



Derivatives Weekly Statistics Report

From: 27/02/2012 To: 01/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	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
01/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	AL7T On 03-May-12			Index Future	422.26	423.8450	422.2560	423.8450	16.00
01/03/2012	AL7T On 02-August-12			Index Future	428.51	430.1430	428.5100	430.1430	0.00
01/03/2012	ALBI On 03-May-12			Index Future	384.78	386.1790	384.7790	386.1790	906.00
01/03/2012	ALBI On 02-August-12			Index Future	390.48	391.9170	390.4780	391.9170	118.00
01/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	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
01/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	CAAN On 30-March-12			Can-Do Future	0.03	0.0215	0.0252	0.0215	0.00
01/03/2012	CAAO On 30-March-12			Can-Do Future	0.25	0.2696	0.2464	0.2696	100,000.00
01/03/2012	CAAW On 20-April-12			Any day expiry	7.53	7.4634	7.5270	7.4634	0.00
01/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	41	0	0	0	0.00
01/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	46	0	0	0	0.00
01/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	37	0	0	0	0.00
01/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	660	1	1	1	0.00
01/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	569	1	1	1	0.00
01/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	614	1	1	1	0.00
01/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0193	0.0226	0.0193	12,500.00
01/03/2012	CAAY On 30-April-12			Can-Do Future	0.03	0.0320	0.0346	0.0320	12,500.00
01/03/2012	CAAZ On 18-June-12			Can-Do Future	0.05	0.0422	0.0489	0.0422	5,670.00
01/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	CS23 On 25-January-23			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
01/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2012	DAAA On 29-March-12			Any day expiry	7.50	7.4397	7.5031	7.4397	0.00
01/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	30	0	0	0	0.00
01/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	25	0	0	0	0.00
01/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	36	0	0	0	0.00
01/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	383	0	0	0	0.00
01/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	472	1	0	1	0.00
01/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	427	0	0	0	0.00
01/03/2012	GOVI On 03-May-12			GOVI	385.77	387.1370	385.7690	387.1370	215.00
01/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	37690	5	4	5	0.00
01/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	37590	5	4	5	0.00
01/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	37790	5	4	5	0.00
01/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 02-August-12			GOVI	391.48	392.8890	391.4830	392.8890	0.00
01/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	14830	3	1	3	0.00
01/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	14730	3	1	3	0.00
01/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	14930	3	1	3	0.00
01/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
01/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
01/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2012	IGOV On 03-May-12			Index Future	170.99	170.9910	170.9880	170.9910	515.00
01/03/2012	IGOV On 02-August-12			Index Future	173.52	173.5320	173.5200	173.5320	0.00
01/03/2012	ILBI On 03-May-12			Index Future	462.54	462.5430	462.5430	462.5430	0.00
01/03/2012	ILBI On 02-August-12			Index Future	471.02	471.0200	471.0200	471.0200	152.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
01/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
01/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.62	94.3900	94.3800	94.3900	2,390.00
01/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
01/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.64	94.3600	94.3600	94.3600	0.00
01/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.68	94.3400	94.3200	94.3400	2,890.00
01/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.72	94.3200	94.2800	94.3200	0.00
01/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.76	94.2800	94.2400	94.2800	0.00
01/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.82	94.2300	94.1800	94.2300	44,760.00
01/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.98	94.1000	94.0200	94.1000	940.00
01/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.17	93.9500	93.8300	93.9500	790.00
01/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.34	93.7800	93.6600	93.7800	1,250.00
01/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.52	93.6100	93.4800	93.6100	1,700.00
01/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.71	93.4200	93.2900	93.4200	2,000.00
01/03/2012	R157 On 03-May-12			Bond Future	6.73	122.2177	121.9715	122.2177	10,935.00
01/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4909	5	5	5	0.00
01/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5066	5	5	5	0.00
01/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4752	5	5	5	0.00
01/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	677	1	1	1	0.00
01/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	128	0	0	0	1,500.00
01/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	328	0	0	0	0.00
01/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1105	1	1	1	1,500.00
01/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	621	1	1	1	1,500.00

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01/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	2	0	0	0	0.00
01/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1746	2	2	2	0.00
01/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
01/03/2012	R157 On 02-August-12			Bond Future	6.80	124.0315	123.7791	124.0315	0.00
01/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3793	4	4	4	0.00
01/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3923	4	4	4	0.00
01/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3663	4	4	4	0.00
01/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	195	0	0	0	0.00
01/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	159	0	0	0	0.00
01/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	177	0	0	0	0.00
01/03/2012	R157 On 01-November-12			Bond Future	6.86	119.1523	118.8834	119.1523	0.00
01/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1637	2	2	2	0.00
01/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1717	2	2	2	0.00
01/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1558	2	2	2	0.00
01/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1298	1	1	1	0.00
01/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1176	1	1	1	0.00
01/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1237	1	1	1	0.00
01/03/2012	R157 On 07-February-13			Bond Future	6.90	121.2581	120.9788	121.2581	0.00
01/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1326	1	1	1	0.00
01/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1390	2	1	2	0.00
01/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1266	1	1	1	0.00
01/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1766	2	2	2	0.00
01/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1633	1	2	1	0.00
01/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1698	2	2	2	0.00
01/03/2012	R186 On 03-May-12			Bond Future	8.35	122.5254	121.9489	122.5254	27,898.00
01/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6481	7	6	7	0.00
01/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6849	7	7	7	0.00
01/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6117	7	6	7	0.00
01/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	824	1	1	1	2,250.00
01/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5410	6	5	6	0.00
01/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1764	2	2	2	750.00
01/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3202	4	3	4	0.00

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01/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1783	2	2	2	750.00
01/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	816	1	1	1	2,250.00
01/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	3170	3	3	3	0.00
01/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	638	1	1	1	0.00
01/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	5153	5	5	5	0.00
01/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	496	0	0	0	0.00
01/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	564	0	1	0	0.00
01/03/2012	R186 On 02-August-12			Bond Future	8.42	119.0555	118.4711	119.0555	10.00
01/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6289	7	6	7	0.00
01/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6564	7	7	7	0.00
01/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6019	6	6	6	0.00
01/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3871	4	4	4	8,750.00
01/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5807	6	6	6	0.00
01/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2140	2	2	2	43.00
01/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6344	7	6	7	0.00
01/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1865	2	2	2	276.00
01/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8485	8	8	8	0.00
01/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3270	3	3	3	43.00
01/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3627	3	4	3	276.00
01/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	9212	9	9	9	0.00
01/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3480	3	3	3	0.00
01/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5467	5	5	5	0.00
01/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	3135	3	3	3	0.00
01/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3304	3	3	3	0.00
01/03/2012	R186 On 01-November-12			Bond Future	8.49	120.9075	120.3062	120.9075	0.00
01/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7044	7	7	7	0.00
01/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6793	7	7	7	0.00
01/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7299	8	7	8	0.00
01/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4524	4	5	4	0.00
01/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4900	5	5	5	0.00
01/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4709	4	5	4	0.00
01/03/2012	R186 On 07-February-13			Bond Future	8.55	117.7445	117.1274	117.7445	0.00
01/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6537	7	7	7	0.00

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01/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6763	7	7	7	0.00
01/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6324	7	6	7	0.00
01/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7256	7	7	7	0.00
01/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6799	7	7	7	0.00
01/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	7020	7	7	7	0.00
01/03/2012	R189 On 03-May-12			Bond Future	215.35	215.3732	215.3480	215.3732	0.00
01/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	348	0	0	0	0.00
01/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	298	0	0	0	0.00
01/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	398	0	0	0	0.00
01/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R197 On 03-May-12			Bond Future	253.37	253.3869	253.3743	253.3869	1,005.00
01/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	2374	2	2	2	0.00
01/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	2324	2	2	2	0.00
01/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	2424	2	2	2	0.00
01/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R201 On 03-May-12			Bond Future	6.09	109.8983	109.6719	109.8983	968.00
01/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4033	4	4	4	0.00
01/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4151	4	4	4	0.00
01/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3915	4	4	4	0.00
01/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R201 On 02-August-12			Bond Future	6.10	107.1230	106.8878	107.1230	0.00
01/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3154	3	3	3	0.00
01/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3257	3	3	3	0.00
01/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3051	3	3	3	0.00
01/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	51	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
01/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	39	0	0	0	0.00
01/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	45	0	0	0	0.00
01/03/2012	R201 On 01-November-12			Bond Future	6.08	108.7888	108.5406	108.7888	0.00
01/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1401	2	1	2	0.00
01/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1469	2	1	2	0.00
01/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1335	1	1	1	0.00
01/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	577	0	1	0	0.00
01/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	510	0	1	0	0.00
01/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	542	0	1	0	0.00
01/03/2012	R201 On 07-February-13			Bond Future	5.99	106.2953	106.0376	106.2953	0.00
01/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1147	1	1	1	0.00
01/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1093	1	1	1	0.00
01/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1202	1	1	1	0.00
01/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	650	1	1	1	0.00
01/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	719	1	1	1	0.00
01/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	684	1	1	1	0.00
01/03/2012	R202 On 03-May-12			Bond Future	189.22	189.2254	189.2171	189.2254	36,952.00
01/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	0	0	0	0	0.00
01/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
01/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	0	0	0	0	0.00
01/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	733	1	1	1	0.00
01/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	833	1	1	1	0.00
01/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	783	1	1	1	0.00
01/03/2012	R203 On 03-May-12			Bond Future	7.32	105.5856	105.2628	105.5856	3,536.00
01/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6179	7	6	7	0.00
01/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6385	7	6	7	0.00
01/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	5973	6	6	6	0.00
01/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	418	1	0	1	4,200.00
01/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	645	1	1	1	1,400.00
01/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1315	2	1	2	0.00
01/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2415	3	2	3	0.00
01/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	285	0	0	0	4,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	726	1	1	1	1,400.00
01/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1400	1	1	1	0.00
01/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	9	0	0	0	0.00
01/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1853	2	2	2	0.00
01/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	6	0	0	0	0.00
01/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	7	0	0	0	0.00
01/03/2012	R203 On 02-August-12			Bond Future	7.40	107.1547	106.8200	107.1547	0.00
01/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5062	5	5	5	0.00
01/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4897	5	5	5	0.00
01/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5229	6	5	6	0.00
01/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	425	0	0	0	0.00
01/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	498	0	0	0	0.00
01/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	460	0	0	0	0.00
01/03/2012	R203 On 01-November-12			Bond Future	7.47	104.6591	104.3107	104.6591	0.00
01/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2942	3	3	3	0.00
01/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2822	3	3	3	0.00
01/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3064	3	3	3	0.00
01/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1713	2	2	2	0.00
01/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1874	2	2	2	0.00
01/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1792	2	2	2	0.00
01/03/2012	R203 On 07-February-13			Bond Future	7.53	106.5067	106.1488	106.5067	0.00
01/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	1031	1	1	1	0.00
01/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	981	1	1	1	0.00
01/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1087	1	1	1	0.00
01/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4988	5	5	5	0.00
01/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5290	5	5	5	0.00
01/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	5136	5	5	5	0.00
01/03/2012	R204 On 03-May-12			Bond Future	7.62	105.3671	104.9718	105.3671	3,146.00
01/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5705	6	6	6	0.00
01/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	5938	6	6	6	0.00
01/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5473	6	5	6	0.00
01/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	199	0	0	0	550.00
01/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1583	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
01/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	911	1	1	1	550.00
01/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	56	0	0	0	0.00
01/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3479	3	3	3	0.00
01/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	38	0	0	0	0.00
01/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	46	0	0	0	0.00
01/03/2012	R204 On 02-August-12			Bond Future	7.70	102.9033	102.4966	102.9033	0.00
01/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4803	5	5	5	0.00
01/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	4986	5	5	5	0.00
01/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4623	5	5	5	0.00
01/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	956	1	1	1	0.00
01/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	841	1	1	1	0.00
01/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	897	1	1	1	0.00
01/03/2012	R204 On 01-November-12			Bond Future	7.78	104.5036	104.0820	104.5036	0.00
01/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3432	4	3	4	0.00
01/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3571	4	4	4	0.00
01/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3295	4	3	4	0.00
01/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2454	2	2	2	0.00
01/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2253	2	2	2	0.00
01/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2352	2	2	2	0.00
01/03/2012	R204 On 07-February-13			Bond Future	7.84	102.3128	101.8749	102.3128	0.00
01/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3673	4	4	4	0.00
01/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3802	4	4	4	0.00
01/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3545	4	4	4	0.00
01/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	3049	3	3	3	0.00
01/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2846	3	3	3	0.00
01/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2947	3	3	3	0.00
01/03/2012	R206 On 03-May-12			Bond Future	5.97	104.8858	104.7521	104.8858	300.00
01/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2419	3	2	3	0.00
01/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2341	2	2	2	0.00
01/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2497	3	2	3	0.00
01/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R206 On 03-May-12	7.50	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
01/03/2012	R206 On 02-August-12			Bond Future	5.97	102.6816	102.5394	102.6816	0.00
01/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1767	2	2	2	0.00
01/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1704	2	2	2	0.00
01/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1831	2	2	2	0.00
01/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	21	0	0	0	0.00
01/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	29	0	0	0	0.00
01/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	25	0	0	0	0.00
01/03/2012	R206 On 01-November-12			Bond Future	5.90	104.2781	104.1261	104.2781	0.00
01/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	527	1	1	1	0.00
01/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	495	1	0	1	0.00
01/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	560	1	1	1	0.00
01/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	385	0	0	0	0.00
01/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	435	0	0	0	0.00
01/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	410	0	0	0	0.00
01/03/2012	R206 On 07-February-13			Bond Future	5.68	102.3508	102.1906	102.3508	0.00
01/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	580	1	1	1	0.00
01/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	551	1	1	1	0.00
01/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	608	1	1	1	0.00
01/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	273	0	0	0	0.00
01/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	305	0	0	0	0.00
01/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	289	0	0	0	0.00
01/03/2012	R207 On 03-May-12			Bond Future	7.87	99.1189	98.7508	99.1189	24,915.00
01/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	4908	5	5	5	0.00
01/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5147	5	5	5	0.00
01/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4670	5	5	5	0.00
01/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	468	1	0	1	2,400.00
01/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	2877	3	3	3	0.00
01/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	813	1	1	1	800.00
01/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1757	2	2	2	0.00
01/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	1015	1	1	1	800.00
01/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	499	0	0	0	2,400.00
01/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	2024	2	2	2	0.00
01/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	166	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
01/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2818	3	3	3	0.00
01/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	120	0	0	0	0.00
01/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	142	0	0	0	0.00
01/03/2012	R207 On 02-August-12			Bond Future	7.95	96.9556	96.5766	96.9556	0.00
01/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5237	6	5	6	0.00
01/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5430	6	5	6	0.00
01/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5046	5	5	5	0.00
01/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	1094	1	1	1	0.00
01/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	967	1	1	1	0.00
01/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	1029	1	1	1	0.00
01/03/2012	R207 On 01-November-12			Bond Future	8.02	98.4615	98.0723	98.4615	0.00
01/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3826	4	4	4	0.00
01/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	3976	4	4	4	0.00
01/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3679	4	4	4	0.00
01/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2751	3	3	3	0.00
01/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2531	2	3	2	0.00
01/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2639	2	3	2	0.00
01/03/2012	R207 On 07-February-13			Bond Future	8.09	96.5620	96.1546	96.5620	0.00
01/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4115	4	4	4	0.00
01/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4255	4	4	4	0.00
01/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	3976	4	4	4	0.00
01/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3429	3	3	3	0.00
01/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	3206	3	3	3	0.00
01/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3317	3	3	3	0.00
01/03/2012	R208 On 03-May-12			Bond Future	7.95	93.5061	93.1398	93.5061	9,085.00
01/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6117	6	6	6	0.00
01/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6377	7	6	7	0.00
01/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	5857	6	6	6	0.00
01/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	455	1	0	1	3,000.00
01/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	2938	3	3	3	0.00
01/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	803	1	1	1	1,000.00
01/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1765	2	2	2	0.00
01/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	1169	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	581	1	1	1	3,000.00
01/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	2316	2	2	2	0.00
01/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	105	0	0	0	0.00
01/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	3200	3	3	3	0.00
01/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	75	0	0	0	0.00
01/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	90	0	0	0	0.00
01/03/2012	R208 On 02-August-12			Bond Future	8.03	94.8982	94.5232	94.8982	0.00
01/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5371	6	5	6	0.00
01/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5171	5	5	5	0.00
01/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5575	6	6	6	0.00
01/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1183	1	1	1	0.00
01/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1330	1	1	1	0.00
01/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1254	1	1	1	0.00
01/03/2012	R208 On 01-November-12			Bond Future	8.10	92.9755	92.5868	92.9755	0.00
01/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	3946	4	4	4	0.00
01/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3791	4	4	4	0.00
01/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4104	4	4	4	0.00
01/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2950	3	3	3	0.00
01/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	3201	3	3	3	0.00
01/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	3073	3	3	3	0.00
01/03/2012	R208 On 07-February-13			Bond Future	8.16	94.6199	94.2191	94.6199	0.00
01/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3607	4	4	4	0.00
01/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3478	4	3	4	0.00
01/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3745	4	4	4	0.00
01/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4369	4	4	4	0.00
01/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4664	4	5	4	0.00
01/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4512	4	5	4	0.00
01/03/2012	R209 On 03-May-12			Bond Future	8.82	75.7179	75.2355	75.7179	2,047.00
01/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2922	3	3	3	0.00
01/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3159	3	3	3	0.00
01/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2693	3	3	3	0.00
01/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1651	1	2	1	0.00
01/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1354	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
01/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1497	1	1	1	0.00
01/03/2012	R209 On 02-August-12			Bond Future	8.88	76.8432	76.3512	76.8432	0.00
01/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5690	6	6	6	0.00
01/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5914	6	6	6	0.00
01/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5469	6	5	6	0.00
01/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	3063	3	3	3	0.00
01/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2777	3	3	3	0.00
01/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2917	3	3	3	0.00
01/03/2012	R209 On 01-November-12			Bond Future	8.94	74.8932	74.3916	74.8932	0.00
01/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5360	6	5	6	0.00
01/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5556	6	6	6	0.00
01/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5172	5	5	5	0.00
01/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	5126	5	5	5	0.00
01/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4749	5	5	5	0.00
01/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4932	5	5	5	0.00
01/03/2012	R209 On 07-February-13			Bond Future	9.01	76.2108	75.6997	76.2108	0.00
01/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6053	6	6	6	0.00
01/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6243	7	6	7	0.00
01/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5872	6	6	6	0.00
01/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6291	6	6	6	0.00
01/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5903	6	6	6	0.00
01/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	6091	6	6	6	0.00
01/03/2012	R210 On 03-May-12			Bond Future	140.60	140.6012	140.5950	140.6012	840.00
01/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1595	2	2	2	0.00
01/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1645	2	2	2	0.00
01/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1545	2	2	2	0.00
01/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R211 On 03-May-12			Bond Future	118.54	118.5460	118.5360	118.5460	480.00
01/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	336	0	0	0	0.00
01/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	286	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
01/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	386	0	0	0	0.00
01/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R212 On 03-May-12			Bond Future	116.02	116.0276	116.0218	116.0276	2,842.00
01/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	722	1	1	1	0.00
01/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	772	1	1	1	0.00
01/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	672	1	1	1	0.00
01/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
01/03/2012	R213 On 03-May-12			Bond Future	8.73	85.8500	85.4455	85.8500	974.00
01/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4754	5	5	5	0.00
01/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4467	5	4	5	0.00
01/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5047	5	5	5	0.00
01/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	649	1	1	1	0.00
01/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	818	1	1	1	0.00
01/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	729	1	1	1	0.00
01/03/2012	R213 On 02-August-12			Bond Future	8.80	87.1244	86.7096	87.1244	0.00
01/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6162	6	6	6	0.00
01/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6401	7	6	7	0.00
01/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	5927	6	6	6	0.00
01/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2844	3	3	3	0.00
01/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2572	2	3	2	0.00
01/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2704	3	3	3	0.00
01/03/2012	R213 On 01-November-12			Bond Future	8.87	84.9375	84.5125	84.9375	0.00
01/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5789	6	6	6	0.00
01/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	5996	6	6	6	0.00
01/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5585	6	6	6	0.00
01/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4946	5	5	5	0.00
01/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4587	4	5	4	0.00
01/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4764	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
01/03/2012	R213 On 07-February-13			Bond Future	8.94	86.4432	86.0009	86.4432	0.00
01/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6377	7	6	7	0.00
01/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6576	7	7	7	0.00
01/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6187	6	6	6	0.00
01/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	6071	6	6	6	0.00
01/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5694	6	6	6	0.00
01/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5877	6	6	6	0.00