



Derivatives Weekly Statistics Report

From: 30/04/2012 To: 02/05/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	AL7T On 03-May-12			Index Future	432.14	430.1600	432.1360	430.1600	0.00
02/05/2012	AL7T On 02-August-12			Index Future	438.19	436.1970	438.1890	436.1970	13.00
02/05/2012	AL7T On 01-November-12			Index Future	444.84	442.8260	444.8370	442.8260	0.00
02/05/2012	ALBI On 03-May-12			Index Future	391.42	390.1270	391.4220	390.1270	127.00
02/05/2012	ALBI On 02-August-12			Index Future	396.91	395.6020	396.9050	395.6020	896.00
02/05/2012	ALBI On 01-November-12			Index Future	402.93	401.6140	402.9270	401.6140	0.00
02/05/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C204 On 21-December-18			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
02/05/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CAAZ On 18-June-12			Can-Do Future	0.07	0.0737	0.0699	0.0737	5,670.00
02/05/2012	CABA On 18-June-12			Can-Do Future	0.33	0.3141	0.3272	0.3141	8,000.00
02/05/2012	CABB On 18-June-12			Can-Do Future	0.00	0.0052	0.0048	0.0052	8,000.00
02/05/2012	CABC On 18-June-12			Can-Do Future	0.17	0.1660	0.1722	0.1660	0.00
02/05/2012	CABD On 18-June-12			Can-Do Future	0.00	0.0012	0.0010	0.0012	16,000.00
02/05/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2012	GOVI On 03-May-12			GOVI	392.34	391.0700	392.3440	391.0700	59.00
02/05/2012	GOVI On 03-May-12	382.00	Call	GOVI	103440	9	10	9	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
02/05/2012	GOVI On 03-May-12	382.01	Call	GOVI	103340	9	10	9	0.00
02/05/2012	GOVI On 03-May-12	381.99	Call	GOVI	103540	9	10	9	0.00
02/05/2012	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 02-August-12			GOVI	397.84	396.5580	397.8390	396.5580	231.00
02/05/2012	GOVI On 02-August-12	390.00	Call	GOVI	78390	7	8	7	0.00
02/05/2012	GOVI On 02-August-12	389.99	Call	GOVI	78490	7	8	7	0.00
02/05/2012	GOVI On 02-August-12	390.01	Call	GOVI	78290	7	8	7	0.00
02/05/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 01-November-12			GOVI	403.88	402.5850	403.8750	402.5850	0.00
02/05/2012	GOVI On 01-November-12	402.00	Call	GOVI	18750	1	2	1	0.00
02/05/2012	GOVI On 01-November-12	402.01	Call	GOVI	18650	1	2	1	0.00
02/05/2012	GOVI On 01-November-12	401.99	Call	GOVI	18850	1	2	1	0.00
02/05/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
02/05/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
02/05/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2012	IGOV On 03-May-12			Index Future	174.17	174.1600	174.1730	174.1600	0.00
02/05/2012	IGOV On 02-August-12			Index Future	176.61	176.6040	176.6130	176.6040	563.00
02/05/2012	IGOV On 01-November-12			Index Future	179.29	179.2880	179.2920	179.2880	0.00
02/05/2012	ILBI On 03-May-12			Index Future	471.74	471.7160	471.7440	471.7160	0.00
02/05/2012	ILBI On 02-August-12			Index Future	478.45	478.4200	478.4480	478.4200	169.00
02/05/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/05/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/05/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	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
02/05/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/05/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/05/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/05/2012	JBAF On 16-May-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
02/05/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.61	94.3900	94.3900	94.3900	2,890.00
02/05/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.62	94.3700	94.3800	94.3700	0.00
02/05/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.63	94.3500	94.3700	94.3500	0.00
02/05/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.65	94.3300	94.3500	94.3300	44,760.00
02/05/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.67	94.3200	94.3300	94.3200	0.00
02/05/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.72	94.2600	94.2800	94.2600	840.00
02/05/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.85	94.1100	94.1500	94.1100	790.00
02/05/2012	JBAF On 19-June-13			Jibar Tradeable Future	6.01	93.9500	93.9900	93.9500	500.00
02/05/2012	JBAF On 18-September-13			Jibar Tradeable Future	6.19	93.7700	93.8100	93.7700	1,700.00
02/05/2012	JBAF On 18-December-13			Jibar Tradeable Future	6.39	93.5700	93.6100	93.5700	1,500.00
02/05/2012	JBAF On 19-March-14			Jibar Tradeable Future	6.60	93.3600	93.4000	93.3600	0.00
02/05/2012	R157 On 03-May-12			Bond Future	6.39	122.8728	123.1146	122.8728	4,103.00
02/05/2012	R157 On 03-May-12	8.25	Call	Bond Future	6051	6	6	6	0.00
02/05/2012	R157 On 03-May-12	8.30	Call	Bond Future	6209	6	6	6	0.00
02/05/2012	R157 On 03-May-12	8.20	Call	Bond Future	5894	6	6	6	0.00
02/05/2012	R157 On 03-May-12	6.25	Call	Bond Future	0	0	0	0	1,500.00
02/05/2012	R157 On 03-May-12	6.50	Call	Bond Future	368	0	0	0	1,500.00
02/05/2012	R157 On 03-May-12	7.35	Call	Bond Future	3171	3	3	3	0.00
02/05/2012	R157 On 03-May-12	6.75	Call	Bond Future	1200	1	1	1	1,500.00
02/05/2012	R157 On 03-May-12	6.75	Put	Bond Future	0	0	0	0	1,500.00
02/05/2012	R157 On 03-May-12	7.35	Put	Bond Future	0	0	0	0	1,500.00
02/05/2012	R157 On 03-May-12	6.50	Put	Bond Future	2	0	0	0	1,500.00
02/05/2012	R157 On 03-May-12	8.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R157 On 03-May-12	6.25	Put	Bond Future	475	1	0	1	0.00
02/05/2012	R157 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R157 On 03-May-12	8.25	Put	Bond Future	0	0	0	0	0.00

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02/05/2012	R157 On 02-August-12			Bond Future	6.46	124.5941	124.8394	124.5941	13,345.00
02/05/2012	R157 On 02-August-12	8.00	Call	Bond Future	4679	4	5	4	0.00
02/05/2012	R157 On 02-August-12	8.05	Call	Bond Future	4826	5	5	5	0.00
02/05/2012	R157 On 02-August-12	7.95	Call	Bond Future	4532	4	5	4	0.00
02/05/2012	R157 On 02-August-12	6.15	Call	Bond Future	272	0	0	0	3,750.00
02/05/2012	R157 On 02-August-12	6.35	Call	Bond Future	494	0	0	0	1,250.00
02/05/2012	R157 On 02-August-12	6.55	Call	Bond Future	810	1	1	1	0.00
02/05/2012	R157 On 02-August-12	6.95	Call	Bond Future	1693	2	2	2	0.00
02/05/2012	R157 On 02-August-12	6.95	Put	Bond Future	173	0	0	0	3,750.00
02/05/2012	R157 On 02-August-12	6.55	Put	Bond Future	521	1	1	1	1,250.00
02/05/2012	R157 On 02-August-12	6.35	Put	Bond Future	827	1	1	1	0.00
02/05/2012	R157 On 02-August-12	7.95	Put	Bond Future	3	0	0	0	0.00
02/05/2012	R157 On 02-August-12	6.15	Put	Bond Future	1231	1	1	1	0.00
02/05/2012	R157 On 02-August-12	8.05	Put	Bond Future	2	0	0	0	0.00
02/05/2012	R157 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
02/05/2012	R157 On 01-November-12			Bond Future	6.49	119.6810	119.9265	119.6810	0.00
02/05/2012	R157 On 01-November-12	7.00	Call	Bond Future	1955	2	2	2	0.00
02/05/2012	R157 On 01-November-12	6.95	Call	Bond Future	1855	2	2	2	0.00
02/05/2012	R157 On 01-November-12	7.05	Call	Bond Future	2058	2	2	2	0.00
02/05/2012	R157 On 01-November-12	7.05	Put	Bond Future	474	1	0	1	0.00
02/05/2012	R157 On 01-November-12	6.95	Put	Bond Future	552	1	1	1	0.00
02/05/2012	R157 On 01-November-12	7.00	Put	Bond Future	512	1	1	1	0.00
02/05/2012	R157 On 07-February-13			Bond Future	6.52	121.6929	121.9382	121.6929	0.00
02/05/2012	R157 On 07-February-13	6.75	Call	Bond Future	1538	1	2	1	0.00
02/05/2012	R157 On 07-February-13	6.80	Call	Bond Future	1617	1	2	1	0.00
02/05/2012	R157 On 07-February-13	6.70	Call	Bond Future	1463	1	1	1	0.00
02/05/2012	R157 On 07-February-13	6.70	Put	Bond Future	1004	1	1	1	0.00
02/05/2012	R157 On 07-February-13	6.80	Put	Bond Future	901	1	1	1	0.00
02/05/2012	R157 On 07-February-13	6.75	Put	Bond Future	950	1	1	1	0.00
02/05/2012	R186 On 03-May-12			Bond Future	8.12	123.6520	124.1147	123.6520	9,852.00
02/05/2012	R186 On 03-May-12	9.00	Call	Bond Future	8083	8	8	8	0.00
02/05/2012	R186 On 03-May-12	9.05	Call	Bond Future	8519	8	9	8	0.00
02/05/2012	R186 On 03-May-12	8.95	Call	Bond Future	7644	7	8	7	0.00

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02/05/2012	R186 On 03-May-12	7.90	Call	Bond Future	0	0	0	0	2,250.00
02/05/2012	R186 On 03-May-12	8.85	Call	Bond Future	6760	6	7	6	0.00
02/05/2012	R186 On 03-May-12	8.20	Call	Bond Future	823	1	1	1	750.00
02/05/2012	R186 On 03-May-12	8.50	Call	Bond Future	3585	3	4	3	0.00
02/05/2012	R186 On 03-May-12	8.50	Put	Bond Future	0	0	0	0	750.00
02/05/2012	R186 On 03-May-12	8.85	Put	Bond Future	0	0	0	0	2,250.00
02/05/2012	R186 On 03-May-12	8.20	Put	Bond Future	63	0	0	0	0.00
02/05/2012	R186 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R186 On 03-May-12	7.90	Put	Bond Future	2164	3	2	3	0.00
02/05/2012	R186 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R186 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R186 On 02-August-12			Bond Future	8.20	120.1048	120.5681	120.1048	26,725.00
02/05/2012	R186 On 02-August-12	8.75	Call	Bond Future	6074	6	6	6	0.00
02/05/2012	R186 On 02-August-12	8.80	Call	Bond Future	6421	6	6	6	0.00
02/05/2012	R186 On 02-August-12	8.70	Call	Bond Future	5734	5	6	5	0.00
02/05/2012	R186 On 02-August-12	8.25	Call	Bond Future	3045	3	3	3	8,750.00
02/05/2012	R186 On 02-August-12	8.66	Call	Bond Future	5467	5	5	5	0.00
02/05/2012	R186 On 02-August-12	7.76	Call	Bond Future	1147	1	1	1	43.00
02/05/2012	R186 On 02-August-12	8.76	Call	Bond Future	6143	6	6	6	0.00
02/05/2012	R186 On 02-August-12	8.00	Call	Bond Future	1934	2	2	2	1,099.00
02/05/2012	R186 On 02-August-12	9.00	Call	Bond Future	7860	7	8	7	0.00
02/05/2012	R186 On 02-August-12	7.70	Call	Bond Future	991	1	1	1	2,700.00
02/05/2012	R186 On 02-August-12	8.30	Call	Bond Future	3305	3	3	3	0.00
02/05/2012	R186 On 02-August-12	7.66	Call	Bond Future	896	1	1	1	276.00
02/05/2012	R186 On 02-August-12	7.76	Put	Bond Future	5395	6	5	6	0.00
02/05/2012	R186 On 02-August-12	8.30	Put	Bond Future	2334	3	2	3	900.00
02/05/2012	R186 On 02-August-12	9.00	Put	Bond Future	582	1	1	1	199.00
02/05/2012	R186 On 02-August-12	7.70	Put	Bond Future	5839	6	6	6	0.00
02/05/2012	R186 On 02-August-12	8.76	Put	Bond Future	972	1	1	1	43.00
02/05/2012	R186 On 02-August-12	8.00	Put	Bond Future	3823	4	4	4	0.00
02/05/2012	R186 On 02-August-12	8.66	Put	Bond Future	1190	1	1	1	276.00
02/05/2012	R186 On 02-August-12	7.66	Put	Bond Future	6146	7	6	7	0.00
02/05/2012	R186 On 02-August-12	8.70	Put	Bond Future	1098	1	1	1	0.00

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02/05/2012	R186 On 02-August-12	8.25	Put	Bond Future	2544	3	3	3	0.00
02/05/2012	R186 On 02-August-12	8.80	Put	Bond Future	895	1	1	1	0.00
02/05/2012	R186 On 02-August-12	8.75	Put	Bond Future	992	1	1	1	2,700.00
02/05/2012	R186 On 01-November-12			Bond Future	8.26	121.9289	122.3931	121.9289	0.00
02/05/2012	R186 On 01-November-12	8.75	Call	Bond Future	7197	7	7	7	0.00
02/05/2012	R186 On 01-November-12	8.80	Call	Bond Future	7486	7	7	7	0.00
02/05/2012	R186 On 01-November-12	8.70	Call	Bond Future	6912	7	7	7	0.00
02/05/2012	R186 On 01-November-12	8.70	Put	Bond Future	2932	3	3	3	0.00
02/05/2012	R186 On 01-November-12	8.80	Put	Bond Future	2624	3	3	3	0.00
02/05/2012	R186 On 01-November-12	8.75	Put	Bond Future	2775	3	3	3	0.00
02/05/2012	R186 On 07-February-13			Bond Future	8.33	118.6834	119.1478	118.6834	0.00
02/05/2012	R186 On 07-February-13	8.50	Call	Bond Future	6463	6	6	6	0.00
02/05/2012	R186 On 07-February-13	8.55	Call	Bond Future	6714	6	7	6	0.00
02/05/2012	R186 On 07-February-13	8.45	Call	Bond Future	6222	6	6	6	0.00
02/05/2012	R186 On 07-February-13	8.45	Put	Bond Future	5133	5	5	5	0.00
02/05/2012	R186 On 07-February-13	8.55	Put	Bond Future	4729	5	5	5	0.00
02/05/2012	R186 On 07-February-13	8.50	Put	Bond Future	4925	5	5	5	0.00
02/05/2012	R189 On 03-May-12			Bond Future	215.78	215.7666	215.7795	215.7666	0.00
02/05/2012	R189 On 03-May-12	215.00	Call	Bond Future	779	1	1	1	0.00
02/05/2012	R189 On 03-May-12	215.05	Call	Bond Future	729	1	1	1	0.00
02/05/2012	R189 On 03-May-12	214.95	Call	Bond Future	829	1	1	1	0.00
02/05/2012	R189 On 03-May-12	214.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 03-May-12	215.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 03-May-12	215.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 02-August-12			Bond Future	218.80	218.7939	218.8020	218.7939	44.00
02/05/2012	R189 On 02-August-12	218.00	Call	Bond Future	802	1	1	1	0.00
02/05/2012	R189 On 02-August-12	218.05	Call	Bond Future	752	1	1	1	0.00
02/05/2012	R189 On 02-August-12	217.95	Call	Bond Future	852	1	1	1	0.00
02/05/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 03-May-12			Bond Future	259.99	259.9251	259.9941	259.9251	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
02/05/2012	R197 On 03-May-12	251.00	Call	Bond Future	8994	9	9	9	0.00
02/05/2012	R197 On 03-May-12	251.05	Call	Bond Future	8944	9	9	9	0.00
02/05/2012	R197 On 03-May-12	250.95	Call	Bond Future	9044	9	9	9	0.00
02/05/2012	R197 On 03-May-12	250.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 03-May-12	251.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 03-May-12	251.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 02-August-12			Bond Future	258.45	258.3831	258.4471	258.3831	1,289.00
02/05/2012	R197 On 02-August-12	257.00	Call	Bond Future	1447	1	1	1	0.00
02/05/2012	R197 On 02-August-12	256.95	Call	Bond Future	1497	1	1	1	0.00
02/05/2012	R197 On 02-August-12	257.05	Call	Bond Future	1397	1	1	1	0.00
02/05/2012	R197 On 02-August-12	257.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 02-August-12	256.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R197 On 02-August-12	257.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 03-May-12			Bond Future	5.74	110.3605	110.5511	110.3605	1,220.00
02/05/2012	R201 On 03-May-12	7.75	Call	Bond Future	4912	5	5	5	0.00
02/05/2012	R201 On 03-May-12	7.80	Call	Bond Future	5031	5	5	5	0.00
02/05/2012	R201 On 03-May-12	7.70	Call	Bond Future	4794	5	5	5	0.00
02/05/2012	R201 On 03-May-12	7.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 02-August-12			Bond Future	5.74	107.5021	107.6934	107.5021	2,704.00
02/05/2012	R201 On 02-August-12	7.50	Call	Bond Future	3915	4	4	4	0.00
02/05/2012	R201 On 02-August-12	7.55	Call	Bond Future	4023	4	4	4	0.00
02/05/2012	R201 On 02-August-12	7.45	Call	Bond Future	3806	4	4	4	0.00
02/05/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R201 On 01-November-12			Bond Future	5.69	109.1360	109.3265	109.1360	0.00
02/05/2012	R201 On 01-November-12	6.50	Call	Bond Future	1799	2	2	2	0.00
02/05/2012	R201 On 01-November-12	6.45	Call	Bond Future	1715	2	2	2	0.00
02/05/2012	R201 On 01-November-12	6.55	Call	Bond Future	1884	2	2	2	0.00
02/05/2012	R201 On 01-November-12	6.55	Put	Bond Future	139	0	0	0	0.00
02/05/2012	R201 On 01-November-12	6.45	Put	Bond Future	171	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
02/05/2012	R201 On 01-November-12	6.50	Put	Bond Future	154	0	0	0	0.00
02/05/2012	R201 On 07-February-13			Bond Future	5.60	106.5538	106.7447	106.5538	0.00
02/05/2012	R201 On 07-February-13	6.25	Call	Bond Future	1483	1	1	1	0.00
02/05/2012	R201 On 07-February-13	6.20	Call	Bond Future	1416	1	1	1	0.00
02/05/2012	R201 On 07-February-13	6.30	Call	Bond Future	1550	1	2	1	0.00
02/05/2012	R201 On 07-February-13	6.30	Put	Bond Future	291	0	0	0	0.00
02/05/2012	R201 On 07-February-13	6.20	Put	Bond Future	335	0	0	0	0.00
02/05/2012	R201 On 07-February-13	6.25	Put	Bond Future	313	0	0	0	0.00
02/05/2012	R202 On 03-May-12			Bond Future	191.85	191.7890	191.8457	191.7890	0.00
02/05/2012	R202 On 03-May-12	190.00	Call	Bond Future	1846	2	2	2	0.00
02/05/2012	R202 On 03-May-12	190.05	Call	Bond Future	1796	2	2	2	0.00
02/05/2012	R202 On 03-May-12	189.95	Call	Bond Future	1896	2	2	2	0.00
02/05/2012	R202 On 03-May-12	189.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 03-May-12	190.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 03-May-12	190.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 02-August-12			Bond Future	191.78	191.7238	191.7770	191.7238	40,005.00
02/05/2012	R202 On 02-August-12	191.00	Call	Bond Future	777	1	1	1	0.00
02/05/2012	R202 On 02-August-12	191.05	Call	Bond Future	727	1	1	1	0.00
02/05/2012	R202 On 02-August-12	190.95	Call	Bond Future	827	1	1	1	0.00
02/05/2012	R202 On 02-August-12	190.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 02-August-12	191.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R202 On 02-August-12	191.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12			Bond Future	6.92	106.7251	107.0809	106.7251	2,804.00
02/05/2012	R203 On 03-May-12	8.75	Call	Bond Future	7990	8	8	8	0.00
02/05/2012	R203 On 03-May-12	8.80	Call	Bond Future	8197	8	8	8	0.00
02/05/2012	R203 On 03-May-12	8.70	Call	Bond Future	7782	7	8	7	0.00
02/05/2012	R203 On 03-May-12	7.00	Call	Bond Future	398	0	0	0	4,200.00
02/05/2012	R203 On 03-May-12	7.15	Call	Bond Future	1063	1	1	1	1,400.00
02/05/2012	R203 On 03-May-12	7.45	Call	Bond Future	2407	2	2	2	0.00
02/05/2012	R203 On 03-May-12	7.80	Call	Bond Future	3948	4	4	4	0.00
02/05/2012	R203 On 03-May-12	7.80	Put	Bond Future	0	0	0	0	4,200.00
02/05/2012	R203 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	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
02/05/2012	R203 On 03-May-12	7.15	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12	7.00	Put	Bond Future	15	0	0	0	0.00
02/05/2012	R203 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R203 On 02-August-12			Bond Future	6.99	108.2233	108.5811	108.2233	3,883.00
02/05/2012	R203 On 02-August-12	8.50	Call	Bond Future	6378	6	6	6	0.00
02/05/2012	R203 On 02-August-12	8.55	Call	Bond Future	6578	6	7	6	0.00
02/05/2012	R203 On 02-August-12	8.45	Call	Bond Future	6179	6	6	6	0.00
02/05/2012	R203 On 02-August-12	6.60	Call	Bond Future	443	0	0	0	4,200.00
02/05/2012	R203 On 02-August-12	6.85	Call	Bond Future	827	1	1	1	1,400.00
02/05/2012	R203 On 02-August-12	7.15	Call	Bond Future	1506	1	2	1	0.00
02/05/2012	R203 On 02-August-12	7.55	Call	Bond Future	2742	2	3	2	0.00
02/05/2012	R203 On 02-August-12	7.55	Put	Bond Future	320	0	0	0	4,200.00
02/05/2012	R203 On 02-August-12	7.15	Put	Bond Future	801	1	1	1	1,400.00
02/05/2012	R203 On 02-August-12	6.85	Put	Bond Future	1432	2	1	2	0.00
02/05/2012	R203 On 02-August-12	8.45	Put	Bond Future	19	0	0	0	0.00
02/05/2012	R203 On 02-August-12	6.60	Put	Bond Future	2156	2	2	2	0.00
02/05/2012	R203 On 02-August-12	8.55	Put	Bond Future	13	0	0	0	0.00
02/05/2012	R203 On 02-August-12	8.50	Put	Bond Future	15	0	0	0	0.00
02/05/2012	R203 On 01-November-12			Bond Future	7.04	105.7088	106.0713	105.7088	0.00
02/05/2012	R203 On 01-November-12	7.75	Call	Bond Future	3646	3	4	3	0.00
02/05/2012	R203 On 01-November-12	7.80	Call	Bond Future	3798	4	4	4	0.00
02/05/2012	R203 On 01-November-12	7.70	Call	Bond Future	3495	3	3	3	0.00
02/05/2012	R203 On 01-November-12	7.70	Put	Bond Future	787	1	1	1	0.00
02/05/2012	R203 On 01-November-12	7.80	Put	Bond Future	686	1	1	1	0.00
02/05/2012	R203 On 01-November-12	7.75	Put	Bond Future	736	1	1	1	0.00
02/05/2012	R203 On 07-February-13			Bond Future	7.10	107.4834	107.8471	107.4834	0.00
02/05/2012	R203 On 07-February-13	6.50	Call	Bond Future	1105	1	1	1	0.00
02/05/2012	R203 On 07-February-13	6.45	Call	Bond Future	1038	1	1	1	0.00
02/05/2012	R203 On 07-February-13	6.55	Call	Bond Future	1174	1	1	1	0.00
02/05/2012	R203 On 07-February-13	6.55	Put	Bond Future	3377	4	3	4	0.00
02/05/2012	R203 On 07-February-13	6.45	Put	Bond Future	3648	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
02/05/2012	R203 On 07-February-13	6.50	Put	Bond Future	3511	4	4	4	0.00
02/05/2012	R204 On 03-May-12			Bond Future	7.21	106.6807	107.1214	106.6807	1,571.00
02/05/2012	R204 On 03-May-12	8.75	Call	Bond Future	7808	7	8	7	0.00
02/05/2012	R204 On 03-May-12	8.80	Call	Bond Future	8049	8	8	8	0.00
02/05/2012	R204 On 03-May-12	8.70	Call	Bond Future	7566	7	8	7	0.00
02/05/2012	R204 On 03-May-12	7.00	Call	Bond Future	0	0	0	0	550.00
02/05/2012	R204 On 03-May-12	7.75	Call	Bond Future	2821	2	3	2	0.00
02/05/2012	R204 On 03-May-12	7.75	Put	Bond Future	0	0	0	0	550.00
02/05/2012	R204 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R204 On 03-May-12	7.00	Put	Bond Future	1131	2	1	2	0.00
02/05/2012	R204 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R204 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R204 On 02-August-12			Bond Future	7.29	104.1511	104.5918	104.1511	4,098.00
02/05/2012	R204 On 02-August-12	8.50	Call	Bond Future	6070	6	6	6	0.00
02/05/2012	R204 On 02-August-12	8.45	Call	Bond Future	5842	5	6	5	0.00
02/05/2012	R204 On 02-August-12	8.55	Call	Bond Future	6297	6	6	6	0.00
02/05/2012	R204 On 02-August-12	8.55	Put	Bond Future	57	0	0	0	0.00
02/05/2012	R204 On 02-August-12	8.45	Put	Bond Future	79	0	0	0	0.00
02/05/2012	R204 On 02-August-12	8.50	Put	Bond Future	68	0	0	0	0.00
02/05/2012	R204 On 01-November-12			Bond Future	7.35	105.7320	106.1819	105.7320	0.00
02/05/2012	R204 On 01-November-12	8.00	Call	Bond Future	4194	4	4	4	0.00
02/05/2012	R204 On 01-November-12	7.95	Call	Bond Future	4022	4	4	4	0.00
02/05/2012	R204 On 01-November-12	8.05	Call	Bond Future	4369	4	4	4	0.00
02/05/2012	R204 On 01-November-12	8.05	Put	Bond Future	951	1	1	1	0.00
02/05/2012	R204 On 01-November-12	7.95	Put	Bond Future	1081	1	1	1	0.00
02/05/2012	R204 On 01-November-12	8.00	Put	Bond Future	1014	1	1	1	0.00
02/05/2012	R204 On 07-February-13			Bond Future	7.41	103.4747	103.9259	103.4747	0.00
02/05/2012	R204 On 07-February-13	8.00	Call	Bond Future	4318	4	4	4	0.00
02/05/2012	R204 On 07-February-13	8.05	Call	Bond Future	4476	4	4	4	0.00
02/05/2012	R204 On 07-February-13	7.95	Call	Bond Future	4163	4	4	4	0.00
02/05/2012	R204 On 07-February-13	7.95	Put	Bond Future	1616	2	2	2	0.00
02/05/2012	R204 On 07-February-13	8.05	Put	Bond Future	1469	2	1	2	0.00
02/05/2012	R204 On 07-February-13	8.00	Put	Bond Future	1541	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
02/05/2012	R206 On 03-May-12			Bond Future	5.51	105.3874	105.5092	105.3874	1,000.00
02/05/2012	R206 On 03-May-12	7.50	Call	Bond Future	3176	3	3	3	0.00
02/05/2012	R206 On 03-May-12	7.45	Call	Bond Future	3098	3	3	3	0.00
02/05/2012	R206 On 03-May-12	7.55	Call	Bond Future	3254	3	3	3	0.00
02/05/2012	R206 On 03-May-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 03-May-12	7.45	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 03-May-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 02-August-12			Bond Future	5.48	103.1013	103.2236	103.1013	1,781.00
02/05/2012	R206 On 02-August-12	7.25	Call	Bond Future	2427	2	2	2	0.00
02/05/2012	R206 On 02-August-12	7.30	Call	Bond Future	2494	2	2	2	0.00
02/05/2012	R206 On 02-August-12	7.20	Call	Bond Future	2359	2	2	2	0.00
02/05/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R206 On 01-November-12			Bond Future	5.32	104.6700	104.7907	104.6700	0.00
02/05/2012	R206 On 01-November-12	6.00	Call	Bond Future	860	1	1	1	0.00
02/05/2012	R206 On 01-November-12	6.05	Call	Bond Future	909	1	1	1	0.00
02/05/2012	R206 On 01-November-12	5.95	Call	Bond Future	812	1	1	1	0.00
02/05/2012	R206 On 01-November-12	5.95	Put	Bond Future	88	0	0	0	0.00
02/05/2012	R206 On 01-November-12	6.05	Put	Bond Future	70	0	0	0	0.00
02/05/2012	R206 On 01-November-12	6.00	Put	Bond Future	78	0	0	0	0.00
02/05/2012	R206 On 07-February-13			Bond Future	5.03	102.6598	102.7785	102.6598	0.00
02/05/2012	R206 On 07-February-13	6.00	Call	Bond Future	956	1	1	1	0.00
02/05/2012	R206 On 07-February-13	5.95	Call	Bond Future	919	1	1	1	0.00
02/05/2012	R206 On 07-February-13	6.05	Call	Bond Future	994	1	1	1	0.00
02/05/2012	R206 On 07-February-13	6.05	Put	Bond Future	71	0	0	0	0.00
02/05/2012	R206 On 07-February-13	5.95	Put	Bond Future	85	0	0	0	0.00
02/05/2012	R206 On 07-February-13	6.00	Put	Bond Future	77	0	0	0	0.00
02/05/2012	R207 On 03-May-12			Bond Future	7.48	100.4780	100.9230	100.4780	6,296.00
02/05/2012	R207 On 03-May-12	8.75	Call	Bond Future	6938	6	7	6	0.00
02/05/2012	R207 On 03-May-12	8.80	Call	Bond Future	7199	7	7	7	0.00
02/05/2012	R207 On 03-May-12	8.70	Call	Bond Future	6676	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
02/05/2012	R207 On 03-May-12	7.45	Call	Bond Future	90	0	0	0	2,400.00
02/05/2012	R207 On 03-May-12	8.30	Call	Bond Future	4550	4	5	4	0.00
02/05/2012	R207 On 03-May-12	7.65	Call	Bond Future	962	1	1	1	800.00
02/05/2012	R207 On 03-May-12	8.00	Call	Bond Future	2914	2	3	2	0.00
02/05/2012	R207 On 03-May-12	8.00	Put	Bond Future	0	0	0	0	800.00
02/05/2012	R207 On 03-May-12	8.30	Put	Bond Future	0	0	0	0	2,400.00
02/05/2012	R207 On 03-May-12	7.65	Put	Bond Future	1	0	0	0	0.00
02/05/2012	R207 On 03-May-12	8.70	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R207 On 03-May-12	7.45	Put	Bond Future	268	1	0	1	0.00
02/05/2012	R207 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R207 On 03-May-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R207 On 02-August-12			Bond Future	7.56	98.2527	98.7010	98.2527	27,509.00
02/05/2012	R207 On 02-August-12	8.75	Call	Bond Future	6426	6	6	6	0.00
02/05/2012	R207 On 02-August-12	8.70	Call	Bond Future	6184	6	6	6	0.00
02/05/2012	R207 On 02-August-12	8.80	Call	Bond Future	6667	6	7	6	0.00
02/05/2012	R207 On 02-August-12	8.80	Put	Bond Future	80	0	0	0	0.00
02/05/2012	R207 On 02-August-12	8.70	Put	Bond Future	108	0	0	0	0.00
02/05/2012	R207 On 02-August-12	8.75	Put	Bond Future	94	0	0	0	0.00
02/05/2012	R207 On 01-November-12			Bond Future	7.62	99.7427	100.1996	99.7427	0.00
02/05/2012	R207 On 01-November-12	8.25	Call	Bond Future	4522	4	5	4	0.00
02/05/2012	R207 On 01-November-12	8.20	Call	Bond Future	4339	4	4	4	0.00
02/05/2012	R207 On 01-November-12	8.30	Call	Bond Future	4708	4	5	4	0.00
02/05/2012	R207 On 01-November-12	8.30	Put	Bond Future	1136	1	1	1	0.00
02/05/2012	R207 On 01-November-12	8.20	Put	Bond Future	1283	1	1	1	0.00
02/05/2012	R207 On 01-November-12	8.25	Put	Bond Future	1208	1	1	1	0.00
02/05/2012	R207 On 07-February-13			Bond Future	7.69	97.7765	98.2342	97.7765	0.00
02/05/2012	R207 On 07-February-13	8.25	Call	Bond Future	4688	4	5	4	0.00
02/05/2012	R207 On 07-February-13	8.30	Call	Bond Future	4857	5	5	5	0.00
02/05/2012	R207 On 07-February-13	8.20	Call	Bond Future	4522	4	5	4	0.00
02/05/2012	R207 On 07-February-13	8.20	Put	Bond Future	1896	2	2	2	0.00
02/05/2012	R207 On 07-February-13	8.30	Put	Bond Future	1728	2	2	2	0.00
02/05/2012	R207 On 07-February-13	8.25	Put	Bond Future	1810	2	2	2	0.00
02/05/2012	R208 On 03-May-12			Bond Future	7.57	94.9096	95.4451	94.9096	7,596.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2012	R208 On 03-May-12	9.00	Call	Bond Future	8333	8	8	8	0.00
02/05/2012	R208 On 03-May-12	9.05	Call	Bond Future	8607	8	9	8	0.00
02/05/2012	R208 On 03-May-12	8.95	Call	Bond Future	8057	8	8	8	0.00
02/05/2012	R208 On 03-May-12	7.50	Call	Bond Future	39	0	0	0	3,000.00
02/05/2012	R208 On 03-May-12	8.35	Call	Bond Future	4662	4	5	4	0.00
02/05/2012	R208 On 03-May-12	7.70	Call	Bond Future	800	0	1	0	1,000.00
02/05/2012	R208 On 03-May-12	8.05	Call	Bond Future	2902	2	3	2	0.00
02/05/2012	R208 On 03-May-12	8.05	Put	Bond Future	0	0	0	0	1,000.00
02/05/2012	R208 On 03-May-12	8.35	Put	Bond Future	0	0	0	0	3,000.00
02/05/2012	R208 On 03-May-12	7.70	Put	Bond Future	7	0	0	0	0.00
02/05/2012	R208 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R208 On 03-May-12	7.50	Put	Bond Future	479	1	0	1	0.00
02/05/2012	R208 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R208 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R208 On 02-August-12			Bond Future	7.64	96.2377	96.7840	96.2377	7,450.00
02/05/2012	R208 On 02-August-12	8.75	Call	Bond Future	6517	6	7	6	0.00
02/05/2012	R208 On 02-August-12	8.80	Call	Bond Future	6773	6	7	6	0.00
02/05/2012	R208 On 02-August-12	8.70	Call	Bond Future	6261	6	6	6	0.00
02/05/2012	R208 On 02-August-12	7.20	Call	Bond Future	624	1	1	1	3,450.00
02/05/2012	R208 On 02-August-12	8.25	Call	Bond Future	4046	4	4	4	0.00
02/05/2012	R208 On 02-August-12	7.50	Call	Bond Future	1251	1	1	1	1,150.00
02/05/2012	R208 On 02-August-12	7.80	Call	Bond Future	2176	2	2	2	0.00
02/05/2012	R208 On 02-August-12	7.80	Put	Bond Future	1242	1	1	1	1,150.00
02/05/2012	R208 On 02-August-12	8.25	Put	Bond Future	482	1	0	1	3,450.00
02/05/2012	R208 On 02-August-12	7.50	Put	Bond Future	2124	2	2	2	0.00
02/05/2012	R208 On 02-August-12	8.70	Put	Bond Future	160	0	0	0	0.00
02/05/2012	R208 On 02-August-12	7.20	Put	Bond Future	3347	4	3	4	0.00
02/05/2012	R208 On 02-August-12	8.80	Put	Bond Future	120	0	0	0	0.00
02/05/2012	R208 On 02-August-12	8.75	Put	Bond Future	139	0	0	0	0.00
02/05/2012	R208 On 01-November-12			Bond Future	7.70	94.3054	94.8559	94.3054	0.00
02/05/2012	R208 On 01-November-12	8.25	Call	Bond Future	4626	4	5	4	0.00
02/05/2012	R208 On 01-November-12	8.30	Call	Bond Future	4820	4	5	4	0.00
02/05/2012	R208 On 01-November-12	8.20	Call	Bond Future	4435	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
02/05/2012	R208 On 01-November-12	8.20	Put	Bond Future	1575	2	2	2	0.00
02/05/2012	R208 On 01-November-12	8.30	Put	Bond Future	1397	2	1	2	0.00
02/05/2012	R208 On 01-November-12	8.25	Put	Bond Future	1484	2	1	2	0.00
02/05/2012	R208 On 07-February-13			Bond Future	7.77	95.8922	96.4450	95.8922	0.00
02/05/2012	R208 On 07-February-13	8.00	Call	Bond Future	4011	4	4	4	0.00
02/05/2012	R208 On 07-February-13	7.95	Call	Bond Future	3852	4	4	4	0.00
02/05/2012	R208 On 07-February-13	8.05	Call	Bond Future	4175	4	4	4	0.00
02/05/2012	R208 On 07-February-13	8.05	Put	Bond Future	2574	3	3	3	0.00
02/05/2012	R208 On 07-February-13	7.95	Put	Bond Future	2813	3	3	3	0.00
02/05/2012	R208 On 07-February-13	8.00	Put	Bond Future	2690	3	3	3	0.00
02/05/2012	R209 On 03-May-12			Bond Future	8.69	75.9330	76.2294	75.9330	1,235.00
02/05/2012	R209 On 03-May-12	9.00	Call	Bond Future	2419	2	2	2	0.00
02/05/2012	R209 On 03-May-12	9.05	Call	Bond Future	2799	3	3	3	0.00
02/05/2012	R209 On 03-May-12	8.95	Call	Bond Future	2036	2	2	2	0.00
02/05/2012	R209 On 03-May-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R209 On 03-May-12	9.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R209 On 03-May-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R209 On 02-August-12			Bond Future	8.76	77.0005	77.3008	77.0005	3,099.00
02/05/2012	R209 On 02-August-12	9.25	Call	Bond Future	4804	5	5	5	0.00
02/05/2012	R209 On 02-August-12	9.30	Call	Bond Future	5072	5	5	5	0.00
02/05/2012	R209 On 02-August-12	9.20	Call	Bond Future	4540	4	5	4	0.00
02/05/2012	R209 On 02-August-12	9.20	Put	Bond Future	1184	1	1	1	0.00
02/05/2012	R209 On 02-August-12	9.30	Put	Bond Future	985	1	1	1	0.00
02/05/2012	R209 On 02-August-12	9.25	Put	Bond Future	1081	1	1	1	0.00
02/05/2012	R209 On 01-November-12			Bond Future	8.82	75.0253	75.3298	75.0253	0.00
02/05/2012	R209 On 01-November-12	9.00	Call	Bond Future	4878	5	5	5	0.00
02/05/2012	R209 On 01-November-12	8.95	Call	Bond Future	4671	5	5	5	0.00
02/05/2012	R209 On 01-November-12	9.05	Call	Bond Future	5088	5	5	5	0.00
02/05/2012	R209 On 01-November-12	9.05	Put	Bond Future	3343	3	3	3	0.00
02/05/2012	R209 On 01-November-12	8.95	Put	Bond Future	3687	4	4	4	0.00
02/05/2012	R209 On 01-November-12	9.00	Put	Bond Future	3512	4	4	4	0.00
02/05/2012	R209 On 07-February-13			Bond Future	8.89	76.2799	76.5882	76.2799	0.00
02/05/2012	R209 On 07-February-13	9.00	Call	Bond Future	5544	5	6	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
02/05/2012	R209 On 07-February-13	9.05	Call	Bond Future	5746	6	6	6	0.00
02/05/2012	R209 On 07-February-13	8.95	Call	Bond Future	5349	5	5	5	0.00
02/05/2012	R209 On 07-February-13	8.95	Put	Bond Future	4880	5	5	5	0.00
02/05/2012	R209 On 07-February-13	9.05	Put	Bond Future	4517	5	5	5	0.00
02/05/2012	R209 On 07-February-13	9.00	Put	Bond Future	4693	5	5	5	0.00
02/05/2012	R210 On 03-May-12			Bond Future	142.65	142.6118	142.6536	142.6118	0.00
02/05/2012	R210 On 03-May-12	139.00	Call	Bond Future	3654	4	4	4	0.00
02/05/2012	R210 On 03-May-12	138.95	Call	Bond Future	3704	4	4	4	0.00
02/05/2012	R210 On 03-May-12	139.05	Call	Bond Future	3604	4	4	4	0.00
02/05/2012	R210 On 03-May-12	139.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 03-May-12	138.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 03-May-12	139.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 02-August-12			Bond Future	144.65	144.6126	144.6519	144.6126	925.00
02/05/2012	R210 On 02-August-12	143.00	Call	Bond Future	1652	2	2	2	0.00
02/05/2012	R210 On 02-August-12	143.05	Call	Bond Future	1602	2	2	2	0.00
02/05/2012	R210 On 02-August-12	142.95	Call	Bond Future	1702	2	2	2	0.00
02/05/2012	R210 On 02-August-12	142.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 02-August-12	143.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R210 On 02-August-12	143.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 03-May-12			Bond Future	119.64	119.6209	119.6405	119.6209	0.00
02/05/2012	R211 On 03-May-12	118.20	Call	Bond Future	1441	1	1	1	0.00
02/05/2012	R211 On 03-May-12	118.25	Call	Bond Future	1391	1	1	1	0.00
02/05/2012	R211 On 03-May-12	118.15	Call	Bond Future	1491	1	1	1	0.00
02/05/2012	R211 On 03-May-12	118.15	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 03-May-12	118.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 03-May-12	118.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12			Bond Future	119.92	119.9023	119.9195	119.9023	480.00
02/05/2012	R211 On 02-August-12	120.00	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12	119.95	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12	120.05	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R211 On 02-August-12	120.05	Put	Bond Future	131	0	0	0	0.00
02/05/2012	R211 On 02-August-12	119.95	Put	Bond Future	31	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
02/05/2012	R211 On 02-August-12	120.00	Put	Bond Future	81	0	0	0	0.00
02/05/2012	R212 On 03-May-12			Bond Future	118.81	118.5775	118.8113	118.5775	0.00
02/05/2012	R212 On 03-May-12	115.30	Call	Bond Future	3511	3	4	3	0.00
02/05/2012	R212 On 03-May-12	115.25	Call	Bond Future	3561	3	4	3	0.00
02/05/2012	R212 On 03-May-12	115.35	Call	Bond Future	3461	3	3	3	0.00
02/05/2012	R212 On 03-May-12	115.35	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 03-May-12	115.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 03-May-12	115.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 02-August-12			Bond Future	118.94	118.7081	118.9423	118.7081	2,902.00
02/05/2012	R212 On 02-August-12	118.00	Call	Bond Future	942	1	1	1	0.00
02/05/2012	R212 On 02-August-12	118.05	Call	Bond Future	892	1	1	1	0.00
02/05/2012	R212 On 02-August-12	117.95	Call	Bond Future	992	1	1	1	0.00
02/05/2012	R212 On 02-August-12	117.95	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 02-August-12	118.05	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R212 On 02-August-12	118.00	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 03-May-12			Bond Future	8.54	86.7005	87.0476	86.7005	1,283.00
02/05/2012	R213 On 03-May-12	9.25	Call	Bond Future	5627	5	6	5	0.00
02/05/2012	R213 On 03-May-12	9.20	Call	Bond Future	5251	5	5	5	0.00
02/05/2012	R213 On 03-May-12	9.30	Call	Bond Future	6000	6	6	6	0.00
02/05/2012	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R213 On 02-August-12			Bond Future	8.61	87.9144	88.2645	87.9144	4,725.00
02/05/2012	R213 On 02-August-12	9.25	Call	Bond Future	5793	6	6	6	0.00
02/05/2012	R213 On 02-August-12	9.30	Call	Bond Future	6090	6	6	6	0.00
02/05/2012	R213 On 02-August-12	9.20	Call	Bond Future	5501	5	6	5	0.00
02/05/2012	R213 On 02-August-12	9.20	Put	Bond Future	863	1	1	1	0.00
02/05/2012	R213 On 02-August-12	9.30	Put	Bond Future	706	1	1	1	0.00
02/05/2012	R213 On 02-August-12	9.25	Put	Bond Future	780	1	1	1	0.00
02/05/2012	R213 On 01-November-12			Bond Future	8.67	85.7090	86.0705	85.7090	0.00
02/05/2012	R213 On 01-November-12	9.00	Call	Bond Future	5604	5	6	5	0.00
02/05/2012	R213 On 01-November-12	9.05	Call	Bond Future	5835	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
02/05/2012	R213 On 01-November-12	8.95	Call	Bond Future	5376	5	5	5	0.00
02/05/2012	R213 On 01-November-12	8.95	Put	Bond Future	3179	3	3	3	0.00
02/05/2012	R213 On 01-November-12	9.05	Put	Bond Future	2868	3	3	3	0.00
02/05/2012	R213 On 01-November-12	9.00	Put	Bond Future	3021	3	3	3	0.00
02/05/2012	R213 On 07-February-13			Bond Future	8.74	87.1489	87.5130	87.1489	0.00
02/05/2012	R213 On 07-February-13	9.00	Call	Bond Future	6268	6	6	6	0.00
02/05/2012	R213 On 07-February-13	9.05	Call	Bond Future	6487	6	6	6	0.00
02/05/2012	R213 On 07-February-13	8.95	Call	Bond Future	6052	6	6	6	0.00
02/05/2012	R213 On 07-February-13	8.95	Put	Bond Future	4424	5	4	5	0.00
02/05/2012	R213 On 07-February-13	9.05	Put	Bond Future	4093	4	4	4	0.00
02/05/2012	R213 On 07-February-13	9.00	Put	Bond Future	4256	4	4	4	0.00
02/05/2012	R214 On 03-May-12			Bond Future	8.74	77.4460	77.7973	77.4460	1,530.00
02/05/2012	R214 On 03-May-12	8.80	Call	Bond Future	534	0	1	0	0.00
02/05/2012	R214 On 03-May-12	8.81	Call	Bond Future	617	0	1	0	0.00
02/05/2012	R214 On 03-May-12	8.79	Call	Bond Future	451	0	0	0	0.00
02/05/2012	R214 On 03-May-12	8.79	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 03-May-12	8.81	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 03-May-12	8.80	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12			Bond Future	8.80	78.5292	78.8922	78.5292	1,530.00
02/05/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.81	Call	Bond Future	58	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.79	Put	Bond Future	108	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.81	Put	Bond Future	0	0	0	0	0.00
02/05/2012	R214 On 02-August-12	8.80	Put	Bond Future	25	0	0	0	0.00