/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	5261	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
28/05/2012	R186 On	01-November-12	8.82	Call	Bond Future	5907	6	6	6	0.00
28/05/2012	R186 On	01-November-12	7.82	Call	Bond Future	1728	2	2	2	1,858.00
28/05/2012	R186 On	01-November-12	8.82	Put	Bond Future	2639	3	3	3	1,858.00
28/05/2012	R186 On	01-November-12	7.82	Put	Bond Future	7716	8	8	8	0.00
28/05/2012	R186 On	01-November-12	8.70	Put	Bond Future	3050	3	3	3	0.00
28/05/2012	R186 On	01-November-12	8.80	Put	Bond Future	2704	3	3	3	0.00
28/05/2012	R186 On	01-November-12	8.75	Put	Bond Future	2873	3	3	3	0.00
28/05/2012	R186 On	07-February-13			Bond Future	8.54	117.4398	117.2969	117.4398	0.00
28/05/2012	R186 On	07-February-13	8.50	Call	Bond Future	5126	5	5	5	0.00
28/05/2012	R186 On	07-February-13	8.55	Call	Bond Future	5353	5	5	5	0.00
28/05/2012	R186 On	07-February-13	8.45	Call	Bond Future	4907	5	5	5	0.00
28/05/2012	R186 On	07-February-13	8.45	Put	Bond Future	5669	6	6	6	0.00
28/05/2012	R186 On	07-February-13	8.55	Put	Bond Future	5219	5	5	5	0.00
28/05/2012	R186 On	07-February-13	8.50	Put	Bond Future	5439	5	5	5	0.00
28/05/2012	R189 On	02-August-12			Bond Future	218.87	218.8646	218.8672	218.8646	44.00
28/05/2012	R189 On	02-August-12	218.00	Call	Bond Future	867	1	1	1	0.00
28/05/2012	R189 On	02-August-12	217.95	Call	Bond Future	917	1	1	1	0.00
28/05/2012	R189 On	02-August-12	218.05	Call	Bond Future	817	1	1	1	0.00
28/05/2012	R189 On	02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R189 On	02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R189 On	02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R197 On	02-August-12			Bond Future	256.40	256.3759	256.3972	256.3759	1,409.00
28/05/2012	R197 On	02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R197 On	02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R197 On	02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R197 On	02-August-12	256.95	Put	Bond Future	553	1	1	1	0.00
28/05/2012	R197 On	02-August-12	257.05	Put	Bond Future	653	1	1	1	0.00
28/05/2012	R197 On	02-August-12	257.00	Put	Bond Future	603	1	1	1	0.00
28/05/2012	R201 On	02-August-12			Bond Future	5.72	107.7755	107.7367	107.7755	2,704.00
28/05/2012	R201 On	02-August-12	7.50	Call	Bond Future	3958	4	4	4	0.00
28/05/2012	R201 On	02-August-12	7.55	Call	Bond Future	4067	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
28/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3849	4	4	4	0.00
28/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R201 On 01-November-12			Bond Future	5.69	109.3676	109.3265	109.3676	0.00
28/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1737	2	2	2	0.00
28/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1649	2	2	2	0.00
28/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1826	2	2	2	0.00
28/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	81	0	0	0	0.00
28/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	105	0	0	0	0.00
28/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	92	0	0	0	0.00
28/05/2012	R201 On 07-February-13			Bond Future	5.62	106.7357	106.6942	106.7357	0.00
28/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1404	1	1	1	0.00
28/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1472	2	1	2	0.00
28/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1337	1	1	1	0.00
28/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	306	0	0	0	0.00
28/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	263	0	0	0	0.00
28/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	284	0	0	0	0.00
28/05/2012	R202 On 02-August-12			Bond Future	186.83	186.8112	186.8292	186.8112	40,005.00
28/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	4121	4	4	4	0.00
28/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	4221	4	4	4	0.00
28/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	4171	4	4	4	0.00
28/05/2012	R203 On 02-August-12			Bond Future	7.00	108.5374	108.5199	108.5374	3,541.00
28/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6305	6	6	6	0.00
28/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6506	7	7	7	0.00
28/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6103	6	6	6	0.00
28/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	263	0	0	0	4,200.00
28/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	595	1	1	1	1,400.00
28/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1261	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
28/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2549	3	3	3	0.00
28/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	188	0	0	0	4,200.00
28/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	617	1	1	1	1,400.00
28/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1262	1	1	1	0.00
28/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	4	0	0	0	0.00
28/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2037	2	2	2	0.00
28/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	2	0	0	0	0.00
28/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	3	0	0	0	0.00
28/05/2012	R203 On 01-November-12			Bond Future	7.07	105.9837	105.9587	105.9837	0.00
28/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3382	3	3	3	0.00
28/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3539	4	4	4	0.00
28/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3228	3	3	3	0.00
28/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	632	1	1	1	0.00
28/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	540	1	1	1	0.00
28/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	584	1	1	1	0.00
28/05/2012	R203 On 07-February-13			Bond Future	7.14	107.7085	107.6848	107.7085	0.00
28/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	898	1	1	1	0.00
28/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	837	1	1	1	0.00
28/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	962	1	1	1	0.00
28/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3327	3	3	3	0.00
28/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3610	4	4	4	0.00
28/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3467	3	3	3	0.00
28/05/2012	R204 On 02-August-12			Bond Future	7.31	104.5250	104.5045	104.5250	4,101.00
28/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	5937	6	6	6	0.00
28/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5704	6	6	6	0.00
28/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6170	6	6	6	0.00
28/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	17	0	0	0	0.00
28/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	29	0	0	0	0.00
28/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	23	0	0	0	0.00
28/05/2012	R204 On 01-November-12			Bond Future	7.37	106.0730	106.0482	106.0730	0.00
28/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	3883	4	4	4	0.00
28/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	3707	4	4	4	0.00
28/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4061	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
28/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	776	1	1	1	0.00
28/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	899	1	1	1	0.00
28/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	837	1	1	1	0.00
28/05/2012	R204 On 07-February-13			Bond Future	7.45	103.7642	103.7356	103.7642	0.00
28/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4003	4	4	4	0.00
28/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4161	4	4	4	0.00
28/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	3848	4	4	4	0.00
28/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1492	1	1	1	0.00
28/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1344	1	1	1	0.00
28/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1416	1	1	1	0.00
28/05/2012	R206 On 02-August-12			Bond Future	5.38	103.3810	103.3559	103.3810	1,781.00
28/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2559	3	3	3	0.00
28/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2626	3	3	3	0.00
28/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2492	3	2	3	0.00
28/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
28/05/2012	R206 On 01-November-12			Bond Future	5.25	104.9092	104.8813	104.9092	0.00
28/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	907	1	1	1	0.00
28/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	959	1	1	1	0.00
28/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	855	1	1	1	0.00
28/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	40	0	0	0	0.00
28/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	29	0	0	0	0.00
28/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	35	0	0	0	0.00
28/05/2012	R206 On 07-February-13			Bond Future	4.98	102.8511	102.8212	102.8511	0.00
28/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	983	1	1	1	0.00
28/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	945	1	1	1	0.00
28/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	1021	1	1	1	0.00
28/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	55	0	0	0	0.00
28/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	69	0	0	0	0.00
28/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	62	0	0	0	0.00
28/05/2012	R207 On 02-August-12			Bond Future	7.63	98.4074	98.3245	98.4074	27,509.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	5999	6	6	6	0.00
28/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	5753	6	6	6	0.00
28/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6246	6	6	6	0.00
28/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	35	0	0	0	0.00
28/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	53	0	0	0	0.00
28/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	43	0	0	0	0.00
28/05/2012	R207 On 01-November-12			Bond Future	7.70	99.8607	99.7748	99.8607	0.00
28/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	3948	4	4	4	0.00
28/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	3766	4	4	4	0.00
28/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4134	4	4	4	0.00
28/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	987	1	1	1	0.00
28/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1135	1	1	1	0.00
28/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1059	1	1	1	0.00
28/05/2012	R207 On 07-February-13			Bond Future	7.78	97.8439	97.7557	97.8439	0.00
28/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4162	4	4	4	0.00
28/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4327	4	4	4	0.00
28/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4000	4	4	4	0.00
28/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1852	2	2	2	0.00
28/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1676	2	2	2	0.00
28/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1762	2	2	2	0.00
28/05/2012	R208 On 02-August-12			Bond Future	7.72	96.4533	96.3335	96.4533	9,382.00
28/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	5998	6	6	6	0.00
28/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6261	6	6	6	0.00
28/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	5735	6	6	6	0.00
28/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	304	0	0	0	3,450.00
28/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	3465	4	3	4	0.00
28/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	782	1	1	1	1,150.00
28/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	1611	2	2	2	0.00
28/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1128	1	1	1	1,150.00
28/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	352	0	0	0	3,450.00
28/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2105	2	2	2	0.00
28/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	84	0	0	0	0.00
28/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3477	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
28/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	58	0	0	0	0.00
28/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	71	0	0	0	0.00
28/05/2012	R208 On 01-November-12			Bond Future	7.79	94.4865	94.3580	94.4865	0.00
28/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	3965	4	4	4	0.00
28/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4158	4	4	4	0.00
28/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	3776	4	4	4	0.00
28/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1414	1	1	1	0.00
28/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1233	1	1	1	0.00
28/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1321	1	1	1	0.00
28/05/2012	R208 On 07-February-13			Bond Future	7.86	96.0229	95.8979	96.0229	0.00
28/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	3478	4	3	4	0.00
28/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3323	3	3	3	0.00
28/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	3637	4	4	4	0.00
28/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2583	3	3	3	0.00
28/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2831	3	3	3	0.00
28/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2704	3	3	3	0.00
28/05/2012	R209 On 02-August-12			Bond Future	8.94	75.7569	75.8797	75.7569	14,495.00
28/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	3387	3	3	3	0.00
28/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	3639	4	4	4	0.00
28/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	3142	3	3	3	0.00
28/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1207	1	1	1	0.00
28/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	973	1	1	1	0.00
28/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1085	1	1	1	0.00
28/05/2012	R209 On 01-November-12			Bond Future	9.01	73.7361	73.8573	73.7361	0.00
28/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	3578	4	4	4	0.00
28/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	3394	3	3	3	0.00
28/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	3768	4	4	4	0.00
28/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3496	4	3	4	0.00
28/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3882	4	4	4	0.00
28/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3684	4	4	4	0.00
28/05/2012	R209 On 07-February-13			Bond Future	9.09	74.9397	75.0593	74.9397	0.00
28/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	4445	4	4	4	0.00
28/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	4629	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
28/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	4269	4	4	4	0.00
28/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	5329	5	5	5	0.00
28/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4929	5	5	5	0.00
28/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	5123	5	5	5	0.00
28/05/2012	R210 On 02-August-12			Bond Future	141.44	141.4315	141.4450	141.4315	925.00
28/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	1605	2	2	2	0.00
28/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	1505	2	2	2	0.00
28/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	1555	2	2	2	0.00
28/05/2012	R211 On 02-August-12			Bond Future	119.69	119.6800	119.6859	119.6800	480.00
28/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	264	0	0	0	0.00
28/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	364	0	0	0	0.00
28/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	314	0	0	0	0.00
28/05/2012	R212 On 02-August-12			Bond Future	117.46	117.4456	117.4556	117.4456	2,962.00
28/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	494	1	0	1	0.00
28/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	594	1	1	1	0.00
28/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	544	1	1	1	0.00
28/05/2012	R213 On 02-August-12			Bond Future	8.84	86.5192	86.4401	86.5192	4,725.00
28/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	4058	4	4	4	0.00
28/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	4335	4	4	4	0.00
28/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	3787	4	4	4	0.00
28/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	973	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
28/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	775	1	1	1	0.00
28/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	870	1	1	1	0.00
28/05/2012	R213 On 01-November-12			Bond Future	8.91	84.2543	84.1764	84.2543	0.00
28/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	4047	4	4	4	0.00
28/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	4253	4	4	4	0.00
28/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	3846	4	4	4	0.00
28/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3543	4	4	4	0.00
28/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	3180	3	3	3	0.00
28/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3358	3	3	3	0.00
28/05/2012	R213 On 07-February-13			Bond Future	8.99	85.6310	85.5466	85.6310	0.00
28/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	4813	5	5	5	0.00
28/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	5009	5	5	5	0.00
28/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	4624	5	5	5	0.00
28/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4962	5	5	5	0.00
28/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4581	5	5	5	0.00
28/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4767	5	5	5	0.00
28/05/2012	R214 On 02-August-12			Bond Future	8.96	77.5619	77.6102	77.5619	1,530.00
28/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
28/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	1390	1	1	1	0.00
28/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	1224	1	1	1	0.00
28/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	1307	1	1	1	0.00