



Derivatives Monthly Statistics Report

For February 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	AL7T On 02-February-12			Index Future	420.70	419.6140	420.7010	419.6140	0.00
01/02/2012	AL7T On 03-May-12			Index Future	426.59	425.4960	426.5920	425.4960	16.00
01/02/2012	AL7T On 02-August-12			Index Future	433.05	431.9370	433.0480	431.9370	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
01/02/2012	ALBI On 02-February-12			Index Future	383.00	382.0100	383.0030	382.0100	123.00
01/02/2012	ALBI On 03-May-12			Index Future	388.37	387.3660	388.3670	387.3660	914.00
01/02/2012	ALBI On 02-August-12			Index Future	394.24	393.2290	394.2440	393.2290	118.00
01/02/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CAAN On 30-March-12			Can-Do Future	0.10	0.1234	0.1034	0.1234	0.00
01/02/2012	CAAO On 30-March-12			Can-Do Future	0.17	0.1503	0.1736	0.1503	100,000.00
01/02/2012	CAAT On 29-February-12			Can-Do Future	0.04	0.0587	0.0432	0.0587	12,500.00
01/02/2012	CAAV On 29-February-12			Can-Do Future	0.11	0.0820	0.1128	0.0820	12,987.00
01/02/2012	CAAW On 20-April-12			Any day expiry	7.80	7.8827	7.8021	7.8827	0.00
01/02/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	139	0	139	0	0.00
01/02/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	151	0	151	0	0.00
01/02/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	128	0	128	0	0.00
01/02/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	476	0	476	0	0.00
01/02/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	399	0	399	0	0.00
01/02/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	437	0	437	0	0.00
01/02/2012	CAAX On 30-March-12			Can-Do Future	0.08	0.0932	0.0765	0.0932	12,500.00
01/02/2012	CAAY On 30-April-12			Can-Do Future	0.08	0.0872	0.0753	0.0872	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
01/02/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2012	DAAA On 29-March-12			Any day expiry	7.78	7.9000	7.7772	7.9000	966.00
01/02/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	149	0	149	0	0.00
01/02/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	134	0	134	0	0.00
01/02/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	166	0	166	0	0.00
01/02/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	239	0	239	0	0.00
01/02/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	307	0	307	0	0.00
01/02/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	272	0	272	0	0.00
01/02/2012	GOVI On 02-February-12			GOVI	383.89	382.9450	383.8910	382.9450	0.00
01/02/2012	GOVI On 02-February-12	369.00	Call	GOVI	148910	14	148910	14	0.00
01/02/2012	GOVI On 02-February-12	369.01	Call	GOVI	148810	14	148810	14	0.00
01/02/2012	GOVI On 02-February-12	368.99	Call	GOVI	149010	14	149010	14	0.00
01/02/2012	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 03-May-12			GOVI	389.27	388.3130	389.2670	388.3130	181.00
01/02/2012	GOVI On 03-May-12	382.00	Call	GOVI	72670	6	72670	6	0.00
01/02/2012	GOVI On 03-May-12	382.01	Call	GOVI	72570	6	72570	6	0.00
01/02/2012	GOVI On 03-May-12	381.99	Call	GOVI	72770	6	72770	6	0.00
01/02/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-August-12			GOVI	395.16	394.1910	395.1580	394.1910	0.00
01/02/2012	GOVI On 02-August-12	390.00	Call	GOVI	51580	4	51580	4	0.00
01/02/2012	GOVI On 02-August-12	390.01	Call	GOVI	51480	4	51480	4	0.00
01/02/2012	GOVI On 02-August-12	389.99	Call	GOVI	51680	4	51680	4	0.00
01/02/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
01/02/2012	GOVI On 02-August-12	390.00	Put	GOVI	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
01/02/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2012	IGOV On 02-February-12			Index Future	168.11	168.3010	168.1080	168.3010	113.00
01/02/2012	IGOV On 03-May-12			Index Future	170.46	170.6600	170.4620	170.6600	514.00
01/02/2012	IGOV On 02-August-12			Index Future	173.04	173.2430	173.0420	173.2430	0.00
01/02/2012	ILBI On 02-February-12			Index Future	456.34	456.3430	456.3430	456.3430	0.00
01/02/2012	ILBI On 03-May-12			Index Future	463.63	463.6340	463.6340	463.6340	0.00
01/02/2012	ILBI On 02-August-12			Index Future	473.37	473.3650	473.3650	473.3650	152.00
01/02/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/02/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/02/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/02/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/02/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/02/2012	JBAF On 15-February-12			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	0.00
01/02/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	2,390.00
01/02/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.3900	5.6000	94.3900	0.00
01/02/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.61	94.3800	5.6100	94.3800	0.00
01/02/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.63	94.3600	5.6300	94.3600	2,890.00
01/02/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.65	94.3400	5.6500	94.3400	0.00
01/02/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.69	94.3000	5.6900	94.3000	44,760.00
01/02/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.80	94.2000	5.8000	94.2000	940.00
01/02/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.91	94.0700	5.9100	94.0700	790.00
01/02/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.06	93.9100	6.0600	93.9100	1,250.00
01/02/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.25	93.7100	6.2500	93.7100	1,500.00
01/02/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.45	93.5100	6.4500	93.5100	1,000.00
01/02/2012	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2012	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/02/2012	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/02/2012	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
01/02/2012	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/02/2012	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
01/02/2012	OTH1 On 02-February-12			Index Future	377.57	376.3600	377.5660	376.3600	0.00
01/02/2012	R157 On 02-February-12			Bond Future	6.39	127.6856	6.3910	127.6856	4,743.00
01/02/2012	R157 On 02-February-12	8.50	Call	Bond Future	7320	7	7320	7	0.00
01/02/2012	R157 On 02-February-12	8.55	Call	Bond Future	7487	7	7487	7	0.00
01/02/2012	R157 On 02-February-12	8.45	Call	Bond Future	7153	7	7153	7	0.00
01/02/2012	R157 On 02-February-12	6.00	Call	Bond Future	0	0	0	0	130.00
01/02/2012	R157 On 02-February-12	7.05	Call	Bond Future	2349	2	2349	2	0.00
01/02/2012	R157 On 02-February-12	6.55	Call	Bond Future	572	0	572	0	0.00
01/02/2012	R157 On 02-February-12	6.25	Call	Bond Future	0	0	0	0	3,960.00
01/02/2012	R157 On 02-February-12	7.20	Call	Bond Future	2876	3	2876	3	0.00
01/02/2012	R157 On 02-February-12	6.45	Call	Bond Future	229	0	229	0	1,320.00
01/02/2012	R157 On 02-February-12	6.65	Call	Bond Future	930	1	930	1	0.00
01/02/2012	R157 On 02-February-12	6.65	Put	Bond Future	0	0	0	0	1,320.00
01/02/2012	R157 On 02-February-12	7.20	Put	Bond Future	0	0	0	0	3,960.00
01/02/2012	R157 On 02-February-12	6.45	Put	Bond Future	16	0	16	0	0.00
01/02/2012	R157 On 02-February-12	6.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 02-February-12	6.00	Put	Bond Future	1421	2	1421	2	0.00
01/02/2012	R157 On 02-February-12	7.05	Put	Bond Future	0	0	0	0	130.00
01/02/2012	R157 On 02-February-12	6.25	Put	Bond Future	510	1	510	1	0.00
01/02/2012	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00

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01/02/2012	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 03-May-12			Bond Future	6.46	122.6718	6.4550	122.6718	10,880.00
01/02/2012	R157 On 03-May-12	8.25	Call	Bond Future	5837	6	5837	6	0.00
01/02/2012	R157 On 03-May-12	8.30	Call	Bond Future	5994	6	5994	6	0.00
01/02/2012	R157 On 03-May-12	8.20	Call	Bond Future	5680	5	5680	5	0.00
01/02/2012	R157 On 03-May-12	6.75	Call	Bond Future	1360	1	1360	1	0.00
01/02/2012	R157 On 03-May-12	6.25	Call	Bond Future	451	0	451	0	1,500.00
01/02/2012	R157 On 03-May-12	6.50	Call	Bond Future	833	1	833	1	0.00
01/02/2012	R157 On 03-May-12	6.50	Put	Bond Future	682	1	682	1	1,500.00
01/02/2012	R157 On 03-May-12	6.75	Put	Bond Future	375	0	375	0	1,500.00
01/02/2012	R157 On 03-May-12	8.20	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R157 On 03-May-12	6.25	Put	Bond Future	1141	1	1141	1	0.00
01/02/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R157 On 02-August-12			Bond Future	6.48	124.5290	6.4830	124.5290	0.00
01/02/2012	R157 On 02-August-12	8.00	Call	Bond Future	4722	5	4722	5	0.00
01/02/2012	R157 On 02-August-12	8.05	Call	Bond Future	4857	5	4857	5	0.00
01/02/2012	R157 On 02-August-12	7.95	Call	Bond Future	4587	4	4587	4	0.00
01/02/2012	R157 On 02-August-12	7.95	Put	Bond Future	139	0	139	0	0.00
01/02/2012	R157 On 02-August-12	8.05	Put	Bond Future	114	0	114	0	0.00
01/02/2012	R157 On 02-August-12	8.00	Put	Bond Future	126	0	126	0	0.00
01/02/2012	R157 On 01-November-12			Bond Future	6.51	119.6439	6.5090	119.6439	0.00
01/02/2012	R157 On 01-November-12	7.00	Call	Bond Future	2286	2	2286	2	0.00
01/02/2012	R157 On 01-November-12	6.95	Call	Bond Future	2193	2	2193	2	0.00
01/02/2012	R157 On 01-November-12	7.05	Call	Bond Future	2381	2	2381	2	0.00
01/02/2012	R157 On 01-November-12	7.05	Put	Bond Future	848	1	848	1	0.00
01/02/2012	R157 On 01-November-12	6.95	Put	Bond Future	942	1	942	1	0.00
01/02/2012	R157 On 01-November-12	7.00	Put	Bond Future	894	1	894	1	0.00
01/02/2012	R157 On 07-February-13			Bond Future	6.50	121.7367	6.5030	121.7367	0.00
01/02/2012	R157 On 07-February-13	6.75	Call	Bond Future	1902	0	1902	0	0.00
01/02/2012	R157 On 07-February-13	6.80	Call	Bond Future	1979	1	1979	1	0.00
01/02/2012	R157 On 07-February-13	6.70	Call	Bond Future	1827	0	1827	0	0.00

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01/02/2012	R157 On 07-February-13	6.70	Put	Bond Future	1319	0	1319	0	0.00
01/02/2012	R157 On 07-February-13	6.80	Put	Bond Future	1214	0	1214	0	0.00
01/02/2012	R157 On 07-February-13	6.75	Put	Bond Future	1265	0	1265	0	0.00
01/02/2012	R186 On 02-February-12			Bond Future	8.12	121.1275	8.1210	121.1275	22,921.00
01/02/2012	R186 On 02-February-12	9.00	Call	Bond Future	8163	8	8163	8	0.00
01/02/2012	R186 On 02-February-12	9.05	Call	Bond Future	8603	8	8603	8	0.00
01/02/2012	R186 On 02-February-12	8.95	Call	Bond Future	7720	7	7720	7	0.00
01/02/2012	R186 On 02-February-12	7.75	Call	Bond Future	0	0	0	0	6,000.00
01/02/2012	R186 On 02-February-12	6.75	Call	Bond Future	0	0	0	0	6,000.00
01/02/2012	R186 On 02-February-12	8.00	Call	Bond Future	19	0	19	0	100.00
01/02/2012	R186 On 02-February-12	13.25	Call	Bond Future	38012	37	38012	37	0.00
01/02/2012	R186 On 02-February-12	98.00	Call	Bond Future	109786	109	109786	109	0.00
01/02/2012	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	8.00	Put	Bond Future	1209	2	1209	2	0.00
01/02/2012	R186 On 02-February-12	6.75	Put	Bond Future	14530	15	14530	15	0.00
01/02/2012	R186 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	7.75	Put	Bond Future	3703	4	3703	4	0.00
01/02/2012	R186 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R186 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	100.00
01/02/2012	R186 On 03-May-12			Bond Future	8.20	122.8199	8.1970	122.8199	26,902.00
01/02/2012	R186 On 03-May-12	9.00	Call	Bond Future	7970	8	7970	8	0.00
01/02/2012	R186 On 03-May-12	9.05	Call	Bond Future	8343	8	8343	8	0.00
01/02/2012	R186 On 03-May-12	8.95	Call	Bond Future	7601	7	7601	7	0.00
01/02/2012	R186 On 03-May-12	7.90	Call	Bond Future	1630	2	1630	2	2,250.00
01/02/2012	R186 On 03-May-12	8.85	Call	Bond Future	6877	7	6877	7	0.00
01/02/2012	R186 On 03-May-12	8.20	Call	Bond Future	2873	3	2873	3	750.00
01/02/2012	R186 On 03-May-12	8.50	Call	Bond Future	4537	4	4537	4	0.00
01/02/2012	R186 On 03-May-12	8.50	Put	Bond Future	1684	2	1684	2	750.00
01/02/2012	R186 On 03-May-12	8.85	Put	Bond Future	848	1	848	1	2,250.00
01/02/2012	R186 On 03-May-12	8.20	Put	Bond Future	2844	3	2844	3	0.00
01/02/2012	R186 On 03-May-12	8.95	Put	Bond Future	688	1	688	1	0.00
01/02/2012	R186 On 03-May-12	7.90	Put	Bond Future	4525	5	4525	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
01/02/2012	R186 On 03-May-12	9.05	Put	Bond Future	556	1	556	1	0.00
01/02/2012	R186 On 03-May-12	9.00	Put	Bond Future	619	1	619	1	0.00
01/02/2012	R186 On 02-August-12			Bond Future	8.26	119.3913	8.2610	119.3913	0.00
01/02/2012	R186 On 02-August-12	8.75	Call	Bond Future	7634	7	7634	7	0.00
01/02/2012	R186 On 02-August-12	8.80	Call	Bond Future	7925	7	7925	7	0.00
01/02/2012	R186 On 02-August-12	8.70	Call	Bond Future	7349	7	7349	7	0.00
01/02/2012	R186 On 02-August-12	8.25	Call	Bond Future	4991	4	4991	4	8,750.00
01/02/2012	R186 On 02-August-12	8.70	Put	Bond Future	3318	3	3318	3	0.00
01/02/2012	R186 On 02-August-12	8.25	Put	Bond Future	5095	5	5095	5	0.00
01/02/2012	R186 On 02-August-12	8.80	Put	Bond Future	3003	3	3003	3	0.00
01/02/2012	R186 On 02-August-12	8.75	Put	Bond Future	3156	3	3156	3	0.00
01/02/2012	R186 On 01-November-12			Bond Future	8.32	121.2374	8.3240	121.2374	0.00
01/02/2012	R186 On 01-November-12	8.75	Call	Bond Future	8283	8	8283	8	0.00
01/02/2012	R186 On 01-November-12	8.80	Call	Bond Future	8552	8	8552	8	0.00
01/02/2012	R186 On 01-November-12	8.70	Call	Bond Future	8017	8	8017	8	0.00
01/02/2012	R186 On 01-November-12	8.70	Put	Bond Future	4612	5	4612	5	0.00
01/02/2012	R186 On 01-November-12	8.80	Put	Bond Future	4266	4	4266	4	0.00
01/02/2012	R186 On 01-November-12	8.75	Put	Bond Future	4436	5	4436	5	0.00
01/02/2012	R186 On 07-February-13			Bond Future	8.38	118.0593	8.3830	118.0593	0.00
01/02/2012	R186 On 07-February-13	8.50	Call	Bond Future	7642	0	7642	0	0.00
01/02/2012	R186 On 07-February-13	8.55	Call	Bond Future	7883	1	7883	1	0.00
01/02/2012	R186 On 07-February-13	8.45	Call	Bond Future	7412	0	7412	0	0.00
01/02/2012	R186 On 07-February-13	8.45	Put	Bond Future	6806	0	6806	0	0.00
01/02/2012	R186 On 07-February-13	8.55	Put	Bond Future	6381	0	6381	0	0.00
01/02/2012	R186 On 07-February-13	8.50	Put	Bond Future	6587	0	6587	0	0.00
01/02/2012	R189 On 02-February-12			Bond Future	218.87	218.9090	218.8651	218.9090	0.00
01/02/2012	R189 On 02-February-12	218.00	Call	Bond Future	865	1	865	1	0.00
01/02/2012	R189 On 02-February-12	217.95	Call	Bond Future	915	1	915	1	0.00
01/02/2012	R189 On 02-February-12	218.05	Call	Bond Future	815	1	815	1	0.00
01/02/2012	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 03-May-12			Bond Future	215.63	215.6710	215.6282	215.6710	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
01/02/2012	R189 On 03-May-12	215.00	Call	Bond Future	628	1	628	1	0.00
01/02/2012	R189 On 03-May-12	215.05	Call	Bond Future	578	1	578	1	0.00
01/02/2012	R189 On 03-May-12	214.95	Call	Bond Future	678	1	678	1	0.00
01/02/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 02-February-12			Bond Future	248.86	248.8604	248.8577	248.8604	0.00
01/02/2012	R197 On 02-February-12	237.00	Call	Bond Future	11858	12	11858	12	0.00
01/02/2012	R197 On 02-February-12	237.05	Call	Bond Future	11808	12	11808	12	0.00
01/02/2012	R197 On 02-February-12	236.95	Call	Bond Future	11908	12	11908	12	0.00
01/02/2012	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 03-May-12			Bond Future	252.34	252.3494	252.3426	252.3494	965.00
01/02/2012	R197 On 03-May-12	251.00	Call	Bond Future	1343	1	1343	1	0.00
01/02/2012	R197 On 03-May-12	251.05	Call	Bond Future	1293	1	1293	1	0.00
01/02/2012	R197 On 03-May-12	250.95	Call	Bond Future	1393	1	1393	1	0.00
01/02/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 02-February-12			Bond Future	5.95	108.2524	5.9500	108.2524	2,709.00
01/02/2012	R201 On 02-February-12	8.25	Call	Bond Future	6036	6	6036	6	0.00
01/02/2012	R201 On 02-February-12	8.20	Call	Bond Future	5909	6	5909	6	0.00
01/02/2012	R201 On 02-February-12	8.30	Call	Bond Future	6162	6	6162	6	0.00
01/02/2012	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 03-May-12			Bond Future	5.98	109.7688	5.9800	109.7688	968.00
01/02/2012	R201 On 03-May-12	7.75	Call	Bond Future	4300	4	4300	4	0.00
01/02/2012	R201 On 03-May-12	7.80	Call	Bond Future	4418	4	4418	4	0.00
01/02/2012	R201 On 03-May-12	7.70	Call	Bond Future	4181	4	4181	4	0.00
01/02/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00

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01/02/2012	R201 On 03-May-12	7.75	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R201 On 02-August-12			Bond Future	5.96	107.0234	5.9620	107.0234	0.00
01/02/2012	R201 On 02-August-12	7.50	Call	Bond Future	3476	3	3476	3	0.00
01/02/2012	R201 On 02-August-12	7.45	Call	Bond Future	3374	3	3374	3	0.00
01/02/2012	R201 On 02-August-12	7.55	Call	Bond Future	3578	3	3578	3	0.00
01/02/2012	R201 On 02-August-12	7.55	Put	Bond Future	55	0	55	0	0.00
01/02/2012	R201 On 02-August-12	7.45	Put	Bond Future	68	0	68	0	0.00
01/02/2012	R201 On 02-August-12	7.50	Put	Bond Future	61	0	61	0	0.00
01/02/2012	R201 On 01-November-12			Bond Future	5.92	108.6748	5.9240	108.6748	0.00
01/02/2012	R201 On 01-November-12	6.50	Call	Bond Future	1655	2	1655	2	0.00
01/02/2012	R201 On 01-November-12	6.45	Call	Bond Future	1585	2	1585	2	0.00
01/02/2012	R201 On 01-November-12	6.55	Call	Bond Future	1727	2	1727	2	0.00
01/02/2012	R201 On 01-November-12	6.55	Put	Bond Future	460	1	460	1	0.00
01/02/2012	R201 On 01-November-12	6.45	Put	Bond Future	519	1	519	1	0.00
01/02/2012	R201 On 01-November-12	6.50	Put	Bond Future	489	1	489	1	0.00
01/02/2012	R201 On 07-February-13			Bond Future	5.82	106.1609	5.8170	106.1609	0.00
01/02/2012	R201 On 07-February-13	6.25	Call	Bond Future	1404	1	1404	1	0.00
01/02/2012	R201 On 07-February-13	6.20	Call	Bond Future	1346	0	1346	0	0.00
01/02/2012	R201 On 07-February-13	6.30	Call	Bond Future	1462	1	1462	1	0.00
01/02/2012	R201 On 07-February-13	6.30	Put	Bond Future	600	0	600	0	0.00
01/02/2012	R201 On 07-February-13	6.20	Put	Bond Future	662	0	662	0	0.00
01/02/2012	R201 On 07-February-13	6.25	Put	Bond Future	631	0	631	0	0.00
01/02/2012	R202 On 02-February-12			Bond Future	186.37	186.9666	186.3740	186.9666	0.00
01/02/2012	R202 On 02-February-12	177.00	Call	Bond Future	9374	10	9374	10	0.00
01/02/2012	R202 On 02-February-12	177.05	Call	Bond Future	9324	10	9324	10	0.00
01/02/2012	R202 On 02-February-12	176.95	Call	Bond Future	9424	10	9424	10	0.00
01/02/2012	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12			Bond Future	188.98	189.5876	188.9839	189.5876	36,955.00
01/02/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
01/02/2012	R202 On 03-May-12	189.95	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
01/02/2012	R202 On 03-May-12	189.95	Put	Bond Future	966	0	966	0	0.00
01/02/2012	R202 On 03-May-12	190.05	Put	Bond Future	1066	0	1066	0	0.00
01/02/2012	R202 On 03-May-12	190.00	Put	Bond Future	1016	0	1016	0	0.00
01/02/2012	R203 On 02-February-12			Bond Future	7.08	108.3078	7.0810	108.3078	1,720.00
01/02/2012	R203 On 02-February-12	8.75	Call	Bond Future	7509	7	7509	7	0.00
01/02/2012	R203 On 02-February-12	8.80	Call	Bond Future	7724	7	7724	7	0.00
01/02/2012	R203 On 02-February-12	8.70	Call	Bond Future	7294	7	7294	7	0.00
01/02/2012	R203 On 02-February-12	6.95	Call	Bond Future	3	0	3	0	2,640.00
01/02/2012	R203 On 02-February-12	7.95	Call	Bond Future	3995	4	3995	4	0.00
01/02/2012	R203 On 02-February-12	7.20	Call	Bond Future	564	0	564	0	880.00
01/02/2012	R203 On 02-February-12	7.35	Call	Bond Future	1257	1	1257	1	0.00
01/02/2012	R203 On 02-February-12	7.35	Put	Bond Future	0	0	0	0	880.00
01/02/2012	R203 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	2,640.00
01/02/2012	R203 On 02-February-12	7.20	Put	Bond Future	6	0	6	0	0.00
01/02/2012	R203 On 02-February-12	8.70	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R203 On 02-February-12	6.95	Put	Bond Future	622	1	622	1	0.00
01/02/2012	R203 On 02-February-12	8.80	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R203 On 02-February-12	8.75	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R203 On 03-May-12			Bond Future	7.16	105.6665	7.1620	105.6665	3,536.00
01/02/2012	R203 On 03-May-12	8.75	Call	Bond Future	6889	7	6889	7	0.00
01/02/2012	R203 On 03-May-12	8.80	Call	Bond Future	7094	7	7094	7	0.00
01/02/2012	R203 On 03-May-12	8.70	Call	Bond Future	6685	6	6685	6	0.00
01/02/2012	R203 On 03-May-12	7.00	Call	Bond Future	863	1	863	1	4,200.00
01/02/2012	R203 On 03-May-12	7.15	Call	Bond Future	1174	1	1174	1	1,400.00
01/02/2012	R203 On 03-May-12	7.45	Call	Bond Future	1971	2	1971	2	0.00
01/02/2012	R203 On 03-May-12	7.80	Call	Bond Future	3138	3	3138	3	0.00
01/02/2012	R203 On 03-May-12	7.80	Put	Bond Future	308	0	308	0	4,200.00
01/02/2012	R203 On 03-May-12	7.45	Put	Bond Future	682	1	682	1	1,400.00
01/02/2012	R203 On 03-May-12	7.15	Put	Bond Future	1228	1	1228	1	0.00
01/02/2012	R203 On 03-May-12	8.70	Put	Bond Future	20	0	20	0	0.00
01/02/2012	R203 On 03-May-12	7.00	Put	Bond Future	1597	2	1597	2	0.00
01/02/2012	R203 On 03-May-12	8.80	Put	Bond Future	14	0	14	0	0.00
01/02/2012	R203 On 03-May-12	8.75	Put	Bond Future	16	0	16	0	0.00

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01/02/2012	R203 On 02-August-12			Bond Future	7.22	107.2666	7.2210	107.2666	0.00
01/02/2012	R203 On 02-August-12	8.50	Call	Bond Future	5792	6	5792	6	0.00
01/02/2012	R203 On 02-August-12	8.45	Call	Bond Future	5623	5	5623	5	0.00
01/02/2012	R203 On 02-August-12	8.55	Call	Bond Future	5962	6	5962	6	0.00
01/02/2012	R203 On 02-August-12	8.55	Put	Bond Future	409	0	409	0	0.00
01/02/2012	R203 On 02-August-12	8.45	Put	Bond Future	475	1	475	1	0.00
01/02/2012	R203 On 02-August-12	8.50	Put	Bond Future	441	1	441	1	0.00
01/02/2012	R203 On 01-November-12			Bond Future	7.28	104.7618	7.2820	104.7618	0.00
01/02/2012	R203 On 01-November-12	7.75	Call	Bond Future	3578	3	3578	3	0.00
01/02/2012	R203 On 01-November-12	7.80	Call	Bond Future	3707	4	3707	4	0.00
01/02/2012	R203 On 01-November-12	7.70	Call	Bond Future	3449	3	3449	3	0.00
01/02/2012	R203 On 01-November-12	7.70	Put	Bond Future	1741	2	1741	2	0.00
01/02/2012	R203 On 01-November-12	7.80	Put	Bond Future	1596	2	1596	2	0.00
01/02/2012	R203 On 01-November-12	7.75	Put	Bond Future	1668	2	1668	2	0.00
01/02/2012	R203 On 07-February-13			Bond Future	7.34	106.5926	7.3350	106.5926	0.00
01/02/2012	R203 On 07-February-13	6.50	Call	Bond Future	1336	0	1336	0	0.00
01/02/2012	R203 On 07-February-13	6.45	Call	Bond Future	1276	0	1276	0	0.00
01/02/2012	R203 On 07-February-13	6.55	Call	Bond Future	1402	0	1402	0	0.00
01/02/2012	R203 On 07-February-13	6.55	Put	Bond Future	4535	3	4535	3	0.00
01/02/2012	R203 On 07-February-13	6.45	Put	Bond Future	4816	4	4816	4	0.00
01/02/2012	R203 On 07-February-13	6.50	Put	Bond Future	4672	4	4672	4	0.00
01/02/2012	R204 On 02-February-12			Bond Future	7.39	104.0372	7.3910	104.0372	3,450.00
01/02/2012	R204 On 02-February-12	9.00	Call	Bond Future	8279	8	8279	8	0.00
01/02/2012	R204 On 02-February-12	9.05	Call	Bond Future	8523	8	8523	8	0.00
01/02/2012	R204 On 02-February-12	8.95	Call	Bond Future	8035	8	8035	8	0.00
01/02/2012	R204 On 02-February-12	7.25	Call	Bond Future	3	0	3	0	540.00
01/02/2012	R204 On 02-February-12	8.00	Call	Bond Future	3236	3	3236	3	0.00
01/02/2012	R204 On 02-February-12	7.50	Call	Bond Future	599	0	599	0	0.00
01/02/2012	R204 On 02-February-12	7.50	Put	Bond Future	10	0	10	0	0.00
01/02/2012	R204 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	540.00
01/02/2012	R204 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R204 On 02-February-12	7.25	Put	Bond Future	771	1	771	1	0.00
01/02/2012	R204 On 02-February-12	9.05	Put	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
01/02/2012	R204 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R204 On 03-May-12			Bond Future	7.47	105.4975	7.4740	105.4975	3,126.00
01/02/2012	R204 On 03-May-12	8.75	Call	Bond Future	6491	6	6491	6	0.00
01/02/2012	R204 On 03-May-12	8.80	Call	Bond Future	6722	7	6722	7	0.00
01/02/2012	R204 On 03-May-12	8.70	Call	Bond Future	6261	6	6261	6	0.00
01/02/2012	R204 On 03-May-12	7.00	Call	Bond Future	506	1	506	1	550.00
01/02/2012	R204 On 03-May-12	7.75	Call	Bond Future	2294	2	2294	2	0.00
01/02/2012	R204 On 03-May-12	7.75	Put	Bond Future	861	1	861	1	550.00
01/02/2012	R204 On 03-May-12	8.70	Put	Bond Future	83	0	83	0	0.00
01/02/2012	R204 On 03-May-12	7.00	Put	Bond Future	3025	3	3025	3	0.00
01/02/2012	R204 On 03-May-12	8.80	Put	Bond Future	61	0	61	0	0.00
01/02/2012	R204 On 03-May-12	8.75	Put	Bond Future	71	0	71	0	0.00
01/02/2012	R204 On 02-August-12			Bond Future	7.54	103.0646	7.5410	103.0646	0.00
01/02/2012	R204 On 02-August-12	8.50	Call	Bond Future	5594	5	5594	5	0.00
01/02/2012	R204 On 02-August-12	8.55	Call	Bond Future	5776	6	5776	6	0.00
01/02/2012	R204 On 02-August-12	8.45	Call	Bond Future	5409	5	5409	5	0.00
01/02/2012	R204 On 02-August-12	8.45	Put	Bond Future	936	1	936	1	0.00
01/02/2012	R204 On 02-August-12	8.55	Put	Bond Future	826	1	826	1	0.00
01/02/2012	R204 On 02-August-12	8.50	Put	Bond Future	882	1	882	1	0.00
01/02/2012	R204 On 01-November-12			Bond Future	7.61	104.6543	7.6080	104.6543	0.00
01/02/2012	R204 On 01-November-12	8.00	Call	Bond Future	4071	4	4071	4	0.00
01/02/2012	R204 On 01-November-12	7.95	Call	Bond Future	3925	4	3925	4	0.00
01/02/2012	R204 On 01-November-12	8.05	Call	Bond Future	4219	4	4219	4	0.00
01/02/2012	R204 On 01-November-12	8.05	Put	Bond Future	2090	2	2090	2	0.00
01/02/2012	R204 On 01-November-12	7.95	Put	Bond Future	2272	2	2272	2	0.00
01/02/2012	R204 On 01-November-12	8.00	Put	Bond Future	2180	2	2180	2	0.00
01/02/2012	R204 On 07-February-13			Bond Future	7.67	102.4483	7.6660	102.4483	0.00
01/02/2012	R204 On 07-February-13	8.00	Call	Bond Future	4263	1	4263	1	0.00
01/02/2012	R204 On 07-February-13	8.05	Call	Bond Future	4400	2	4400	2	0.00
01/02/2012	R204 On 07-February-13	7.95	Call	Bond Future	4128	1	4128	1	0.00
01/02/2012	R204 On 07-February-13	7.95	Put	Bond Future	2806	0	2806	0	0.00
01/02/2012	R204 On 07-February-13	8.05	Put	Bond Future	2617	0	2617	0	0.00
01/02/2012	R204 On 07-February-13	8.00	Put	Bond Future	2710	0	2710	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
01/02/2012	R206 On 02-February-12			Bond Future	5.83	103.3710	5.8300	103.3710	0.00
01/02/2012	R206 On 02-February-12	8.00	Call	Bond Future	3900	4	3900	4	0.00
01/02/2012	R206 On 02-February-12	7.95	Call	Bond Future	3813	4	3813	4	0.00
01/02/2012	R206 On 02-February-12	8.05	Call	Bond Future	3988	4	3988	4	0.00
01/02/2012	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R206 On 03-May-12			Bond Future	5.86	104.8198	5.8600	104.8198	300.00
01/02/2012	R206 On 03-May-12	7.50	Call	Bond Future	2602	2	2602	2	0.00
01/02/2012	R206 On 03-May-12	7.45	Call	Bond Future	2524	2	2524	2	0.00
01/02/2012	R206 On 03-May-12	7.55	Call	Bond Future	2680	3	2680	3	0.00
01/02/2012	R206 On 03-May-12	7.55	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R206 On 03-May-12	7.45	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R206 On 03-May-12	7.50	Put	Bond Future	1	0	1	0	0.00
01/02/2012	R206 On 02-August-12			Bond Future	5.81	102.6429	5.8130	102.6429	0.00
01/02/2012	R206 On 02-August-12	7.25	Call	Bond Future	1996	2	1996	2	0.00
01/02/2012	R206 On 02-August-12	7.20	Call	Bond Future	1933	2	1933	2	0.00
01/02/2012	R206 On 02-August-12	7.30	Call	Bond Future	2059	2	2059	2	0.00
01/02/2012	R206 On 02-August-12	7.30	Put	Bond Future	31	0	31	0	0.00
01/02/2012	R206 On 02-August-12	7.20	Put	Bond Future	40	0	40	0	0.00
01/02/2012	R206 On 02-August-12	7.25	Put	Bond Future	35	0	35	0	0.00
01/02/2012	R206 On 01-November-12			Bond Future	5.71	104.2263	5.7090	104.2263	0.00
01/02/2012	R206 On 01-November-12	6.00	Call	Bond Future	682	1	682	1	0.00
01/02/2012	R206 On 01-November-12	6.05	Call	Bond Future	719	1	719	1	0.00
01/02/2012	R206 On 01-November-12	5.95	Call	Bond Future	647	1	647	1	0.00
01/02/2012	R206 On 01-November-12	5.95	Put	Bond Future	369	1	369	1	0.00
01/02/2012	R206 On 01-November-12	6.05	Put	Bond Future	327	1	327	1	0.00
01/02/2012	R206 On 01-November-12	6.00	Put	Bond Future	347	1	347	1	0.00
01/02/2012	R206 On 07-February-13			Bond Future	5.43	102.2806	5.4320	102.2806	0.00
01/02/2012	R206 On 07-February-13	6.00	Call	Bond Future	753	0	753	0	0.00
01/02/2012	R206 On 07-February-13	5.95	Call	Bond Future	722	0	722	0	0.00
01/02/2012	R206 On 07-February-13	6.05	Call	Bond Future	785	0	785	0	0.00
01/02/2012	R206 On 07-February-13	6.05	Put	Bond Future	230	0	230	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
01/02/2012	R206 On 07-February-13	5.95	Put	Bond Future	256	0	256	0	0.00
01/02/2012	R206 On 07-February-13	6.00	Put	Bond Future	243	0	243	0	0.00
01/02/2012	R207 On 02-February-12			Bond Future	7.63	97.9359	7.6260	97.9359	18,047.00
01/02/2012	R207 On 02-February-12	9.00	Call	Bond Future	7569	7	7569	7	0.00
01/02/2012	R207 On 02-February-12	9.05	Call	Bond Future	7830	8	7830	8	0.00
01/02/2012	R207 On 02-February-12	8.95	Call	Bond Future	7307	7	7307	7	0.00
01/02/2012	R207 On 02-February-12	7.35	Call	Bond Future	0	0	0	0	1,920.00
01/02/2012	R207 On 02-February-12	8.50	Call	Bond Future	4903	5	4903	5	0.00
01/02/2012	R207 On 02-February-12	7.65	Call	Bond Future	231	0	231	0	640.00
01/02/2012	R207 On 02-February-12	7.85	Call	Bond Future	1287	1	1287	1	0.00
01/02/2012	R207 On 02-February-12	7.85	Put	Bond Future	0	0	0	0	640.00
01/02/2012	R207 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	1,920.00
01/02/2012	R207 On 02-February-12	7.65	Put	Bond Future	92	0	92	0	0.00
01/02/2012	R207 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R207 On 02-February-12	7.35	Put	Bond Future	1615	2	1615	2	0.00
01/02/2012	R207 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R207 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R207 On 03-May-12			Bond Future	7.71	99.3092	7.7110	99.3092	24,935.00
01/02/2012	R207 On 03-May-12	8.75	Call	Bond Future	5809	6	5809	6	0.00
01/02/2012	R207 On 03-May-12	8.80	Call	Bond Future	6046	6	6046	6	0.00
01/02/2012	R207 On 03-May-12	8.70	Call	Bond Future	5570	5	5570	5	0.00
01/02/2012	R207 On 03-May-12	7.45	Call	Bond Future	951	1	951	1	2,400.00
01/02/2012	R207 On 03-May-12	8.30	Call	Bond Future	3749	4	3749	4	0.00
01/02/2012	R207 On 03-May-12	7.65	Call	Bond Future	1426	1	1426	1	800.00
01/02/2012	R207 On 03-May-12	8.00	Call	Bond Future	2547	2	2547	2	0.00
01/02/2012	R207 On 03-May-12	8.00	Put	Bond Future	938	1	938	1	800.00
01/02/2012	R207 On 03-May-12	8.30	Put	Bond Future	504	1	504	1	2,400.00
01/02/2012	R207 On 03-May-12	7.65	Put	Bond Future	1770	2	1770	2	0.00
01/02/2012	R207 On 03-May-12	8.70	Put	Bond Future	198	0	198	0	0.00
01/02/2012	R207 On 03-May-12	7.45	Put	Bond Future	2433	3	2433	3	0.00
01/02/2012	R207 On 03-May-12	8.80	Put	Bond Future	152	0	152	0	0.00
01/02/2012	R207 On 03-May-12	8.75	Put	Bond Future	176	0	176	0	0.00
01/02/2012	R207 On 02-August-12			Bond Future	7.78	97.1730	7.7810	97.1730	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
01/02/2012	R207 On 02-August-12	8.75	Call	Bond Future	6120	6	6120	6	0.00
01/02/2012	R207 On 02-August-12	8.80	Call	Bond Future	6313	6	6313	6	0.00
01/02/2012	R207 On 02-August-12	8.70	Call	Bond Future	5924	6	5924	6	0.00
01/02/2012	R207 On 02-August-12	8.70	Put	Bond Future	1059	1	1059	1	0.00
01/02/2012	R207 On 02-August-12	8.80	Put	Bond Future	937	1	937	1	0.00
01/02/2012	R207 On 02-August-12	8.75	Put	Bond Future	999	1	999	1	0.00
01/02/2012	R207 On 01-November-12			Bond Future	7.85	98.6727	7.8480	98.6727	0.00
01/02/2012	R207 On 01-November-12	8.25	Call	Bond Future	4544	4	4544	4	0.00
01/02/2012	R207 On 01-November-12	8.20	Call	Bond Future	4386	4	4386	4	0.00
01/02/2012	R207 On 01-November-12	8.30	Call	Bond Future	4703	5	4703	5	0.00
01/02/2012	R207 On 01-November-12	8.30	Put	Bond Future	2340	3	2340	3	0.00
01/02/2012	R207 On 01-November-12	8.20	Put	Bond Future	2540	3	2540	3	0.00
01/02/2012	R207 On 01-November-12	8.25	Put	Bond Future	2439	3	2439	3	0.00
01/02/2012	R207 On 07-February-13			Bond Future	7.91	96.7563	7.9090	96.7563	0.00
01/02/2012	R207 On 07-February-13	8.25	Call	Bond Future	4791	1	4791	1	0.00
01/02/2012	R207 On 07-February-13	8.30	Call	Bond Future	4940	2	4940	2	0.00
01/02/2012	R207 On 07-February-13	8.20	Call	Bond Future	4643	1	4643	1	0.00
01/02/2012	R207 On 07-February-13	8.20	Put	Bond Future	3161	0	3161	0	0.00
01/02/2012	R207 On 07-February-13	8.30	Put	Bond Future	2956	0	2956	0	0.00
01/02/2012	R207 On 07-February-13	8.25	Put	Bond Future	3057	0	3057	0	0.00
01/02/2012	R208 On 02-February-12			Bond Future	7.68	96.0800	7.6810	96.0800	8,905.00
01/02/2012	R208 On 02-February-12	9.00	Call	Bond Future	7789	8	7789	8	0.00
01/02/2012	R208 On 02-February-12	9.05	Call	Bond Future	8068	8	8068	8	0.00
01/02/2012	R208 On 02-February-12	8.95	Call	Bond Future	7509	7	7509	7	0.00
01/02/2012	R208 On 02-February-12	7.45	Call	Bond Future	0	0	0	0	2,880.00
01/02/2012	R208 On 02-February-12	8.55	Call	Bond Future	5227	5	5227	5	0.00
01/02/2012	R208 On 02-February-12	7.70	Call	Bond Future	220	0	220	0	960.00
01/02/2012	R208 On 02-February-12	7.90	Call	Bond Future	1353	1	1353	1	0.00
01/02/2012	R208 On 02-February-12	7.90	Put	Bond Future	0	0	0	0	960.00
01/02/2012	R208 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	2,880.00
01/02/2012	R208 On 02-February-12	7.70	Put	Bond Future	102	0	102	0	0.00
01/02/2012	R208 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R208 On 02-February-12	7.45	Put	Bond Future	1454	2	1454	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
01/02/2012	R208 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R208 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R208 On 03-May-12			Bond Future	7.76	94.0376	7.7570	94.0376	9,269.00
01/02/2012	R208 On 03-May-12	9.00	Call	Bond Future	7297	7	7297	7	0.00
01/02/2012	R208 On 03-May-12	9.05	Call	Bond Future	7557	7	7557	7	0.00
01/02/2012	R208 On 03-May-12	8.95	Call	Bond Future	7039	7	7039	7	0.00
01/02/2012	R208 On 03-May-12	7.50	Call	Bond Future	1040	1	1040	1	3,000.00
01/02/2012	R208 On 03-May-12	8.35	Call	Bond Future	4067	4	4067	4	0.00
01/02/2012	R208 On 03-May-12	7.70	Call	Bond Future	1556	1	1556	1	1,000.00
01/02/2012	R208 On 03-May-12	8.05	Call	Bond Future	2772	3	2772	3	0.00
01/02/2012	R208 On 03-May-12	8.05	Put	Bond Future	1011	1	1011	1	1,000.00
01/02/2012	R208 On 03-May-12	8.35	Put	Bond Future	545	1	545	1	3,000.00
01/02/2012	R208 On 03-May-12	7.70	Put	Bond Future	1904	2	1904	2	0.00
01/02/2012	R208 On 03-May-12	8.95	Put	Bond Future	122	0	122	0	0.00
01/02/2012	R208 On 03-May-12	7.50	Put	Bond Future	2620	3	2620	3	0.00
01/02/2012	R208 On 03-May-12	9.05	Put	Bond Future	90	0	90	0	0.00
01/02/2012	R208 On 03-May-12	9.00	Put	Bond Future	105	0	105	0	0.00
01/02/2012	R208 On 02-August-12			Bond Future	7.82	95.4583	7.8200	95.4583	0.00
01/02/2012	R208 On 02-August-12	8.75	Call	Bond Future	6433	6	6433	6	0.00
01/02/2012	R208 On 02-August-12	8.70	Call	Bond Future	6222	6	6222	6	0.00
01/02/2012	R208 On 02-August-12	8.80	Call	Bond Future	6646	6	6646	6	0.00
01/02/2012	R208 On 02-August-12	8.80	Put	Bond Future	1046	1	1046	1	0.00
01/02/2012	R208 On 02-August-12	8.70	Put	Bond Future	1173	1	1173	1	0.00
01/02/2012	R208 On 02-August-12	8.75	Put	Bond Future	1108	1	1108	1	0.00
01/02/2012	R208 On 01-November-12			Bond Future	7.88	93.5335	7.8830	93.5335	0.00
01/02/2012	R208 On 01-November-12	8.25	Call	Bond Future	4835	4	4835	4	0.00
01/02/2012	R208 On 01-November-12	8.30	Call	Bond Future	5006	5	5006	5	0.00
01/02/2012	R208 On 01-November-12	8.20	Call	Bond Future	4666	4	4666	4	0.00
01/02/2012	R208 On 01-November-12	8.20	Put	Bond Future	2851	3	2851	3	0.00
01/02/2012	R208 On 01-November-12	8.30	Put	Bond Future	2628	3	2628	3	0.00
01/02/2012	R208 On 01-November-12	8.25	Put	Bond Future	2738	3	2738	3	0.00
01/02/2012	R208 On 07-February-13			Bond Future	7.94	95.1746	7.9400	95.1746	0.00
01/02/2012	R208 On 07-February-13	8.00	Call	Bond Future	4383	0	4383	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
01/02/2012	R208 On 07-February-13	7.95	Call	Bond Future	4239	0	4239	0	0.00
01/02/2012	R208 On 07-February-13	8.05	Call	Bond Future	4534	0	4534	0	0.00
01/02/2012	R208 On 07-February-13	8.05	Put	Bond Future	3916	0	3916	0	0.00
01/02/2012	R208 On 07-February-13	7.95	Put	Bond Future	4183	0	4183	0	0.00
01/02/2012	R208 On 07-February-13	8.00	Put	Bond Future	4045	0	4045	0	0.00
01/02/2012	R209 On 02-February-12			Bond Future	8.57	78.3933	8.5710	78.3933	1,199.00
01/02/2012	R209 On 02-February-12	9.00	Call	Bond Future	3399	3	3399	3	0.00
01/02/2012	R209 On 02-February-12	9.05	Call	Bond Future	3779	3	3779	3	0.00
01/02/2012	R209 On 02-February-12	8.95	Call	Bond Future	3015	3	3015	3	0.00
01/02/2012	R209 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R209 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R209 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R209 On 03-May-12			Bond Future	8.64	76.3500	8.6380	76.3500	2,042.00
01/02/2012	R209 On 03-May-12	9.00	Call	Bond Future	4218	4	4218	4	0.00
01/02/2012	R209 On 03-May-12	9.05	Call	Bond Future	4480	4	4480	4	0.00
01/02/2012	R209 On 03-May-12	8.95	Call	Bond Future	3963	4	3963	4	0.00
01/02/2012	R209 On 03-May-12	8.95	Put	Bond Future	1499	2	1499	2	0.00
01/02/2012	R209 On 03-May-12	9.05	Put	Bond Future	1253	1	1253	1	0.00
01/02/2012	R209 On 03-May-12	9.00	Put	Bond Future	1371	1	1371	1	0.00
01/02/2012	R209 On 02-August-12			Bond Future	8.70	77.5073	8.6960	77.5073	0.00
01/02/2012	R209 On 02-August-12	9.25	Call	Bond Future	6929	6	6929	6	0.00
01/02/2012	R209 On 02-August-12	9.30	Call	Bond Future	7167	7	7167	7	0.00
01/02/2012	R209 On 02-August-12	9.20	Call	Bond Future	6693	6	6693	6	0.00
01/02/2012	R209 On 02-August-12	9.20	Put	Bond Future	2819	3	2819	3	0.00
01/02/2012	R209 On 02-August-12	9.30	Put	Bond Future	2562	2	2562	2	0.00
01/02/2012	R209 On 02-August-12	9.25	Put	Bond Future	2688	2	2688	2	0.00
01/02/2012	R209 On 01-November-12			Bond Future	8.75	75.5575	8.7540	75.5575	0.00
01/02/2012	R209 On 01-November-12	9.00	Call	Bond Future	6561	6	6561	6	0.00
01/02/2012	R209 On 01-November-12	8.95	Call	Bond Future	6352	6	6352	6	0.00
01/02/2012	R209 On 01-November-12	9.05	Call	Bond Future	6772	6	6772	6	0.00
01/02/2012	R209 On 01-November-12	9.05	Put	Bond Future	4484	4	4484	4	0.00
01/02/2012	R209 On 01-November-12	8.95	Put	Bond Future	4824	4	4824	4	0.00
01/02/2012	R209 On 01-November-12	9.00	Put	Bond Future	4651	4	4651	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
01/02/2012	R209 On 07-February-13			Bond Future	8.81	76.8752	8.8090	76.8752	0.00
01/02/2012	R209 On 07-February-13	9.00	Call	Bond Future	7222	1	7222	1	0.00
01/02/2012	R209 On 07-February-13	9.05	Call	Bond Future	7426	2	7426	2	0.00
01/02/2012	R209 On 07-February-13	8.95	Call	Bond Future	7020	1	7020	1	0.00
01/02/2012	R209 On 07-February-13	8.95	Put	Bond Future	5928	0	5928	0	0.00
01/02/2012	R209 On 07-February-13	9.05	Put	Bond Future	5575	0	5575	0	0.00
01/02/2012	R209 On 07-February-13	9.00	Put	Bond Future	5749	0	5749	0	0.00
01/02/2012	R210 On 02-February-12			Bond Future	139.52	139.7022	139.5201	139.7022	20.00
01/02/2012	R210 On 02-February-12	131.00	Call	Bond Future	8520	9	8520	9	0.00
01/02/2012	R210 On 02-February-12	131.05	Call	Bond Future	8470	9	8470	9	0.00
01/02/2012	R210 On 02-February-12	130.95	Call	Bond Future	8570	9	8570	9	0.00
01/02/2012	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 03-May-12			Bond Future	139.72	139.9034	139.7178	139.9034	735.00
01/02/2012	R210 On 03-May-12	139.00	Call	Bond Future	718	1	718	1	0.00
01/02/2012	R210 On 03-May-12	138.95	Call	Bond Future	768	1	768	1	0.00
01/02/2012	R210 On 03-May-12	139.05	Call	Bond Future	668	1	668	1	0.00
01/02/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 02-February-12			Bond Future	116.64	116.6502	116.6369	116.6502	0.00
01/02/2012	R211 On 02-February-12	110.50	Call	Bond Future	6137	6	6137	6	0.00
01/02/2012	R211 On 02-February-12	110.45	Call	Bond Future	6187	6	6187	6	0.00
01/02/2012	R211 On 02-February-12	110.55	Call	Bond Future	6087	6	6087	6	0.00
01/02/2012	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 03-May-12			Bond Future	118.27	118.2856	118.2702	118.2856	480.00
01/02/2012	R211 On 03-May-12	118.20	Call	Bond Future	70	0	70	0	0.00
01/02/2012	R211 On 03-May-12	118.25	Call	Bond Future	20	0	20	0	0.00
01/02/2012	R211 On 03-May-12	118.15	Call	Bond Future	120	0	120	0	0.00
01/02/2012	R211 On 03-May-12	118.15	Put	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
01/02/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 02-February-12			Bond Future	114.58	114.4816	114.5798	114.4816	0.00
01/02/2012	R212 On 02-February-12	108.50	Call	Bond Future	6080	6	6080	6	0.00
01/02/2012	R212 On 02-February-12	108.55	Call	Bond Future	6030	6	6030	6	0.00
01/02/2012	R212 On 02-February-12	108.45	Call	Bond Future	6130	6	6130	6	0.00
01/02/2012	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 03-May-12			Bond Future	116.18	116.0865	116.1843	116.0865	2,777.00
01/02/2012	R212 On 03-May-12	115.30	Call	Bond Future	884	1	884	1	0.00
01/02/2012	R212 On 03-May-12	115.25	Call	Bond Future	934	1	934	1	0.00
01/02/2012	R212 On 03-May-12	115.35	Call	Bond Future	834	1	834	1	0.00
01/02/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 02-February-12			Bond Future	8.54	88.2697	8.5360	88.2697	487.00
01/02/2012	R213 On 02-February-12	9.00	Call	Bond Future	3736	3	3736	3	0.00
01/02/2012	R213 On 02-February-12	8.95	Call	Bond Future	3345	3	3345	3	0.00
01/02/2012	R213 On 02-February-12	9.05	Call	Bond Future	4124	4	4124	4	0.00
01/02/2012	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 02-February-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2012	R213 On 03-May-12			Bond Future	8.61	85.9718	8.6080	85.9718	92.00
01/02/2012	R213 On 03-May-12	9.25	Call	Bond Future	5849	5	5849	5	0.00
01/02/2012	R213 On 03-May-12	9.20	Call	Bond Future	5556	5	5556	5	0.00
01/02/2012	R213 On 03-May-12	9.30	Call	Bond Future	6145	6	6145	6	0.00
01/02/2012	R213 On 03-May-12	9.30	Put	Bond Future	739	1	739	1	0.00
01/02/2012	R213 On 03-May-12	9.20	Put	Bond Future	899	1	899	1	0.00
01/02/2012	R213 On 03-May-12	9.25	Put	Bond Future	816	1	816	1	0.00
01/02/2012	R213 On 02-August-12			Bond Future	8.67	87.2767	8.6690	87.2767	0.00
01/02/2012	R213 On 02-August-12	9.25	Call	Bond Future	7155	7	7155	7	0.00
01/02/2012	R213 On 02-August-12	9.30	Call	Bond Future	7402	7	7402	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
01/02/2012	R213 On 02-August-12	9.20	Call	Bond Future	6910	6	6910	6	0.00
01/02/2012	R213 On 02-August-12	9.20	Put	Bond Future	2768	3	2768	3	0.00
01/02/2012	R213 On 02-August-12	9.30	Put	Bond Future	2514	2	2514	2	0.00
01/02/2012	R213 On 02-August-12	9.25	Put	Bond Future	2638	3	2638	3	0.00
01/02/2012	R213 On 01-November-12			Bond Future	8.73	85.0799	8.7330	85.0799	0.00
01/02/2012	R213 On 01-November-12	9.00	Call	Bond Future	6712	6	6712	6	0.00
01/02/2012	R213 On 01-November-12	9.05	Call	Bond Future	6930	6	6930	6	0.00
01/02/2012	R213 On 01-November-12	8.95	Call	Bond Future	6498	6	6498	6	0.00
01/02/2012	R213 On 01-November-12	8.95	Put	Bond Future	4790	5	4790	5	0.00
01/02/2012	R213 On 01-November-12	9.05	Put	Bond Future	4453	4	4453	4	0.00
01/02/2012	R213 On 01-November-12	9.00	Put	Bond Future	4618	4	4618	4	0.00
01/02/2012	R213 On 07-February-13			Bond Future	8.80	86.5680	8.7960	86.5680	0.00
01/02/2012	R213 On 07-February-13	9.00	Call	Bond Future	7330	1	7330	1	0.00
01/02/2012	R213 On 07-February-13	9.05	Call	Bond Future	7538	1	7538	1	0.00
01/02/2012	R213 On 07-February-13	8.95	Call	Bond Future	7123	1	7123	1	0.00
01/02/2012	R213 On 07-February-13	8.95	Put	Bond Future	5922	0	5922	0	0.00
01/02/2012	R213 On 07-February-13	9.05	Put	Bond Future	5571	0	5571	0	0.00
01/02/2012	R213 On 07-February-13	9.00	Put	Bond Future	5745	0	5745	0	0.00
01/02/2012	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00