



Derivatives Weekly Statistics Report

From: 12/03/2012 To: 12/03/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	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
12/03/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	AL7T On 03-May-12			Index Future	424.12	423.7240	424.1170	423.7240	16.00
12/03/2012	AL7T On 02-August-12			Index Future	430.33	429.9480	430.3320	429.9480	0.00
12/03/2012	ALBI On 03-May-12			Index Future	385.79	385.4480	385.7900	385.4480	898.00
12/03/2012	ALBI On 02-August-12			Index Future	391.44	391.1110	391.4430	391.1110	118.00
12/03/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	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
12/03/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	CAAN On 30-March-12			Can-Do Future	0.01	0.0157	0.0124	0.0157	0.00
12/03/2012	CAAO On 30-March-12			Can-Do Future	0.21	0.2215	0.2086	0.2215	100,000.00
12/03/2012	CAAW On 20-April-12			Any day expiry	7.62	7.5856	7.6167	7.5856	0.00
12/03/2012	CAAW On 20-April-12	8.10	Call	Any day expiry	37	0	0	0	0.00
12/03/2012	CAAW On 20-April-12	8.15	Call	Any day expiry	33	0	0	0	0.00
12/03/2012	CAAW On 20-April-12	8.05	Call	Any day expiry	43	0	0	0	0.00
12/03/2012	CAAW On 20-April-12	8.05	Put	Any day expiry	476	1	0	1	0.00
12/03/2012	CAAW On 20-April-12	8.15	Put	Any day expiry	566	1	1	1	0.00
12/03/2012	CAAW On 20-April-12	8.10	Put	Any day expiry	520	1	1	1	0.00
12/03/2012	CAAX On 30-March-12			Can-Do Future	0.02	0.0183	0.0175	0.0183	12,500.00
12/03/2012	CAAY On 30-April-12			Can-Do Future	0.04	0.0371	0.0396	0.0371	12,500.00
12/03/2012	CAAZ On 18-June-12			Can-Do Future	0.06	0.0553	0.0608	0.0553	5,670.00
12/03/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	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
12/03/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2012	DAAA On 29-March-12			Any day expiry	7.59	7.5615	7.5943	7.5615	0.00
12/03/2012	DAAA On 29-March-12	7.90	Call	Any day expiry	24	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.95	Call	Any day expiry	19	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.85	Call	Any day expiry	30	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.85	Put	Any day expiry	286	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.95	Put	Any day expiry	375	0	0	0	0.00
12/03/2012	DAAA On 29-March-12	7.90	Put	Any day expiry	330	0	0	0	0.00
12/03/2012	GOVI On 03-May-12			GOVI	386.72	386.3990	386.7230	386.3990	197.00
12/03/2012	GOVI On 03-May-12	382.00	Call	GOVI	47230	4	5	4	0.00
12/03/2012	GOVI On 03-May-12	382.01	Call	GOVI	47130	4	5	4	0.00
12/03/2012	GOVI On 03-May-12	381.99	Call	GOVI	47330	4	5	4	0.00
12/03/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 02-August-12			GOVI	392.39	392.0750	392.3910	392.0750	0.00
12/03/2012	GOVI On 02-August-12	390.00	Call	GOVI	23910	2	2	2	0.00
12/03/2012	GOVI On 02-August-12	390.01	Call	GOVI	23810	2	2	2	0.00
12/03/2012	GOVI On 02-August-12	389.99	Call	GOVI	24010	2	2	2	0.00
12/03/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
12/03/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
12/03/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2012	IGOV On 03-May-12			Index Future	171.50	171.3910	171.5020	171.3910	515.00
12/03/2012	IGOV On 02-August-12			Index Future	174.02	173.9090	174.0150	173.9090	0.00
12/03/2012	ILBI On 03-May-12			Index Future	463.77	463.7720	463.7720	463.7720	0.00
12/03/2012	ILBI On 02-August-12			Index Future	472.13	472.1320	472.1320	472.1320	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
12/03/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/03/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/03/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/03/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/03/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/03/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/03/2012	JBAF On 20-March-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,390.00
12/03/2012	JBAF On 18-April-12			Jibar Tradeable Future	5.62	94.3800	94.3800	94.3800	0.00
12/03/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.63	94.3700	94.3700	94.3700	0.00
12/03/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.66	94.3500	94.3400	94.3500	2,890.00
12/03/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.68	94.3300	94.3200	94.3300	0.00
12/03/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.71	94.3000	94.2900	94.3000	0.00
12/03/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	44,760.00
12/03/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.90	94.0900	94.1000	94.0900	940.00
12/03/2012	JBAF On 20-March-13			Jibar Tradeable Future	6.08	93.9300	93.9200	93.9300	790.00
12/03/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.26	93.7400	93.7400	93.7400	1,250.00
12/03/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	1,700.00
12/03/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.65	93.3400	93.3500	93.3400	2,000.00
12/03/2012	R157 On 03-May-12			Bond Future	6.71	122.0313	122.0347	122.0313	11,534.00
12/03/2012	R157 On 03-May-12	8.25	Call	Bond Future	4972	5	5	5	0.00
12/03/2012	R157 On 03-May-12	8.30	Call	Bond Future	5129	5	5	5	0.00
12/03/2012	R157 On 03-May-12	8.20	Call	Bond Future	4814	5	5	5	0.00
12/03/2012	R157 On 03-May-12	6.25	Call	Bond Future	102	0	0	0	1,500.00
12/03/2012	R157 On 03-May-12	6.50	Call	Bond Future	292	0	0	0	0.00
12/03/2012	R157 On 03-May-12	6.75	Call	Bond Future	648	1	1	1	0.00
12/03/2012	R157 On 03-May-12	6.75	Put	Bond Future	528	1	1	1	1,500.00
12/03/2012	R157 On 03-May-12	6.50	Put	Bond Future	1006	1	1	1	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R157 On 03-May-12	6.25	Put	Bond Future	1657	2	2	2	0.00
12/03/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R157 On 03-May-12	8.25	Put	Bond Future	1	0	0	0	0.00
12/03/2012	R157 On 02-August-12			Bond Future	6.79	123.8252	123.8252	123.8252	0.00
12/03/2012	R157 On 02-August-12	8.00	Call	Bond Future	3824	4	4	4	0.00
12/03/2012	R157 On 02-August-12	8.05	Call	Bond Future	3955	4	4	4	0.00
12/03/2012	R157 On 02-August-12	7.95	Call	Bond Future	3693	4	4	4	0.00
12/03/2012	R157 On 02-August-12	7.95	Put	Bond Future	178	0	0	0	0.00
12/03/2012	R157 On 02-August-12	8.05	Put	Bond Future	145	0	0	0	0.00
12/03/2012	R157 On 02-August-12	8.00	Put	Bond Future	162	0	0	0	0.00
12/03/2012	R157 On 01-November-12			Bond Future	6.84	118.9371	118.9371	118.9371	0.00
12/03/2012	R157 On 01-November-12	7.00	Call	Bond Future	1593	2	2	2	0.00
12/03/2012	R157 On 01-November-12	6.95	Call	Bond Future	1515	2	2	2	0.00
12/03/2012	R157 On 01-November-12	7.05	Call	Bond Future	1675	2	2	2	0.00
12/03/2012	R157 On 01-November-12	7.05	Put	Bond Future	1080	1	1	1	0.00
12/03/2012	R157 On 01-November-12	6.95	Put	Bond Future	1202	1	1	1	0.00
12/03/2012	R157 On 01-November-12	7.00	Put	Bond Future	1139	1	1	1	0.00
12/03/2012	R157 On 07-February-13			Bond Future	6.89	121.0044	120.9967	121.0044	0.00
12/03/2012	R157 On 07-February-13	6.75	Call	Bond Future	1273	1	1	1	0.00
12/03/2012	R157 On 07-February-13	6.80	Call	Bond Future	1335	1	1	1	0.00
12/03/2012	R157 On 07-February-13	6.70	Call	Bond Future	1214	1	1	1	0.00
12/03/2012	R157 On 07-February-13	6.70	Put	Bond Future	1696	2	2	2	0.00
12/03/2012	R157 On 07-February-13	6.80	Put	Bond Future	1560	2	2	2	0.00
12/03/2012	R157 On 07-February-13	6.75	Put	Bond Future	1627	2	2	2	0.00
12/03/2012	R186 On 03-May-12			Bond Future	8.32	122.0714	122.1752	122.0714	28,448.00
12/03/2012	R186 On 03-May-12	9.00	Call	Bond Future	6503	6	7	6	0.00
12/03/2012	R186 On 03-May-12	9.05	Call	Bond Future	6887	7	7	7	0.00
12/03/2012	R186 On 03-May-12	8.95	Call	Bond Future	6123	6	6	6	0.00
12/03/2012	R186 On 03-May-12	7.90	Call	Bond Future	671	1	1	1	2,250.00
12/03/2012	R186 On 03-May-12	8.20	Call	Bond Future	1591	2	2	2	750.00
12/03/2012	R186 On 03-May-12	8.50	Call	Bond Future	3062	3	3	3	0.00
12/03/2012	R186 On 03-May-12	8.85	Call	Bond Future	5381	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
12/03/2012	R186 On 03-May-12	8.85	Put	Bond Future	560	1	1	1	2,250.00
12/03/2012	R186 On 03-May-12	8.50	Put	Bond Future	1417	2	1	2	750.00
12/03/2012	R186 On 03-May-12	8.20	Put	Bond Future	2770	3	3	3	0.00
12/03/2012	R186 On 03-May-12	8.95	Put	Bond Future	418	0	0	0	0.00
12/03/2012	R186 On 03-May-12	7.90	Put	Bond Future	4774	5	5	5	0.00
12/03/2012	R186 On 03-May-12	9.05	Put	Bond Future	308	0	0	0	0.00
12/03/2012	R186 On 03-May-12	9.00	Put	Bond Future	360	0	0	0	0.00
12/03/2012	R186 On 02-August-12			Bond Future	8.40	118.5728	118.6747	118.5728	360.00
12/03/2012	R186 On 02-August-12	8.75	Call	Bond Future	6301	6	6	6	0.00
12/03/2012	R186 On 02-August-12	8.80	Call	Bond Future	6580	7	7	7	0.00
12/03/2012	R186 On 02-August-12	8.70	Call	Bond Future	6028	6	6	6	0.00
12/03/2012	R186 On 02-August-12	8.25	Call	Bond Future	3849	4	4	4	8,750.00
12/03/2012	R186 On 02-August-12	8.66	Call	Bond Future	5812	6	6	6	0.00
12/03/2012	R186 On 02-August-12	7.76	Call	Bond Future	2102	2	2	2	43.00
12/03/2012	R186 On 02-August-12	8.76	Call	Bond Future	6357	6	6	6	0.00
12/03/2012	R186 On 02-August-12	7.66	Call	Bond Future	1826	2	2	2	276.00
12/03/2012	R186 On 02-August-12	7.76	Put	Bond Future	8243	8	8	8	0.00
12/03/2012	R186 On 02-August-12	8.76	Put	Bond Future	3079	3	3	3	43.00
12/03/2012	R186 On 02-August-12	8.66	Put	Bond Future	3429	4	3	4	276.00
12/03/2012	R186 On 02-August-12	7.66	Put	Bond Future	8970	9	9	9	0.00
12/03/2012	R186 On 02-August-12	8.70	Put	Bond Future	3286	3	3	3	0.00
12/03/2012	R186 On 02-August-12	8.25	Put	Bond Future	5241	5	5	5	0.00
12/03/2012	R186 On 02-August-12	8.80	Put	Bond Future	2947	3	3	3	0.00
12/03/2012	R186 On 02-August-12	8.75	Put	Bond Future	3112	3	3	3	0.00
12/03/2012	R186 On 01-November-12			Bond Future	8.47	120.4152	120.5153	120.4152	0.00
12/03/2012	R186 On 01-November-12	8.75	Call	Bond Future	7072	7	7	7	0.00
12/03/2012	R186 On 01-November-12	8.80	Call	Bond Future	7329	7	7	7	0.00
12/03/2012	R186 On 01-November-12	8.70	Call	Bond Future	6818	7	7	7	0.00
12/03/2012	R186 On 01-November-12	8.70	Put	Bond Future	4716	5	5	5	0.00
12/03/2012	R186 On 01-November-12	8.80	Put	Bond Future	4345	4	4	4	0.00
12/03/2012	R186 On 01-November-12	8.75	Put	Bond Future	4528	5	5	5	0.00
12/03/2012	R186 On 07-February-13			Bond Future	8.53	117.2076	117.3058	117.2076	0.00
12/03/2012	R186 On 07-February-13	8.50	Call	Bond Future	6502	6	7	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
12/03/2012	R186 On 07-February-13	8.45	Call	Bond Future	6286	6	6	6	0.00
12/03/2012	R186 On 07-February-13	8.55	Call	Bond Future	6730	7	7	7	0.00
12/03/2012	R186 On 07-February-13	8.55	Put	Bond Future	6587	7	7	7	0.00
12/03/2012	R186 On 07-February-13	8.45	Put	Bond Future	7039	7	7	7	0.00
12/03/2012	R186 On 07-February-13	8.50	Put	Bond Future	6806	7	7	7	0.00
12/03/2012	R189 On 03-May-12			Bond Future	215.53	215.5594	215.5342	215.5594	0.00
12/03/2012	R189 On 03-May-12	215.00	Call	Bond Future	534	1	1	1	0.00
12/03/2012	R189 On 03-May-12	215.05	Call	Bond Future	484	1	0	1	0.00
12/03/2012	R189 On 03-May-12	214.95	Call	Bond Future	584	1	1	1	0.00
12/03/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R197 On 03-May-12			Bond Future	254.20	254.2087	254.1971	254.2087	1,005.00
12/03/2012	R197 On 03-May-12	251.00	Call	Bond Future	3197	3	3	3	0.00
12/03/2012	R197 On 03-May-12	251.05	Call	Bond Future	3147	3	3	3	0.00
12/03/2012	R197 On 03-May-12	250.95	Call	Bond Future	3247	3	3	3	0.00
12/03/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 03-May-12			Bond Future	6.09	109.6520	109.6545	109.6520	1,658.00
12/03/2012	R201 On 03-May-12	7.75	Call	Bond Future	4016	4	4	4	0.00
12/03/2012	R201 On 03-May-12	7.70	Call	Bond Future	3897	4	4	4	0.00
12/03/2012	R201 On 03-May-12	7.80	Call	Bond Future	4134	4	4	4	0.00
12/03/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R201 On 02-August-12			Bond Future	6.11	106.8562	106.8517	106.8562	0.00
12/03/2012	R201 On 02-August-12	7.50	Call	Bond Future	3123	3	3	3	0.00
12/03/2012	R201 On 02-August-12	7.55	Call	Bond Future	3226	3	3	3	0.00
12/03/2012	R201 On 02-August-12	7.45	Call	Bond Future	3022	3	3	3	0.00
12/03/2012	R201 On 02-August-12	7.45	Put	Bond Future	58	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
12/03/2012	R201 On 02-August-12	7.55	Put	Bond Future	44	0	0	0	0.00
12/03/2012	R201 On 02-August-12	7.50	Put	Bond Future	50	0	0	0	0.00
12/03/2012	R201 On 01-November-12			Bond Future	6.09	108.5142	108.5121	108.5142	0.00
12/03/2012	R201 On 01-November-12	6.50	Call	Bond Future	1361	1	1	1	0.00
12/03/2012	R201 On 01-November-12	6.45	Call	Bond Future	1294	1	1	1	0.00
12/03/2012	R201 On 01-November-12	6.55	Call	Bond Future	1428	1	1	1	0.00
12/03/2012	R201 On 01-November-12	6.55	Put	Bond Future	497	1	0	1	0.00
12/03/2012	R201 On 01-November-12	6.45	Put	Bond Future	564	1	1	1	0.00
12/03/2012	R201 On 01-November-12	6.50	Put	Bond Future	531	1	1	1	0.00
12/03/2012	R201 On 07-February-13			Bond Future	6.03	105.9840	105.9750	105.9840	0.00
12/03/2012	R201 On 07-February-13	6.25	Call	Bond Future	1132	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.30	Call	Bond Future	1186	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.20	Call	Bond Future	1079	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.20	Put	Bond Future	767	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.30	Put	Bond Future	697	1	1	1	0.00
12/03/2012	R201 On 07-February-13	6.25	Put	Bond Future	731	1	1	1	0.00
12/03/2012	R202 On 03-May-12			Bond Future	190.05	189.7578	190.0500	189.7578	36,952.00
12/03/2012	R202 On 03-May-12	190.00	Call	Bond Future	50	0	0	0	0.00
12/03/2012	R202 On 03-May-12	189.95	Call	Bond Future	100	0	0	0	0.00
12/03/2012	R202 On 03-May-12	190.05	Call	Bond Future	0	0	0	0	0.00
12/03/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R203 On 03-May-12			Bond Future	7.28	105.3882	105.4196	105.3882	3,856.00
12/03/2012	R203 On 03-May-12	8.75	Call	Bond Future	6331	6	6	6	0.00
12/03/2012	R203 On 03-May-12	8.80	Call	Bond Future	6538	7	7	7	0.00
12/03/2012	R203 On 03-May-12	8.70	Call	Bond Future	6124	6	6	6	0.00
12/03/2012	R203 On 03-May-12	7.00	Call	Bond Future	383	0	0	0	4,200.00
12/03/2012	R203 On 03-May-12	7.80	Call	Bond Future	2480	2	2	2	0.00
12/03/2012	R203 On 03-May-12	7.15	Call	Bond Future	616	1	1	1	1,400.00
12/03/2012	R203 On 03-May-12	7.45	Call	Bond Future	1319	1	1	1	0.00
12/03/2012	R203 On 03-May-12	7.45	Put	Bond Future	574	1	1	1	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	R203 On 03-May-12	7.80	Put	Bond Future	194	0	0	0	4,200.00
12/03/2012	R203 On 03-May-12	7.15	Put	Bond Future	1214	1	1	1	0.00
12/03/2012	R203 On 03-May-12	8.70	Put	Bond Future	3	0	0	0	0.00
12/03/2012	R203 On 03-May-12	7.00	Put	Bond Future	1661	2	2	2	0.00
12/03/2012	R203 On 03-May-12	8.80	Put	Bond Future	2	0	0	0	0.00
12/03/2012	R203 On 03-May-12	8.75	Put	Bond Future	2	0	0	0	0.00
12/03/2012	R203 On 02-August-12			Bond Future	7.36	106.9400	106.9614	106.9400	0.00
12/03/2012	R203 On 02-August-12	8.50	Call	Bond Future	5145	5	5	5	0.00
12/03/2012	R203 On 02-August-12	8.45	Call	Bond Future	4974	5	5	5	0.00
12/03/2012	R203 On 02-August-12	8.55	Call	Bond Future	5315	5	5	5	0.00
12/03/2012	R203 On 02-August-12	8.55	Put	Bond Future	369	0	0	0	0.00
12/03/2012	R203 On 02-August-12	8.45	Put	Bond Future	433	0	0	0	0.00
12/03/2012	R203 On 02-August-12	8.50	Put	Bond Future	401	0	0	0	0.00
12/03/2012	R203 On 01-November-12			Bond Future	7.43	104.4376	104.4621	104.4376	0.00
12/03/2012	R203 On 01-November-12	7.75	Call	Bond Future	2968	3	3	3	0.00
12/03/2012	R203 On 01-November-12	7.80	Call	Bond Future	3092	3	3	3	0.00
12/03/2012	R203 On 01-November-12	7.70	Call	Bond Future	2846	3	3	3	0.00
12/03/2012	R203 On 01-November-12	7.70	Put	Bond Future	1747	2	2	2	0.00
12/03/2012	R203 On 01-November-12	7.80	Put	Bond Future	1589	2	2	2	0.00
12/03/2012	R203 On 01-November-12	7.75	Put	Bond Future	1667	2	2	2	0.00
12/03/2012	R203 On 07-February-13			Bond Future	7.50	106.2498	106.2692	106.2498	0.00
12/03/2012	R203 On 07-February-13	6.50	Call	Bond Future	980	1	1	1	0.00
12/03/2012	R203 On 07-February-13	6.55	Call	Bond Future	1035	1	1	1	0.00
12/03/2012	R203 On 07-February-13	6.45	Call	Bond Future	930	1	1	1	0.00
12/03/2012	R203 On 07-February-13	6.45	Put	Bond Future	5118	5	5	5	0.00
12/03/2012	R203 On 07-February-13	6.55	Put	Bond Future	4816	5	5	5	0.00
12/03/2012	R203 On 07-February-13	6.50	Put	Bond Future	4964	5	5	5	0.00
12/03/2012	R204 On 03-May-12			Bond Future	7.59	105.1172	105.1484	105.1172	3,396.00
12/03/2012	R204 On 03-May-12	8.75	Call	Bond Future	5856	6	6	6	0.00
12/03/2012	R204 On 03-May-12	8.80	Call	Bond Future	6093	6	6	6	0.00
12/03/2012	R204 On 03-May-12	7.00	Call	Bond Future	153	0	0	0	550.00
12/03/2012	R204 On 03-May-12	7.75	Call	Bond Future	1551	2	2	2	0.00
12/03/2012	R204 On 03-May-12	8.70	Call	Bond Future	5619	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
12/03/2012	R204 On 03-May-12	8.70	Put	Bond Future	26	0	0	0	0.00
12/03/2012	R204 On 03-May-12	7.00	Put	Bond Future	3257	3	3	3	0.00
12/03/2012	R204 On 03-May-12	7.75	Put	Bond Future	703	1	1	1	550.00
12/03/2012	R204 On 03-May-12	8.80	Put	Bond Future	17	0	0	0	0.00
12/03/2012	R204 On 03-May-12	8.75	Put	Bond Future	21	0	0	0	0.00
12/03/2012	R204 On 02-August-12			Bond Future	7.67	102.6319	102.6620	102.6319	0.00
12/03/2012	R204 On 02-August-12	8.50	Call	Bond Future	4884	5	5	5	0.00
12/03/2012	R204 On 02-August-12	8.55	Call	Bond Future	5070	5	5	5	0.00
12/03/2012	R204 On 02-August-12	8.45	Call	Bond Future	4700	5	5	5	0.00
12/03/2012	R204 On 02-August-12	8.45	Put	Bond Future	867	1	1	1	0.00
12/03/2012	R204 On 02-August-12	8.55	Put	Bond Future	760	1	1	1	0.00
12/03/2012	R204 On 02-August-12	8.50	Put	Bond Future	812	1	1	1	0.00
12/03/2012	R204 On 01-November-12			Bond Future	7.74	104.2272	104.2562	104.2272	0.00
12/03/2012	R204 On 01-November-12	8.00	Call	Bond Future	3465	3	3	3	0.00
12/03/2012	R204 On 01-November-12	7.95	Call	Bond Future	3326	3	3	3	0.00
12/03/2012	R204 On 01-November-12	8.05	Call	Bond Future	3607	4	4	4	0.00
12/03/2012	R204 On 01-November-12	8.05	Put	Bond Future	2114	2	2	2	0.00
12/03/2012	R204 On 01-November-12	7.95	Put	Bond Future	2310	2	2	2	0.00
12/03/2012	R204 On 01-November-12	8.00	Put	Bond Future	2211	2	2	2	0.00
12/03/2012	R204 On 07-February-13			Bond Future	7.81	102.0004	102.0237	102.0004	0.00
12/03/2012	R204 On 07-February-13	8.00	Call	Bond Future	3668	4	4	4	0.00
12/03/2012	R204 On 07-February-13	7.95	Call	Bond Future	3538	4	4	4	0.00
12/03/2012	R204 On 07-February-13	8.05	Call	Bond Future	3799	4	4	4	0.00
12/03/2012	R204 On 07-February-13	8.05	Put	Bond Future	2694	3	3	3	0.00
12/03/2012	R204 On 07-February-13	7.95	Put	Bond Future	2894	3	3	3	0.00
12/03/2012	R204 On 07-February-13	8.00	Put	Bond Future	2793	3	3	3	0.00
12/03/2012	R206 On 03-May-12			Bond Future	5.96	104.7666	104.7666	104.7666	890.00
12/03/2012	R206 On 03-May-12	7.50	Call	Bond Future	2434	2	2	2	0.00
12/03/2012	R206 On 03-May-12	7.55	Call	Bond Future	2512	3	3	3	0.00
12/03/2012	R206 On 03-May-12	7.45	Call	Bond Future	2356	2	2	2	0.00
12/03/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
12/03/2012	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
12/03/2012	R206 On 02-August-12			Bond Future	5.97	102.5422	102.5381	102.5422	0.00
12/03/2012	R206 On 02-August-12	7.25	Call	Bond Future	1772	2	2	2	0.00
12/03/2012	R206 On 02-August-12	7.20	Call	Bond Future	1709	2	2	2	0.00
12/03/2012	R206 On 02-August-12	7.30	Call	Bond Future	1835	2	2	2	0.00
12/03/2012	R206 On 02-August-12	7.30	Put	Bond Future	27	0	0	0	0.00
12/03/2012	R206 On 02-August-12	7.20	Put	Bond Future	35	0	0	0	0.00
12/03/2012	R206 On 02-August-12	7.25	Put	Bond Future	31	0	0	0	0.00
12/03/2012	R206 On 01-November-12			Bond Future	5.89	104.1330	104.1319	104.1330	0.00
12/03/2012	R206 On 01-November-12	6.00	Call	Bond Future	526	1	1	1	0.00
12/03/2012	R206 On 01-November-12	6.05	Call	Bond Future	559	1	1	1	0.00
12/03/2012	R206 On 01-November-12	5.95	Call	Bond Future	494	0	0	0	0.00
12/03/2012	R206 On 01-November-12	5.95	Put	Bond Future	428	0	0	0	0.00
12/03/2012	R206 On 01-November-12	6.05	Put	Bond Future	379	0	0	0	0.00
12/03/2012	R206 On 01-November-12	6.00	Put	Bond Future	403	0	0	0	0.00
12/03/2012	R206 On 07-February-13			Bond Future	5.71	102.1744	102.1646	102.1744	0.00
12/03/2012	R206 On 07-February-13	6.00	Call	Bond Future	580	1	1	1	0.00
12/03/2012	R206 On 07-February-13	6.05	Call	Bond Future	608	1	1	1	0.00
12/03/2012	R206 On 07-February-13	5.95	Call	Bond Future	552	1	1	1	0.00
12/03/2012	R206 On 07-February-13	5.95	Put	Bond Future	332	0	0	0	0.00
12/03/2012	R206 On 07-February-13	6.05	Put	Bond Future	299	0	0	0	0.00
12/03/2012	R206 On 07-February-13	6.00	Put	Bond Future	315	0	0	0	0.00
12/03/2012	R207 On 03-May-12			Bond Future	7.81	99.0239	99.0575	99.0239	25,293.00
12/03/2012	R207 On 03-May-12	8.75	Call	Bond Future	5146	5	5	5	0.00
12/03/2012	R207 On 03-May-12	8.80	Call	Bond Future	5393	5	5	5	0.00
12/03/2012	R207 On 03-May-12	8.70	Call	Bond Future	4899	5	5	5	0.00
12/03/2012	R207 On 03-May-12	7.45	Call	Bond Future	438	0	0	0	2,400.00
12/03/2012	R207 On 03-May-12	7.65	Call	Bond Future	800	1	1	1	800.00
12/03/2012	R207 On 03-May-12	8.00	Call	Bond Future	1814	2	2	2	0.00
12/03/2012	R207 On 03-May-12	8.30	Call	Bond Future	3015	3	3	3	0.00
12/03/2012	R207 On 03-May-12	8.30	Put	Bond Future	331	0	0	0	2,400.00
12/03/2012	R207 On 03-May-12	8.00	Put	Bond Future	765	1	1	1	800.00
12/03/2012	R207 On 03-May-12	7.65	Put	Bond Future	1705	2	2	2	0.00
12/03/2012	R207 On 03-May-12	8.70	Put	Bond Future	88	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
12/03/2012	R207 On 03-May-12	7.45	Put	Bond Future	2481	3	2	3	0.00
12/03/2012	R207 On 03-May-12	8.80	Put	Bond Future	60	0	0	0	0.00
12/03/2012	R207 On 03-May-12	8.75	Put	Bond Future	73	0	0	0	0.00
12/03/2012	R207 On 02-August-12			Bond Future	7.89	96.8417	96.8742	96.8417	0.00
12/03/2012	R207 On 02-August-12	8.75	Call	Bond Future	5404	5	5	5	0.00
12/03/2012	R207 On 02-August-12	8.80	Call	Bond Future	5603	6	6	6	0.00
12/03/2012	R207 On 02-August-12	8.70	Call	Bond Future	5208	5	5	5	0.00
12/03/2012	R207 On 02-August-12	8.70	Put	Bond Future	958	1	1	1	0.00
12/03/2012	R207 On 02-August-12	8.80	Put	Bond Future	843	1	1	1	0.00
12/03/2012	R207 On 02-August-12	8.75	Put	Bond Future	899	1	1	1	0.00
12/03/2012	R207 On 01-November-12			Bond Future	7.96	98.3456	98.3772	98.3456	0.00
12/03/2012	R207 On 01-November-12	8.25	Call	Bond Future	3911	4	4	4	0.00
12/03/2012	R207 On 01-November-12	8.20	Call	Bond Future	3759	4	4	4	0.00
12/03/2012	R207 On 01-November-12	8.30	Call	Bond Future	4066	4	4	4	0.00
12/03/2012	R207 On 01-November-12	8.30	Put	Bond Future	2316	2	2	2	0.00
12/03/2012	R207 On 01-November-12	8.20	Put	Bond Future	2526	3	3	3	0.00
12/03/2012	R207 On 01-November-12	8.25	Put	Bond Future	2419	2	2	2	0.00
12/03/2012	R207 On 07-February-13			Bond Future	8.04	96.4090	96.4395	96.4090	0.00
12/03/2012	R207 On 07-February-13	8.25	Call	Bond Future	4175	4	4	4	0.00
12/03/2012	R207 On 07-February-13	8.20	Call	Bond Future	4033	4	4	4	0.00
12/03/2012	R207 On 07-February-13	8.30	Call	Bond Future	4318	4	4	4	0.00
12/03/2012	R207 On 07-February-13	8.30	Put	Bond Future	2984	3	3	3	0.00
12/03/2012	R207 On 07-February-13	8.20	Put	Bond Future	3201	3	3	3	0.00
12/03/2012	R207 On 07-February-13	8.25	Put	Bond Future	3092	3	3	3	0.00
12/03/2012	R208 On 03-May-12			Bond Future	7.87	93.5542	93.6205	93.5542	9,515.00
12/03/2012	R208 On 03-May-12	9.00	Call	Bond Future	6545	6	7	6	0.00
12/03/2012	R208 On 03-May-12	9.05	Call	Bond Future	6812	7	7	7	0.00
12/03/2012	R208 On 03-May-12	8.95	Call	Bond Future	6277	6	6	6	0.00
12/03/2012	R208 On 03-May-12	7.50	Call	Bond Future	456	0	0	0	3,000.00
12/03/2012	R208 On 03-May-12	7.70	Call	Bond Future	838	1	1	1	1,000.00
12/03/2012	R208 On 03-May-12	8.05	Call	Bond Future	1911	2	2	2	0.00
12/03/2012	R208 On 03-May-12	8.35	Call	Bond Future	3197	3	3	3	0.00
12/03/2012	R208 On 03-May-12	8.35	Put	Bond Future	359	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2012	R208 On 03-May-12	8.05	Put	Bond Future	834	1	1	1	1,000.00
12/03/2012	R208 On 03-May-12	7.70	Put	Bond Future	1870	2	2	2	0.00
12/03/2012	R208 On 03-May-12	8.95	Put	Bond Future	45	0	0	0	0.00
12/03/2012	R208 On 03-May-12	7.50	Put	Bond Future	2721	3	3	3	0.00
12/03/2012	R208 On 03-May-12	9.05	Put	Bond Future	30	0	0	0	0.00
12/03/2012	R208 On 03-May-12	9.00	Put	Bond Future	37	0	0	0	0.00
12/03/2012	R208 On 02-August-12			Bond Future	7.95	94.9276	94.9922	94.9276	0.00
12/03/2012	R208 On 02-August-12	8.75	Call	Bond Future	5653	6	6	6	0.00
12/03/2012	R208 On 02-August-12	8.70	Call	Bond Future	5445	5	5	5	0.00
12/03/2012	R208 On 02-August-12	8.80	Call	Bond Future	5863	6	6	6	0.00
12/03/2012	R208 On 02-August-12	8.80	Put	Bond Future	1002	1	1	1	0.00
12/03/2012	R208 On 02-August-12	8.70	Put	Bond Future	1135	1	1	1	0.00
12/03/2012	R208 On 02-August-12	8.75	Put	Bond Future	1067	1	1	1	0.00
12/03/2012	R208 On 01-November-12			Bond Future	8.01	93.0042	93.0730	93.0042	0.00
12/03/2012	R208 On 01-November-12	8.25	Call	Bond Future	4139	4	4	4	0.00
12/03/2012	R208 On 01-November-12	8.30	Call	Bond Future	4303	4	4	4	0.00
12/03/2012	R208 On 01-November-12	8.20	Call	Bond Future	3977	4	4	4	0.00
12/03/2012	R208 On 01-November-12	8.20	Put	Bond Future	2900	3	3	3	0.00
12/03/2012	R208 On 01-November-12	8.30	Put	Bond Future	2663	3	3	3	0.00
12/03/2012	R208 On 01-November-12	8.25	Put	Bond Future	2780	3	3	3	0.00
12/03/2012	R208 On 07-February-13			Bond Future	8.08	94.6199	94.6869	94.6199	0.00
12/03/2012	R208 On 07-February-13	8.00	Call	Bond Future	3709	4	4	4	0.00
12/03/2012	R208 On 07-February-13	8.05	Call	Bond Future	3846	4	4	4	0.00
12/03/2012	R208 On 07-February-13	7.95	Call	Bond Future	3574	4	4	4	0.00
12/03/2012	R208 On 07-February-13	7.95	Put	Bond Future	4293	4	4	4	0.00
12/03/2012	R208 On 07-February-13	8.05	Put	Bond Future	4003	4	4	4	0.00
12/03/2012	R208 On 07-February-13	8.00	Put	Bond Future	4146	4	4	4	0.00
12/03/2012	R209 On 03-May-12			Bond Future	8.79	75.3695	75.4563	75.3695	2,113.00
12/03/2012	R209 On 03-May-12	9.00	Call	Bond Future	2850	3	3	3	0.00
12/03/2012	R209 On 03-May-12	8.95	Call	Bond Future	2611	3	3	3	0.00
12/03/2012	R209 On 03-May-12	9.05	Call	Bond Future	3099	3	3	3	0.00
12/03/2012	R209 On 03-May-12	9.05	Put	Bond Future	1073	1	1	1	0.00
12/03/2012	R209 On 03-May-12	8.95	Put	Bond Future	1348	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
12/03/2012	R209 On 03-May-12	9.00	Put	Bond Future	1204	1	1	1	0.00
12/03/2012	R209 On 02-August-12			Bond Future	8.86	76.4757	76.5615	76.4757	0.00
12/03/2012	R209 On 02-August-12	9.25	Call	Bond Future	5666	6	6	6	0.00
12/03/2012	R209 On 02-August-12	9.30	Call	Bond Future	5895	6	6	6	0.00
12/03/2012	R209 On 02-August-12	9.20	Call	Bond Future	5441	5	5	5	0.00
12/03/2012	R209 On 02-August-12	9.20	Put	Bond Future	2824	3	3	3	0.00
12/03/2012	R209 On 02-August-12	9.30	Put	Bond Future	2548	3	3	3	0.00
12/03/2012	R209 On 02-August-12	9.25	Put	Bond Future	2682	3	3	3	0.00
12/03/2012	R209 On 01-November-12			Bond Future	8.92	74.5146	74.6070	74.5146	0.00
12/03/2012	R209 On 01-November-12	9.00	Call	Bond Future	5405	5	5	5	0.00
12/03/2012	R209 On 01-November-12	8.95	Call	Bond Future	5215	5	5	5	0.00
12/03/2012	R209 On 01-November-12	9.05	Call	Bond Future	5603	6	6	6	0.00
12/03/2012	R209 On 01-November-12	9.05	Put	Bond Future	4581	5	5	5	0.00
12/03/2012	R209 On 01-November-12	8.95	Put	Bond Future	4954	5	5	5	0.00
12/03/2012	R209 On 01-November-12	9.00	Put	Bond Future	4762	5	5	5	0.00
12/03/2012	R209 On 07-February-13			Bond Future	8.98	75.8137	75.8974	75.8137	0.00
12/03/2012	R209 On 07-February-13	9.00	Call	Bond Future	6076	6	6	6	0.00
12/03/2012	R209 On 07-February-13	8.95	Call	Bond Future	5893	6	6	6	0.00
12/03/2012	R209 On 07-February-13	9.05	Call	Bond Future	6269	6	6	6	0.00
12/03/2012	R209 On 07-February-13	9.05	Put	Bond Future	5731	6	6	6	0.00
12/03/2012	R209 On 07-February-13	8.95	Put	Bond Future	6114	6	6	6	0.00
12/03/2012	R209 On 07-February-13	9.00	Put	Bond Future	5916	6	6	6	0.00
12/03/2012	R210 On 03-May-12			Bond Future	140.55	140.5519	140.5463	140.5519	840.00
12/03/2012	R210 On 03-May-12	139.00	Call	Bond Future	1546	2	2	2	0.00
12/03/2012	R210 On 03-May-12	139.05	Call	Bond Future	1496	2	1	2	0.00
12/03/2012	R210 On 03-May-12	138.95	Call	Bond Future	1596	2	2	2	0.00
12/03/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R211 On 03-May-12			Bond Future	118.62	118.6261	118.6166	118.6261	480.00
12/03/2012	R211 On 03-May-12	118.20	Call	Bond Future	417	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.15	Call	Bond Future	467	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
12/03/2012	R211 On 03-May-12	118.25	Call	Bond Future	367	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R212 On 03-May-12			Bond Future	116.28	116.2827	116.2774	116.2827	2,842.00
12/03/2012	R212 On 03-May-12	115.30	Call	Bond Future	977	1	1	1	0.00
12/03/2012	R212 On 03-May-12	115.35	Call	Bond Future	927	1	1	1	0.00
12/03/2012	R212 On 03-May-12	115.25	Call	Bond Future	1027	1	1	1	0.00
12/03/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
12/03/2012	R213 On 03-May-12			Bond Future	8.68	85.8256	85.8743	85.8256	1,266.00
12/03/2012	R213 On 03-May-12	9.25	Call	Bond Future	4936	5	5	5	0.00
12/03/2012	R213 On 03-May-12	9.30	Call	Bond Future	5246	5	5	5	0.00
12/03/2012	R213 On 03-May-12	9.20	Call	Bond Future	4630	5	5	5	0.00
12/03/2012	R213 On 03-May-12	9.20	Put	Bond Future	552	1	1	1	0.00
12/03/2012	R213 On 03-May-12	9.30	Put	Bond Future	419	0	0	0	0.00
12/03/2012	R213 On 03-May-12	9.25	Put	Bond Future	482	1	0	1	0.00
12/03/2012	R213 On 02-August-12			Bond Future	8.75	87.0844	87.1324	87.0844	0.00
12/03/2012	R213 On 02-August-12	9.25	Call	Bond Future	6329	6	6	6	0.00
12/03/2012	R213 On 02-August-12	9.30	Call	Bond Future	6575	7	7	7	0.00
12/03/2012	R213 On 02-August-12	9.20	Call	Bond Future	6087	6	6	6	0.00
12/03/2012	R213 On 02-August-12	9.20	Put	Bond Future	2581	3	3	3	0.00
12/03/2012	R213 On 02-August-12	9.30	Put	Bond Future	2323	2	2	2	0.00
12/03/2012	R213 On 02-August-12	9.25	Put	Bond Future	2448	3	2	3	0.00
12/03/2012	R213 On 01-November-12			Bond Future	8.81	84.8980	84.9454	84.8980	0.00
12/03/2012	R213 On 01-November-12	9.00	Call	Bond Future	5874	6	6	6	0.00
12/03/2012	R213 On 01-November-12	9.05	Call	Bond Future	6087	6	6	6	0.00
12/03/2012	R213 On 01-November-12	8.95	Call	Bond Future	5670	6	6	6	0.00
12/03/2012	R213 On 01-November-12	8.95	Put	Bond Future	4598	5	5	5	0.00
12/03/2012	R213 On 01-November-12	9.05	Put	Bond Future	4245	4	4	4	0.00
12/03/2012	R213 On 01-November-12	9.00	Put	Bond Future	4416	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
12/03/2012	R213 On 07-February-13			Bond Future	8.88	86.3732	86.4121	86.3732	0.00
12/03/2012	R213 On 07-February-13	9.00	Call	Bond Future	6490	6	6	6	0.00
12/03/2012	R213 On 07-February-13	9.05	Call	Bond Future	6693	7	7	7	0.00
12/03/2012	R213 On 07-February-13	8.95	Call	Bond Future	6295	6	6	6	0.00
12/03/2012	R213 On 07-February-13	8.95	Put	Bond Future	5768	6	6	6	0.00
12/03/2012	R213 On 07-February-13	9.05	Put	Bond Future	5400	5	5	5	0.00
12/03/2012	R213 On 07-February-13	9.00	Put	Bond Future	5579	6	6	6	0.00