



Derivatives Weekly Statistics Report

From: 28/05/2012 To: 01/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	AL7T On 02-August-12			Index Future	434.98	434.3830	434.9750	434.3830	13.00
01/06/2012	AL7T On 01-November-12			Index Future	441.31	440.7560	441.3110	440.7560	0.00
01/06/2012	ALBI On 02-August-12			Index Future	393.98	393.5220	393.9770	393.5220	1,004.00
01/06/2012	ALBI On 01-November-12			Index Future	399.72	399.2950	399.7160	399.2950	0.00
01/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	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
01/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	CAAZ On 18-June-12			Can-Do Future	0.47	0.4522	0.4669	0.4522	2,835.00
01/06/2012	CABA On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	0.00
01/06/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0008	0.0008	0.0008	8,000.00
01/06/2012	CABC On 18-June-12			Can-Do Future	0.02	0.0165	0.0156	0.0165	0.00
01/06/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0000	0.0000	0.0000	16,000.00
01/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2012	DAAH On 28-June-12			Any day expiry	8.65	8.5949	8.6484	8.5949	2,360.00
01/06/2012	DAAH On 28-June-12	8.50	Call	Any day expiry	269	0	0	0	0.00
01/06/2012	DAAH On 28-June-12	8.51	Call	Any day expiry	263	0	0	0	0.00
01/06/2012	DAAH On 28-June-12	8.49	Call	Any day expiry	274	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	DAAH On 28-June-12	8.25	Call	Any day expiry	438	0	0	0	0.00
01/06/2012	DAAH On 28-June-12	7.40	Call	Any day expiry	1249	1	1	1	0.00
01/06/2012	DAAH On 28-June-12	7.40	Put	Any day expiry	1	0	0	0	0.00
01/06/2012	DAAH On 28-June-12	8.49	Put	Any day expiry	116	0	0	0	0.00
01/06/2012	DAAH On 28-June-12	8.25	Put	Any day expiry	40	0	0	0	0.00
01/06/2012	DAAH On 28-June-12	8.51	Put	Any day expiry	125	0	0	0	0.00
01/06/2012	DAAH On 28-June-12	8.50	Put	Any day expiry	121	0	0	0	0.00
01/06/2012	DAUS On 29-June-12			Any day expiry	8.65	8.5961	8.6497	8.5961	0.00
01/06/2012	DAUS On 29-June-12	7.75	Call	Any day expiry	903	1	1	1	0.00
01/06/2012	DAUS On 29-June-12	7.76	Call	Any day expiry	893	1	1	1	0.00
01/06/2012	DAUS On 29-June-12	7.74	Call	Any day expiry	913	1	1	1	0.00
01/06/2012	DAUS On 29-June-12	8.25	Call	Any day expiry	441	0	0	0	0.00
01/06/2012	DAUS On 29-June-12	7.72	Call	Any day expiry	933	1	1	1	0.00
01/06/2012	DAUS On 29-June-12	8.51	Call	Any day expiry	268	0	0	0	5,480.00
01/06/2012	DAUS On 29-June-12	7.40	Call	Any day expiry	1251	1	1	1	0.00
01/06/2012	DAUS On 29-June-12	7.40	Put	Any day expiry	1	0	0	0	0.00
01/06/2012	DAUS On 29-June-12	8.25	Put	Any day expiry	41	0	0	0	0.00
01/06/2012	DAUS On 29-June-12	7.72	Put	Any day expiry	3	0	0	0	5,480.00
01/06/2012	DAUS On 29-June-12	8.51	Put	Any day expiry	128	0	0	0	0.00
01/06/2012	DAUS On 29-June-12	7.74	Put	Any day expiry	3	0	0	0	0.00
01/06/2012	DAUS On 29-June-12	7.76	Put	Any day expiry	3	0	0	0	0.00
01/06/2012	DAUS On 29-June-12	7.75	Put	Any day expiry	3	0	0	0	0.00
01/06/2012	DAUS On 31-July-12			Any day expiry	8.69	8.6364	8.6899	8.6364	0.00
01/06/2012	DAUS On 31-July-12	7.80	Call	Any day expiry	907	1	1	1	0.00
01/06/2012	DAUS On 31-July-12	7.81	Call	Any day expiry	898	1	1	1	0.00
01/06/2012	DAUS On 31-July-12	7.79	Call	Any day expiry	917	1	1	1	0.00
01/06/2012	DAUS On 31-July-12	7.40	Call	Any day expiry	1296	1	1	1	0.00
01/06/2012	DAUS On 31-July-12	8.25	Call	Any day expiry	533	0	1	0	0.00
01/06/2012	DAUS On 31-July-12	7.72	Call	Any day expiry	984	1	1	1	0.00
01/06/2012	DAUS On 31-July-12	8.51	Call	Any day expiry	378	0	0	0	4,800.00
01/06/2012	DAUS On 31-July-12	7.72	Put	Any day expiry	14	0	0	0	4,800.00
01/06/2012	DAUS On 31-July-12	8.51	Put	Any day expiry	198	0	0	0	0.00
01/06/2012	DAUS On 31-July-12	7.40	Put	Any day expiry	6	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	DAUS On 31-July-12	8.25	Put	Any day expiry	93	0	0	0	0.00
01/06/2012	DAUS On 31-July-12	7.79	Put	Any day expiry	17	0	0	0	0.00
01/06/2012	DAUS On 31-July-12	7.81	Put	Any day expiry	18	0	0	0	0.00
01/06/2012	DAUS On 31-July-12	7.80	Put	Any day expiry	17	0	0	0	0.00
01/06/2012	DAUS On 31-August-12			Any day expiry	8.73	8.6750	8.7286	8.6750	0.00
01/06/2012	DAUS On 31-August-12	7.85	Call	Any day expiry	920	1	1	1	0.00
01/06/2012	DAUS On 31-August-12	7.86	Call	Any day expiry	911	1	1	1	0.00
01/06/2012	DAUS On 31-August-12	7.84	Call	Any day expiry	929	1	1	1	0.00
01/06/2012	DAUS On 31-August-12	8.25	Call	Any day expiry	611	1	1	1	0.00
01/06/2012	DAUS On 31-August-12	7.72	Call	Any day expiry	1039	1	1	1	0.00
01/06/2012	DAUS On 31-August-12	8.51	Call	Any day expiry	463	0	0	0	6,170.00
01/06/2012	DAUS On 31-August-12	7.40	Call	Any day expiry	1342	1	1	1	0.00
01/06/2012	DAUS On 31-August-12	7.40	Put	Any day expiry	13	0	0	0	0.00
01/06/2012	DAUS On 31-August-12	8.25	Put	Any day expiry	132	0	0	0	0.00
01/06/2012	DAUS On 31-August-12	7.72	Put	Any day expiry	30	0	0	0	6,170.00
01/06/2012	DAUS On 31-August-12	8.51	Put	Any day expiry	244	0	0	0	0.00
01/06/2012	DAUS On 31-August-12	7.84	Put	Any day expiry	40	0	0	0	0.00
01/06/2012	DAUS On 31-August-12	7.86	Put	Any day expiry	42	0	0	0	0.00
01/06/2012	DAUS On 31-August-12	7.85	Put	Any day expiry	41	0	0	0	0.00
01/06/2012	DAUS On 28-September-12			Any day expiry	8.76	8.7079	8.7611	8.7079	0.00
01/06/2012	DAUS On 28-September-12	7.90	Call	Any day expiry	929	1	1	1	0.00
01/06/2012	DAUS On 28-September-12	7.91	Call	Any day expiry	921	1	1	1	0.00
01/06/2012	DAUS On 28-September-12	7.89	Call	Any day expiry	938	1	1	1	0.00
01/06/2012	DAUS On 28-September-12	7.40	Call	Any day expiry	1382	1	1	1	0.00
01/06/2012	DAUS On 28-September-12	8.25	Call	Any day expiry	673	1	1	1	0.00
01/06/2012	DAUS On 28-September-12	7.72	Call	Any day expiry	1087	1	1	1	0.00
01/06/2012	DAUS On 28-September-12	8.51	Call	Any day expiry	528	0	1	0	7,540.00
01/06/2012	DAUS On 28-September-12	7.72	Put	Any day expiry	46	0	0	0	7,540.00
01/06/2012	DAUS On 28-September-12	8.51	Put	Any day expiry	277	0	0	0	0.00
01/06/2012	DAUS On 28-September-12	7.40	Put	Any day expiry	21	0	0	0	0.00
01/06/2012	DAUS On 28-September-12	8.25	Put	Any day expiry	162	0	0	0	0.00
01/06/2012	DAUS On 28-September-12	7.89	Put	Any day expiry	67	0	0	0	0.00
01/06/2012	DAUS On 28-September-12	7.91	Put	Any day expiry	70	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	DAUS On 28-September-12	7.90	Put	Any day expiry	68	0	0	0	0.00
01/06/2012	DAUS On 31-October-12			Any day expiry	8.80	8.7462	8.7989	8.7462	0.00
01/06/2012	DAUS On 31-October-12	7.90	Call	Any day expiry	989	1	1	1	0.00
01/06/2012	DAUS On 31-October-12	7.91	Call	Any day expiry	981	1	1	1	0.00
01/06/2012	DAUS On 31-October-12	7.89	Call	Any day expiry	997	1	1	1	0.00
01/06/2012	DAUS On 31-October-12	7.40	Call	Any day expiry	1428	1	1	1	0.00
01/06/2012	DAUS On 31-October-12	8.25	Call	Any day expiry	742	1	1	1	0.00
01/06/2012	DAUS On 31-October-12	7.72	Call	Any day expiry	1141	1	1	1	0.00
01/06/2012	DAUS On 31-October-12	8.51	Call	Any day expiry	597	1	1	1	8,220.00
01/06/2012	DAUS On 31-October-12	8.51	Put	Any day expiry	308	0	0	0	0.00
01/06/2012	DAUS On 31-October-12	7.72	Put	Any day expiry	62	0	0	0	8,220.00
01/06/2012	DAUS On 31-October-12	7.40	Put	Any day expiry	29	0	0	0	0.00
01/06/2012	DAUS On 31-October-12	8.25	Put	Any day expiry	193	0	0	0	0.00
01/06/2012	DAUS On 31-October-12	7.89	Put	Any day expiry	88	0	0	0	0.00
01/06/2012	DAUS On 31-October-12	7.91	Put	Any day expiry	92	0	0	0	0.00
01/06/2012	DAUS On 31-October-12	7.90	Put	Any day expiry	90	0	0	0	0.00
01/06/2012	DAUS On 30-November-12			Any day expiry	8.83	8.7811	8.8333	8.7811	0.00
01/06/2012	DAUS On 30-November-12	8.50	Call	Any day expiry	662	1	1	1	0.00
01/06/2012	DAUS On 30-November-12	8.51	Call	Any day expiry	657	1	1	1	8,440.00
01/06/2012	DAUS On 30-November-12	8.49	Call	Any day expiry	666	1	1	1	0.00
01/06/2012	DAUS On 30-November-12	7.72	Call	Any day expiry	1192	1	1	1	0.00
01/06/2012	DAUS On 30-November-12	7.72	Put	Any day expiry	79	0	0	0	8,440.00
01/06/2012	DAUS On 30-November-12	8.49	Put	Any day expiry	323	0	0	0	0.00
01/06/2012	DAUS On 30-November-12	8.51	Put	Any day expiry	334	0	0	0	0.00
01/06/2012	DAUS On 30-November-12	8.50	Put	Any day expiry	329	0	0	0	0.00
01/06/2012	DAUS On 27-December-12			Any day expiry	8.86	8.8113	8.8633	8.8113	0.00
01/06/2012	DAUS On 27-December-12	8.50	Call	Any day expiry	712	1	1	1	0.00
01/06/2012	DAUS On 27-December-12	7.72	Call	Any day expiry	1234	1	1	1	0.00
01/06/2012	DAUS On 27-December-12	8.51	Call	Any day expiry	707	1	1	1	7,530.00
01/06/2012	DAUS On 27-December-12	8.49	Call	Any day expiry	717	1	1	1	0.00
01/06/2012	DAUS On 27-December-12	8.49	Put	Any day expiry	344	0	0	0	0.00
01/06/2012	DAUS On 27-December-12	8.51	Put	Any day expiry	354	0	0	0	0.00
01/06/2012	DAUS On 27-December-12	7.72	Put	Any day expiry	91	0	0	0	7,530.00

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01/06/2012	DAUS On 27-December-12	8.50	Put	Any day expiry	349	0	0	0	0.00
01/06/2012	ES33 On 02-August-12			Bond Future	9.56	84.3178	84.4098	84.3178	4,220.00
01/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	370	0	0	0	0.00
01/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	524	1	1	1	0.00
01/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	447	1	0	1	0.00
01/06/2012	ES33 On 01-November-12			Bond Future	9.66	81.7797	81.8551	81.7797	0.00
01/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
01/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1267	1	1	1	0.00
01/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	1113	1	1	1	0.00
01/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1190	1	1	1	0.00
01/06/2012	GOVI On 02-August-12			GOVI	395.10	394.6260	395.0970	394.6260	236.00
01/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	50970	5	5	5	0.00
01/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	50870	5	5	5	0.00
01/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	51070	5	5	5	0.00
01/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 01-November-12			GOVI	400.85	400.4160	400.8520	400.4160	0.00
01/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	0	0	0	0	0.00
01/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	11380	2	1	2	0.00
01/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	11580	2	1	2	0.00
01/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	11480	2	1	2	0.00
01/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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01/06/2012	IGOV On 02-August-12			Index Future	173.52	174.0140	173.5190	174.0140	586.00
01/06/2012	IGOV On 01-November-12			Index Future	176.05	176.5670	176.0460	176.5670	0.00
01/06/2012	ILBI On 02-August-12			Index Future	471.64	471.6390	471.6390	471.6390	169.00
01/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	2,890.00
01/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.53	94.4700	94.4700	94.4700	0.00
01/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.46	94.5200	94.5400	94.5200	0.00
01/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.39	94.5800	94.6100	94.5800	44,760.00
01/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.34	94.6000	94.6600	94.6000	0.00
01/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.34	94.6000	94.6600	94.6000	0.00
01/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.34	94.6000	94.6600	94.6000	840.00
01/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.37	94.5700	94.6300	94.5700	790.00
01/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.46	94.4800	94.5400	94.4800	500.00
01/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.61	94.3200	94.3900	94.3200	1,700.00
01/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.79	94.1300	94.2100	94.1300	1,500.00
01/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.97	93.9500	94.0300	93.9500	0.00
01/06/2012	R157 On 02-August-12			Bond Future	6.39	124.8954	125.0635	124.8954	15,070.00
01/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	4901	5	5	5	0.00
01/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5048	5	5	5	0.00
01/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	4753	5	5	5	0.00
01/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	232	0	0	0	3,750.00
01/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	1810	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	471	0	0	0	1,250.00
01/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	825	1	1	1	0.00
01/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	312	0	0	0	1,250.00
01/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	66	0	0	0	3,750.00
01/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	580	1	1	1	0.00
01/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	967	1	1	1	0.00
01/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R157 On 01-November-12			Bond Future	6.44	119.9207	120.0809	119.9207	100.00
01/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	1927	2	2	2	0.00
01/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	2038	2	2	2	0.00
01/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	1820	2	2	2	0.00
01/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	363	0	0	0	0.00
01/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	300	0	0	0	0.00
01/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	329	0	0	0	0.00
01/06/2012	R157 On 07-February-13			Bond Future	6.49	121.8710	122.0339	121.8710	0.00
01/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1521	1	2	1	0.00
01/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1601	1	2	1	0.00
01/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1443	1	1	1	0.00
01/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	888	1	1	1	0.00
01/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	789	1	1	1	0.00
01/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	838	1	1	1	0.00
01/06/2012	R186 On 02-August-12			Bond Future	8.42	118.3510	118.4988	118.3510	34,789.00
01/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	4059	4	4	4	0.00
01/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4381	4	4	4	0.00
01/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1508	1	2	1	8,750.00
01/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3504	3	4	3	0.00
01/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	3746	4	4	4	0.00
01/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	229	0	0	0	276.00
01/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	338	0	0	0	43.00
01/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	4123	4	4	4	0.00
01/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	760	1	1	1	1,099.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	5757	6	6	6	0.00
01/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	269	0	0	0	2,700.00
01/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1700	2	2	2	0.00
01/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2798	3	3	3	900.00
01/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	548	1	1	1	199.00
01/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	7186	7	7	7	0.00
01/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	1021	1	1	1	43.00
01/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	4718	5	5	5	0.00
01/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	6655	7	7	7	0.00
01/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	1180	1	1	1	0.00
01/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	3076	3	3	3	0.00
01/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	1297	1	1	1	276.00
01/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	7549	8	8	8	0.00
01/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	924	1	1	1	0.00
01/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	1046	1	1	1	2,700.00
01/06/2012	R186 On 01-November-12			Bond Future	8.50	120.0886	120.2246	120.0886	100.00
01/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5309	5	5	5	0.00
01/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	5577	5	6	5	0.00
01/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	5047	5	5	5	0.00
01/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1627	2	2	2	1,858.00
01/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	5685	6	6	6	0.00
01/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2817	3	3	3	1,858.00
01/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	8015	8	8	8	0.00
01/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	3236	3	3	3	0.00
01/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2884	3	3	3	0.00
01/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	3056	3	3	3	0.00
01/06/2012	R186 On 07-February-13			Bond Future	8.58	116.7364	116.8872	116.7364	0.00
01/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	4992	5	5	5	0.00
01/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5215	5	5	5	0.00
01/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	4781	5	5	5	0.00
01/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	5953	6	6	6	0.00
01/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5491	5	5	5	0.00
01/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5715	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	R189 On 02-August-12			Bond Future	219.16	219.1233	219.1634	219.1233	44.00
01/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1163	1	1	1	0.00
01/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1213	1	1	1	0.00
01/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1113	1	1	1	0.00
01/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R197 On 02-August-12			Bond Future	256.75	256.6854	256.7509	256.6854	1,409.00
01/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	199	0	0	0	0.00
01/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	299	0	0	0	0.00
01/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	249	0	0	0	0.00
01/06/2012	R201 On 02-August-12			Bond Future	5.63	107.6888	107.9469	107.6888	2,666.00
01/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4168	4	4	4	0.00
01/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4059	4	4	4	0.00
01/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4277	4	4	4	0.00
01/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R201 On 01-November-12			Bond Future	5.60	109.2691	109.5196	109.2691	0.00
01/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	1908	2	2	2	0.00
01/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2000	2	2	2	0.00
01/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	1818	2	2	2	0.00
01/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	81	0	0	0	0.00
01/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	62	0	0	0	0.00
01/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	70	0	0	0	0.00
01/06/2012	R201 On 07-February-13			Bond Future	5.52	106.6312	106.8890	106.6312	0.00
01/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	1542	1	2	1	0.00
01/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	1472	1	1	1	0.00
01/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	1613	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	210	0	0	0	0.00
01/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	246	0	0	0	0.00
01/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	227	0	0	0	0.00
01/06/2012	R202 On 02-August-12			Bond Future	185.93	187.0503	185.9300	187.0503	45,107.00
01/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	5020	4	5	4	0.00
01/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	5120	4	5	4	0.00
01/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	5070	4	5	4	0.00
01/06/2012	R203 On 02-August-12			Bond Future	7.05	108.2408	108.3148	108.2408	3,541.00
01/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6100	6	6	6	0.00
01/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	6302	6	6	6	0.00
01/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	5899	6	6	6	0.00
01/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	214	0	0	0	4,200.00
01/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	2369	2	2	2	0.00
01/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	508	0	1	0	1,400.00
01/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1126	1	1	1	0.00
01/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	687	1	1	1	1,400.00
01/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	213	0	0	0	4,200.00
01/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	1380	1	1	1	0.00
01/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	5	0	0	0	0.00
01/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	2193	2	2	2	0.00
01/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	3	0	0	0	0.00
01/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	3	0	0	0	0.00
01/06/2012	R203 On 01-November-12			Bond Future	7.12	105.6714	105.7337	105.6714	0.00
01/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3215	3	3	3	0.00
01/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3064	3	3	3	0.00
01/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3369	3	3	3	0.00
01/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	595	1	1	1	0.00
01/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	693	1	1	1	0.00
01/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	642	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	R203 On 07-February-13			Bond Future	7.20	107.3887	107.4518	107.3887	0.00
01/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	817	1	1	1	0.00
01/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	877	1	1	1	0.00
01/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	759	1	1	1	0.00
01/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3765	4	4	4	0.00
01/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	3475	4	3	4	0.00
01/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3619	4	4	4	0.00
01/06/2012	R204 On 02-August-12			Bond Future	7.36	104.1818	104.2125	104.1818	4,101.00
01/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	5649	6	6	6	0.00
01/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	5882	6	6	6	0.00
01/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	5417	5	5	5	0.00
01/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	34	0	0	0	0.00
01/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	22	0	0	0	0.00
01/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	27	0	0	0	0.00
01/06/2012	R204 On 01-November-12			Bond Future	7.44	105.7123	105.7320	105.7123	0.00
01/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	3638	4	4	4	0.00
01/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	3813	4	4	4	0.00
01/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	3467	3	3	3	0.00
01/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	976	1	1	1	0.00
01/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	845	1	1	1	0.00
01/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	908	1	1	1	0.00
01/06/2012	R204 On 07-February-13			Bond Future	7.51	103.3942	103.4178	103.3942	0.00
01/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	3832	4	4	4	0.00
01/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	3681	4	4	4	0.00
01/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	3984	4	4	4	0.00
01/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1485	1	1	1	0.00
01/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1642	2	2	2	0.00
01/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1563	2	2	2	0.00
01/06/2012	R206 On 02-August-12			Bond Future	5.30	103.3684	103.4772	103.3684	1,240.00
01/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2680	3	3	3	0.00
01/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2613	3	3	3	0.00
01/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2748	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
01/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	1	0	0	0	0.00
01/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
01/06/2012	R206 On 01-November-12			Bond Future	5.16	104.8859	104.9860	104.8859	0.00
01/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1003	1	1	1	0.00
01/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	950	1	1	1	0.00
01/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1056	1	1	1	0.00
01/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	22	0	0	0	0.00
01/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	30	0	0	0	0.00
01/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	26	0	0	0	0.00
01/06/2012	R206 On 07-February-13			Bond Future	4.86	102.8230	102.9257	102.8230	0.00
01/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1073	1	1	1	0.00
01/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1112	1	1	1	0.00
01/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1033	1	1	1	0.00
01/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	52	0	0	0	0.00
01/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	42	0	0	0	0.00
01/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	47	0	0	0	0.00
01/06/2012	R207 On 02-August-12			Bond Future	7.68	97.8948	98.0433	97.8948	27,509.00
01/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	5723	6	6	6	0.00
01/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	5969	6	6	6	0.00
01/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	5477	5	5	5	0.00
01/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	58	0	0	0	0.00
01/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	40	0	0	0	0.00
01/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	48	0	0	0	0.00
01/06/2012	R207 On 01-November-12			Bond Future	7.76	99.3310	99.4698	99.3310	0.00
01/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	3760	4	4	4	0.00
01/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	3941	4	4	4	0.00
01/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	3582	3	4	3	0.00
01/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	1256	1	1	1	0.00
01/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	1099	1	1	1	0.00
01/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	1176	1	1	1	0.00
01/06/2012	R207 On 07-February-13			Bond Future	7.84	97.3059	97.4453	97.3059	0.00
01/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	4025	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	3867	4	4	4	0.00
01/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4186	4	4	4	0.00
01/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1846	2	2	2	0.00
01/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	2030	2	2	2	0.00
01/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1936	2	2	2	0.00
01/06/2012	R208 On 02-August-12			Bond Future	7.78	95.8678	95.9989	95.8678	9,382.00
01/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	5675	6	6	6	0.00
01/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	5936	6	6	6	0.00
01/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	5414	5	5	5	0.00
01/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	236	0	0	0	3,450.00
01/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	650	1	1	1	1,150.00
01/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1405	1	1	1	0.00
01/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3180	3	3	3	0.00
01/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	401	0	0	0	3,450.00
01/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	1256	1	1	1	1,150.00
01/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	2308	2	2	2	0.00
01/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	98	0	0	0	0.00
01/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	3744	4	4	4	0.00
01/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	68	0	0	0	0.00
01/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	82	0	0	0	0.00
01/06/2012	R208 On 01-November-12			Bond Future	7.85	93.8807	94.0027	93.8807	0.00
01/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	3772	4	4	4	0.00
01/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	3588	3	4	3	0.00
01/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	3960	4	4	4	0.00
01/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1390	1	1	1	0.00
01/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1582	2	2	2	0.00
01/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1484	1	1	1	0.00
01/06/2012	R208 On 07-February-13			Bond Future	7.93	95.4055	95.5297	95.4055	0.00
01/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3316	3	3	3	0.00
01/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3469	3	3	3	0.00
01/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3170	3	3	3	0.00
01/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	3046	3	3	3	0.00
01/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2783	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
01/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2910	3	3	3	0.00
01/06/2012	R209 On 02-August-12			Bond Future	8.94	75.7952	75.8797	75.7952	24,045.00
01/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3330	3	3	3	0.00
01/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	3083	3	3	3	0.00
01/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3585	4	4	4	0.00
01/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	919	1	1	1	0.00
01/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	1148	1	1	1	0.00
01/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	1028	1	1	1	0.00
01/06/2012	R209 On 01-November-12			Bond Future	9.02	73.7664	73.8422	73.7664	0.00
01/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3539	3	4	3	0.00
01/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3732	4	4	4	0.00
01/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3356	3	3	3	0.00
01/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3859	4	4	4	0.00
01/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3475	4	3	4	0.00
01/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3661	4	4	4	0.00
01/06/2012	R209 On 07-February-13			Bond Future	9.09	74.9621	75.0443	74.9621	0.00
01/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4438	4	4	4	0.00
01/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4262	4	4	4	0.00
01/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4622	5	5	5	0.00
01/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4937	5	5	5	0.00
01/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5337	5	5	5	0.00
01/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	5131	5	5	5	0.00
01/06/2012	R210 On 02-August-12			Bond Future	140.74	141.6121	140.7399	141.6121	925.00
01/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	2310	1	2	1	0.00
01/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	2210	1	2	1	0.00
01/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	2260	1	2	1	0.00
01/06/2012	R211 On 02-August-12			Bond Future	119.67	119.6417	119.6685	119.6417	480.00
01/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	281	0	0	0	0.00
01/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	381	0	0	0	0.00
01/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	331	0	0	0	0.00
01/06/2012	R212 On 02-August-12			Bond Future	117.12	117.3893	117.1197	117.3893	2,962.00
01/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	830	1	1	1	0.00
01/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	930	1	1	1	0.00
01/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	880	1	1	1	0.00
01/06/2012	R213 On 02-August-12			Bond Future	8.84	86.1954	86.4005	86.1954	4,725.00
01/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	3955	4	4	4	0.00
01/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4235	4	4	4	0.00
01/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	3681	4	4	4	0.00
01/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	907	1	1	1	0.00
01/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	715	1	1	1	0.00
01/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	806	1	1	1	0.00
01/06/2012	R213 On 01-November-12			Bond Future	8.92	83.9198	84.1218	83.9198	0.00
01/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	3972	4	4	4	0.00
01/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4181	4	4	4	0.00
01/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	3772	4	4	4	0.00
01/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3523	4	4	4	0.00
01/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	3163	3	3	3	0.00
01/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	3337	3	3	3	0.00
01/06/2012	R213 On 07-February-13			Bond Future	9.00	85.2865	85.4930	85.2865	0.00
01/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	4826	5	5	5	0.00
01/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	5022	5	5	5	0.00
01/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4639	4	5	4	0.00
01/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	5031	5	5	5	0.00
01/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4648	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
01/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4834	5	5	5	0.00
01/06/2012	R214 On 02-August-12			Bond Future	8.98	77.4816	77.4816	77.4816	1,530.00
01/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
01/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1518	2	2	2	0.00
01/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	1353	1	1	1	0.00
01/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1435	1	1	1	0.00