



Derivatives Weekly Statistics Report

From: 19/12/2011 To: 19/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	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
19/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	AL7T On 02-February-12			Index Future	408.10	407.0590	408.0970	407.0590	16.00
19/12/2011	AL7T On 03-May-12			Index Future	413.98	412.9510	413.9830	412.9510	0.00
19/12/2011	ALBI On 02-February-12			Index Future	371.87	370.9860	371.8650	370.9860	1,038.00
19/12/2011	ALBI On 03-May-12			Index Future	377.23	376.3560	377.2280	376.3560	0.00
19/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	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
19/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	CAAK On 19-December-11			Can-Do Future	0.48	0.4142	0.4755	0.4142	0.00
19/12/2011	CAAL On 19-December-11			Can-Do Future	0.28	0.2755	0.2755	0.2755	0.00
19/12/2011	CAAM On 19-December-11			Can-Do Future	0.00	0.0037	0.0000	0.0037	0.00
19/12/2011	CAAN On 30-March-12			Can-Do Future	0.50	0.5069	0.4980	0.5069	100,000.00
19/12/2011	CAAO On 30-March-12			Can-Do Future	0.04	0.0499	0.0446	0.0499	100,000.00
19/12/2011	CAAP On 19-December-11			Can-Do Future	0.00	0.0051	0.0000	0.0051	0.00
19/12/2011	CAAR On 19-December-11			Can-Do Future	0.38	0.3622	0.3755	0.3622	0.00
19/12/2011	CAAS On 31-January-12			Can-Do Future	0.17	0.1512	0.1701	0.1512	12,500.00
19/12/2011	CAAT On 29-February-12			Can-Do Future	0.14	0.1221	0.1357	0.1221	12,500.00
19/12/2011	CAAU On 31-January-12			Can-Do Future	0.02	0.0177	0.0170	0.0177	19,481.00
19/12/2011	CAAV On 29-February-12			Can-Do Future	0.04	0.0456	0.0421	0.0456	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
19/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	GOVI On 02-February-12			GOVI	373.30	372.4640	373.2980	372.4640	184.00
19/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	42980	3	4	3	0.00
19/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	42880	3	4	3	0.00
19/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	43080	3	4	3	0.00
19/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 03-May-12			GOVI	378.68	377.8550	378.6820	377.8550	0.00
19/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	33080	4	3	4	0.00
19/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	33280	4	3	4	0.00
19/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	33180	4	3	4	0.00
19/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2011	IGOV On 02-February-12			Index Future	167.75	167.4910	167.7540	167.4910	508.00
19/12/2011	IGOV On 03-May-12			Index Future	170.17	169.9150	170.1730	169.9150	0.00
19/12/2011	ILBI On 02-February-12			Index Future	455.05	458.4380	455.0450	458.4380	88.00
19/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

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19/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,541.00
19/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	101.00
19/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	0.00
19/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.56	94.4400	94.4400	94.4400	2,390.00
19/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
19/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
19/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	2,890.00
19/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	44,760.00
19/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.1500	94.1500	94.1500	990.00
19/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.8800	93.8800	93.8800	790.00
19/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	1,250.00
19/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.68	93.3200	93.3200	93.3200	1,500.00
19/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
19/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
19/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
19/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00

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19/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
19/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
19/12/2011	OTH1 On 02-February-12			Index Future	363.89	362.7930	363.8940	362.7930	0.00
19/12/2011	R157 On 02-February-12			Bond Future	6.96	125.7645	125.8810	125.7645	12,560.00
19/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5289	5	5	5	0.00
19/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5456	5	5	5	0.00
19/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5123	5	5	5	0.00
19/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	206	0	0	0	0.00
19/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	15	0	0	0	130.00
19/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	891	1	1	1	0.00
19/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	58	0	0	0	3,960.00
19/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	140	0	0	0	1,320.00
19/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	293	0	0	0	0.00
19/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1222	1	1	1	0.00
19/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	378	0	0	0	3,960.00
19/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1395	2	1	2	1,320.00
19/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1959	2	2	2	0.00
19/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	574	1	1	1	130.00
19/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2600	3	3	3	0.00
19/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1666	2	2	2	0.00
19/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3468	4	3	4	0.00
19/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	2	0	0	0	0.00
19/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
19/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
19/12/2011	R157 On 03-May-12			Bond Future	7.06	120.7798	120.8881	120.7798	0.00

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19/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4049	4	4	4	0.00
19/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	3912	4	4	4	0.00
19/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4187	4	4	4	0.00
19/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	205	0	0	0	0.00
19/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	245	0	0	0	0.00
19/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	224	0	0	0	0.00
19/12/2011	R157 On 02-August-12			Bond Future	7.14	122.6124	122.7278	122.6124	0.00
19/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3388	3	3	3	0.00
19/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3498	3	3	3	0.00
19/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3280	3	3	3	0.00
19/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	863	1	1	1	0.00
19/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	785	1	1	1	0.00
19/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	823	1	1	1	0.00
19/12/2011	R157 On 01-November-12			Bond Future	7.25	117.6707	117.7963	117.6707	0.00
19/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	1659	2	2	2	0.00
19/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	1725	2	2	2	0.00
19/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1595	2	2	2	0.00
19/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2423	3	2	3	0.00
19/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2271	2	2	2	0.00
19/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2346	2	2	2	0.00
19/12/2011	R186 On 02-February-12			Bond Future	8.69	116.0305	116.3226	116.0305	27,833.00
19/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	4125	4	4	4	0.00
19/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	4428	4	4	4	0.00
19/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	3832	4	4	4	0.00
19/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	193	0	0	0	6,000.00
19/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	2	0	0	0	6,000.00
19/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	32652	32	33	32	0.00
19/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	104426	104	104	104	0.00
19/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	457	0	0	0	100.00
19/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	7007	7	7	7	0.00
19/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	19892	20	20	20	0.00

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19/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1472	2	1	2	0.00
19/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	9256	10	9	10	0.00
19/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	1185	1	1	1	0.00
19/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1322	2	1	2	100.00
19/12/2011	R186 On 03-May-12			Bond Future	8.78	117.7110	117.9974	117.7110	0.00
19/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	5487	5	5	5	0.00
19/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	5741	6	6	6	0.00
19/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	5239	5	5	5	0.00
19/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3712	4	4	4	0.00
19/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	3340	4	3	4	0.00
19/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3521	4	4	4	0.00
19/12/2011	R186 On 02-August-12			Bond Future	8.86	114.2047	114.5032	114.2047	0.00
19/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	5033	5	5	5	0.00
19/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	4825	5	5	5	0.00
19/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	5245	5	5	5	0.00
19/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5783	6	6	6	0.00
19/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	6254	6	6	6	0.00
19/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	6016	6	6	6	0.00
19/12/2011	R186 On 01-November-12			Bond Future	8.95	115.9515	116.2529	115.9515	0.00
19/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	5791	6	6	6	0.00
19/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	5590	5	6	5	0.00
19/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	5994	6	6	6	0.00
19/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	7273	7	7	7	0.00
19/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	7750	8	8	8	0.00
19/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	7509	8	8	8	0.00
19/12/2011	R189 On 02-February-12			Bond Future	218.93	218.9313	218.9252	218.9313	0.00
19/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	925	1	1	1	0.00
19/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	875	1	1	1	0.00
19/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	975	1	1	1	0.00
19/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R189 On 02-February-12	218.00	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
19/12/2011	R197 On 02-February-12			Bond Future	247.51	247.5058	247.5148	247.5058	965.00
19/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	10515	11	11	11	0.00
19/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	10565	11	11	11	0.00
19/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	10465	10	10	10	0.00
19/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R201 On 02-February-12			Bond Future	6.46	106.9669	107.0392	106.9669	3,124.00
19/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	4654	5	5	5	0.00
19/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	4781	5	5	5	0.00
19/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4528	4	5	4	0.00
19/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R201 On 03-May-12			Bond Future	6.53	108.5145	108.5832	108.5145	0.00
19/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3088	3	3	3	0.00
19/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	2983	3	3	3	0.00
19/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3193	3	3	3	0.00
19/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	130	0	0	0	0.00
19/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	157	0	0	0	0.00
19/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	144	0	0	0	0.00
19/12/2011	R201 On 02-August-12			Bond Future	6.57	105.7550	105.8241	105.7550	0.00
19/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2562	3	3	3	0.00
19/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	2646	3	3	3	0.00
19/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2480	2	2	2	0.00
19/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	543	1	1	1	0.00
19/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	492	1	0	1	0.00
19/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	516	1	1	1	0.00
19/12/2011	R201 On 01-November-12			Bond Future	6.62	107.3646	107.4448	107.3646	0.00
19/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1402	1	1	1	0.00
19/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1452	1	1	1	0.00
19/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1353	1	1	1	0.00
19/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1690	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
19/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1588	2	2	2	0.00
19/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1639	2	2	2	0.00
19/12/2011	R202 On 02-February-12			Bond Future	187.04	186.1404	187.0435	186.1404	35,872.00
19/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	10043	9	10	9	0.00
19/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	10093	9	10	9	0.00
19/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	9993	9	10	9	0.00
19/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R203 On 02-February-12			Bond Future	7.60	106.0577	106.2040	106.0577	3,586.00
19/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	5136	5	5	5	0.00
19/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	5346	5	5	5	0.00
19/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	4927	5	5	5	0.00
19/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	143	0	0	0	2,640.00
19/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	348	0	0	0	880.00
19/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	546	1	1	1	0.00
19/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2022	2	2	2	0.00
19/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	427	1	0	1	2,640.00
19/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1689	2	2	2	880.00
19/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	2189	2	2	2	0.00
19/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	33	0	0	0	0.00
19/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	3162	3	3	3	0.00
19/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	22	0	0	0	0.00
19/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	27	0	0	0	0.00
19/12/2011	R203 On 03-May-12			Bond Future	7.70	103.4348	103.5751	103.4348	0.00
19/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	4949	5	5	5	0.00
19/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5119	5	5	5	0.00
19/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	4777	5	5	5	0.00
19/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	501	1	1	1	0.00
19/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	428	0	0	0	0.00
19/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	465	1	0	1	0.00
19/12/2011	R203 On 02-August-12			Bond Future	7.79	105.0027	105.1537	105.0027	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
19/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4259	4	4	4	0.00
19/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	4402	4	4	4	0.00
19/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4118	4	4	4	0.00
19/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1385	1	1	1	0.00
19/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1264	1	1	1	0.00
19/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1323	1	1	1	0.00
19/12/2011	R203 On 01-November-12			Bond Future	7.89	102.4420	102.6021	102.4420	0.00
19/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2522	2	3	2	0.00
19/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2426	2	2	2	0.00
19/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	2620	3	3	3	0.00
19/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2977	3	3	3	0.00
19/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	3187	3	3	3	0.00
19/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	3081	3	3	3	0.00
19/12/2011	R204 On 02-February-12			Bond Future	7.88	101.4728	101.6406	101.4728	3,543.00
19/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	5706	6	6	6	0.00
19/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	5940	6	6	6	0.00
19/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	5472	5	5	5	0.00
19/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	499	1	0	1	0.00
19/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	228	0	0	0	540.00
19/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	1606	2	2	2	0.00
19/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	999	1	1	1	540.00
19/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	2540	3	3	3	0.00
19/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	66	0	0	0	0.00
19/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	3625	4	4	4	0.00
19/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	46	0	0	0	0.00
19/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	56	0	0	0	0.00
19/12/2011	R204 On 03-May-12			Bond Future	7.98	102.9429	103.1050	102.9429	0.00
19/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	4733	5	5	5	0.00
19/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	4553	4	5	4	0.00
19/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	4916	5	5	5	0.00
19/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	883	1	1	1	0.00
19/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	1003	1	1	1	0.00
19/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	941	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
19/12/2011	R204 On 02-August-12			Bond Future	8.08	100.4732	100.6443	100.4732	0.00
19/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4083	4	4	4	0.00
19/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	3933	4	4	4	0.00
19/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4235	4	4	4	0.00
19/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1943	2	2	2	0.00
19/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	2118	2	2	2	0.00
19/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	2029	2	2	2	0.00
19/12/2011	R204 On 01-November-12			Bond Future	8.17	102.0017	102.1809	102.0017	0.00
19/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3061	3	3	3	0.00
19/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3176	3	3	3	0.00
19/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	2950	3	3	3	0.00
19/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	4010	4	4	4	0.00
19/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3759	4	4	4	0.00
19/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3882	4	4	4	0.00
19/12/2011	R206 On 02-February-12			Bond Future	6.23	102.7040	102.7551	102.7040	300.00
19/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3170	3	3	3	0.00
19/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3258	3	3	3	0.00
19/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3082	3	3	3	0.00
19/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R206 On 03-May-12			Bond Future	6.29	104.1908	104.2371	104.1908	0.00
19/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	1984	2	2	2	0.00
19/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2054	2	2	2	0.00
19/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	1915	2	2	2	0.00
19/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	89	0	0	0	0.00
19/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	72	0	0	0	0.00
19/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	80	0	0	0	0.00
19/12/2011	R206 On 02-August-12			Bond Future	6.32	102.0092	102.0572	102.0092	0.00
19/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1608	2	2	2	0.00
19/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1659	2	2	2	0.00
19/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1557	2	2	2	0.00
19/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	364	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
19/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	332	0	0	0	0.00
19/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	348	0	0	0	0.00
19/12/2011	R206 On 01-November-12			Bond Future	6.34	103.5624	103.6195	103.5624	0.00
19/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	799	1	1	1	0.00
19/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	773	1	1	1	0.00
19/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	826	1	1	1	0.00
19/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1158	1	1	1	0.00
19/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1220	1	1	1	0.00
19/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1188	1	1	1	0.00
19/12/2011	R207 On 02-February-12			Bond Future	8.14	95.0925	95.2984	95.0925	46,112.00
19/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	4720	5	5	5	0.00
19/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	4965	5	5	5	0.00
19/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	4477	4	4	4	0.00
19/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	84	0	0	0	1,920.00
19/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	288	0	0	0	640.00
19/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	559	1	1	1	0.00
19/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	2450	2	2	2	0.00
19/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	491	1	0	1	1,920.00
19/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	2216	2	2	2	640.00
19/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	3093	3	3	3	0.00
19/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	114	0	0	0	0.00
19/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	4643	5	5	5	0.00
19/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	78	0	0	0	0.00
19/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	95	0	0	0	0.00
19/12/2011	R207 On 03-May-12			Bond Future	8.25	96.4704	96.6705	96.4704	0.00
19/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	4115	4	4	4	0.00
19/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	3941	4	4	4	0.00
19/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	4292	4	4	4	0.00
19/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1346	1	1	1	0.00
19/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1517	2	2	2	0.00
19/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1429	2	1	2	0.00
19/12/2011	R207 On 02-August-12			Bond Future	8.34	94.2937	94.5037	94.2937	0.00
19/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	4400	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
19/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	4241	4	4	4	0.00
19/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	4562	4	5	4	0.00
19/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	2172	2	2	2	0.00
19/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2362	2	2	2	0.00
19/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	2265	2	2	2	0.00
19/12/2011	R207 On 01-November-12			Bond Future	8.43	95.7319	95.9510	95.7319	0.00
19/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3366	3	3	3	0.00
19/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	3488	3	3	3	0.00
19/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3246	3	3	3	0.00
19/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	4439	5	4	5	0.00
19/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	4165	4	4	4	0.00
19/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	4300	4	4	4	0.00
19/12/2011	R208 On 02-February-12			Bond Future	8.17	93.1446	93.3658	93.1446	14,084.00
19/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	4895	5	5	5	0.00
19/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	5158	5	5	5	0.00
19/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	4634	4	5	4	0.00
19/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	97	0	0	0	2,880.00
19/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	287	0	0	0	960.00
19/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	580	1	1	1	0.00
19/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	2678	3	3	3	0.00
19/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	433	1	0	1	2,880.00
19/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	2209	2	2	2	960.00
19/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	3150	3	3	3	0.00
19/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	107	0	0	0	0.00
19/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	4533	5	5	5	0.00
19/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	72	0	0	0	0.00
19/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	88	0	0	0	0.00
19/12/2011	R208 On 03-May-12			Bond Future	8.26	91.0966	91.3182	91.0966	0.00
19/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	5281	5	5	5	0.00
19/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	5486	5	5	5	0.00
19/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	5078	5	5	5	0.00
19/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1148	1	1	1	0.00
19/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	1006	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
19/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	1075	1	1	1	0.00
19/12/2011	R208 On 02-August-12			Bond Future	8.34	92.4833	92.7052	92.4833	0.00
19/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	4745	5	5	5	0.00
19/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	4921	5	5	5	0.00
19/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	4573	4	5	4	0.00
19/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2550	3	3	3	0.00
19/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2347	2	2	2	0.00
19/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2446	3	2	3	0.00
19/12/2011	R208 On 01-November-12			Bond Future	8.43	90.4965	90.7295	90.4965	0.00
19/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	3496	3	3	3	0.00
19/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3366	3	3	3	0.00
19/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	3628	4	4	4	0.00
19/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	4332	4	4	4	0.00
19/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4633	5	5	5	0.00
19/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	4481	5	4	5	0.00
19/12/2011	R209 On 02-February-12			Bond Future	9.04	74.7810	75.0157	74.7810	2,936.00
19/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	1972	2	2	2	0.00
19/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	1795	2	2	2	0.00
19/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	2160	2	2	2	0.00
19/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	2061	2	2	2	0.00
19/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2460	3	2	3	0.00
19/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2254	2	2	2	0.00
19/12/2011	R209 On 03-May-12			Bond Future	9.11	72.7173	72.9562	72.7173	0.00
19/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	3259	3	3	3	0.00
19/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	3087	3	3	3	0.00
19/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	3436	3	3	3	0.00
19/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3910	4	4	4	0.00
19/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	4324	5	4	5	0.00
19/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	4113	4	4	4	0.00
19/12/2011	R209 On 02-August-12			Bond Future	9.18	73.8272	74.0630	73.8272	0.00
19/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	5007	5	5	5	0.00
19/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	4823	5	5	5	0.00
19/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	5202	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
19/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4353	5	4	5	0.00
19/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4705	5	5	5	0.00
19/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4522	5	5	5	0.00
19/12/2011	R209 On 01-November-12			Bond Future	9.26	71.8025	72.0570	71.8025	0.00
19/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	4545	4	5	4	0.00
19/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	4711	5	5	5	0.00
19/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	4382	4	4	4	0.00
19/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6671	7	7	7	0.00
19/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	6239	6	6	6	0.00
19/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	6452	7	6	7	0.00
19/12/2011	R210 On 02-February-12			Bond Future	139.86	139.8543	139.8598	139.8543	755.00
19/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	8860	9	9	9	0.00
19/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	8910	9	9	9	0.00
19/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	8810	9	9	9	0.00
19/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R211 On 02-February-12			Bond Future	115.95	115.9525	115.9529	115.9525	480.00
19/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	5453	5	5	5	0.00
19/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	5403	5	5	5	0.00
19/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5503	6	6	6	0.00
19/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R212 On 02-February-12			Bond Future	113.08	113.1776	113.0815	113.1776	2,677.00
19/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	4582	5	5	5	0.00
19/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	4632	5	5	5	0.00
19/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	4532	5	5	5	0.00
19/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R212 On 02-February-12	108.50	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
19/12/2011	R213 On 02-February-12			Bond Future	9.06	84.2878	84.5264	84.2878	487.00
19/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	1922	2	2	2	0.00
19/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	2107	2	2	2	0.00
19/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	1746	2	2	2	0.00
19/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2625	3	3	3	0.00
19/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	2207	2	2	2	0.00
19/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	2410	3	2	3	0.00
19/12/2011	R213 On 03-May-12			Bond Future	9.15	81.9627	82.2053	81.9627	0.00
19/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	4151	4	4	4	0.00
19/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	4353	4	4	4	0.00
19/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	3955	4	4	4	0.00
19/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3546	4	4	4	0.00
19/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	3195	3	3	3	0.00
19/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3366	4	3	4	0.00
19/12/2011	R213 On 02-August-12			Bond Future	9.22	83.2146	83.4537	83.2146	0.00
19/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	4972	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	5170	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	4787	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4960	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4596	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4770	5	5	5	0.00
19/12/2011	R213 On 01-November-12			Bond Future	9.30	80.9382	81.1959	80.9382	0.00
19/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	4497	4	4	4	0.00
19/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	4663	5	5	5	0.00
19/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	4334	4	4	4	0.00
19/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	7011	7	7	7	0.00
19/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	6571	7	7	7	0.00
19/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6788	7	7	7	0.00
19/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00