



Derivatives Weekly Statistics Report

From: 26/12/2011 To: 28/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	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
28/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	AL7T On 02-February-12			Index Future	412.32	412.3090	412.3210	412.3090	16.00
28/12/2011	AL7T On 03-May-12			Index Future	418.23	418.2340	418.2340	418.2340	0.00
28/12/2011	ALBI On 02-February-12			Index Future	375.18	375.0980	375.1830	375.0980	1,038.00
28/12/2011	ALBI On 03-May-12			Index Future	380.56	380.4880	380.5640	380.4880	0.00
28/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	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
28/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	CAAN On 30-March-12			Can-Do Future	0.38	0.3996	0.3813	0.3996	100,000.00
28/12/2011	CAAO On 30-March-12			Can-Do Future	0.09	0.0868	0.0928	0.0868	100,000.00
28/12/2011	CAAS On 31-January-12			Can-Do Future	0.16	0.1536	0.1557	0.1536	12,500.00
28/12/2011	CAAT On 29-February-12			Can-Do Future	0.12	0.1201	0.1210	0.1201	12,500.00
28/12/2011	CAAU On 31-January-12			Can-Do Future	0.04	0.0377	0.0363	0.0377	19,481.00
28/12/2011	CAAV On 29-February-12			Can-Do Future	0.07	0.0653	0.0668	0.0653	12,987.00
28/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
28/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2011	CS33 On 15-September-33			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
28/12/2011	GOVI On 02-February-12			GOVI	376.46	376.4010	376.4590	376.4010	184.00
28/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	74590	7	7	7	0.00
28/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	74490	7	7	7	0.00
28/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	74690	7	7	7	0.00
28/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
28/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
28/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
28/12/2011	GOVI On 03-May-12			GOVI	381.86	381.8100	381.8580	381.8100	0.00
28/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
28/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
28/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
28/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	1320	0	0	0	0.00
28/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	1520	0	0	0	0.00
28/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	1420	0	0	0	0.00
28/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2011	IGOV On 02-February-12			Index Future	167.41	167.3810	167.4100	167.3810	508.00
28/12/2011	IGOV On 03-May-12			Index Future	169.81	169.7860	169.8100	169.7860	0.00
28/12/2011	ILBI On 02-February-12			Index Future	454.36	454.3480	454.3640	454.3480	88.00
28/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	101.00
28/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	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
28/12/2011	JBAF On	20-March-12			Jibar Tradeable Future	5.56	94.4500	94.4400	94.4500	2,390.00
28/12/2011	JBAF On	18-April-12			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	0.00
28/12/2011	JBAF On	16-May-12			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	0.00
28/12/2011	JBAF On	20-June-12			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	2,890.00
28/12/2011	JBAF On	19-September-12			Jibar Tradeable Future	5.60	94.3700	94.4000	94.3700	44,760.00
28/12/2011	JBAF On	19-December-12			Jibar Tradeable Future	5.72	94.2800	94.2800	94.2800	990.00
28/12/2011	JBAF On	20-March-13			Jibar Tradeable Future	5.97	94.0300	94.0300	94.0300	790.00
28/12/2011	JBAF On	19-June-13			Jibar Tradeable Future	6.23	93.7500	93.7700	93.7500	1,250.00
28/12/2011	JBAF On	18-September-13			Jibar Tradeable Future	6.51	93.4700	93.4900	93.4700	1,500.00
28/12/2011	JBAF On	18-December-13			Jibar Tradeable Future	6.76	93.2100	93.2400	93.2100	0.00
28/12/2011	JN02 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/12/2011	JN02 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
28/12/2011	JN02 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
28/12/2011	JN02 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
28/12/2011	JN02 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
28/12/2011	JN02 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
28/12/2011	JN02 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
28/12/2011	JN05 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/12/2011	JN05 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
28/12/2011	JN05 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
28/12/2011	JN05 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
28/12/2011	JN05 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
28/12/2011	JN05 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
28/12/2011	JN05 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
28/12/2011	JN10 On	02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/12/2011	JN10 On	02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
28/12/2011	JN10 On	02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
28/12/2011	JN10 On	02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
28/12/2011	JN10 On	02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
28/12/2011	JN10 On	02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
28/12/2011	JN10 On	02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00

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28/12/2011	OTH1 On 02-February-12			Index Future	367.97	367.7500	367.9660	367.7500	0.00
28/12/2011	R157 On 02-February-12			Bond Future	6.79	126.4871	126.4835	126.4871	10,866.00
28/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5891	6	6	6	0.00
28/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6058	6	6	6	0.00
28/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5724	6	6	6	0.00
28/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	21	0	0	0	130.00
28/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1208	1	1	1	0.00
28/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	297	0	0	0	0.00
28/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	82	0	0	0	3,960.00
28/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1613	2	2	2	0.00
28/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	202	0	0	0	1,320.00
28/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	420	0	0	0	0.00
28/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	919	1	1	1	1,320.00
28/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	166	0	0	0	3,960.00
28/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1419	1	1	1	0.00
28/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1154	1	1	1	0.00
28/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2872	3	3	3	0.00
28/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	288	0	0	0	130.00
28/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2021	2	2	2	0.00
28/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
28/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R157 On 03-May-12			Bond Future	6.88	121.4943	121.4910	121.4943	0.00
28/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4566	5	5	5	0.00
28/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4422	4	4	4	0.00
28/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4710	5	5	5	0.00
28/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	125	0	0	0	0.00
28/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	152	0	0	0	0.00
28/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	138	0	0	0	0.00
28/12/2011	R157 On 02-August-12			Bond Future	6.95	123.3437	123.3315	123.3437	0.00
28/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3806	4	4	4	0.00
28/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3923	4	4	4	0.00

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28/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3691	4	4	4	0.00
28/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	670	1	1	1	0.00
28/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	607	1	1	1	0.00
28/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	637	1	1	1	0.00
28/12/2011	R157 On 01-November-12			Bond Future	7.02	118.4324	118.4183	118.4324	0.00
28/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	1929	2	2	2	0.00
28/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2001	2	2	2	0.00
28/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1857	2	2	2	0.00
28/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2062	2	2	2	0.00
28/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	1925	2	2	2	0.00
28/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	1994	2	2	2	0.00
28/12/2011	R186 On 02-February-12			Bond Future	8.54	117.6600	117.6972	117.6600	27,833.00
28/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	4912	5	5	5	0.00
28/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	5257	5	5	5	0.00
28/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	4575	5	5	5	0.00
28/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	209	0	0	0	6,000.00
28/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	1	0	0	0	6,000.00
28/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	525	1	1	1	100.00
28/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	34027	34	34	34	0.00
28/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	105801	106	106	106	0.00
28/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5700	6	6	6	0.00
28/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	18516	19	19	19	0.00
28/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	840	1	1	1	0.00
28/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	7898	8	8	8	0.00
28/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	640	1	1	1	0.00
28/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	735	1	1	1	100.00
28/12/2011	R186 On 03-May-12			Bond Future	8.63	119.3448	119.3813	119.3448	0.00
28/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	6191	6	6	6	0.00
28/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	6468	7	6	7	0.00
28/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	5921	6	6	6	0.00
28/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3010	3	3	3	0.00

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28/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2683	3	3	3	0.00
28/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	2842	3	3	3	0.00
28/12/2011	R186 On 02-August-12			Bond Future	8.70	115.8696	115.9054	115.8696	0.00
28/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	5645	6	6	6	0.00
28/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	5419	5	5	5	0.00
28/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	5876	6	6	6	0.00
28/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5012	5	5	5	0.00
28/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5446	6	5	6	0.00
28/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5225	5	5	5	0.00
28/12/2011	R186 On 01-November-12			Bond Future	8.78	117.6543	117.6807	117.6543	0.00
28/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	6416	6	6	6	0.00
28/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6200	6	6	6	0.00
28/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	6635	7	7	7	0.00
28/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6486	7	6	7	0.00
28/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6933	7	7	7	0.00
28/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6706	7	7	7	0.00
28/12/2011	R189 On 02-February-12			Bond Future	218.89	218.8930	218.8869	218.8930	0.00
28/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	887	1	1	1	0.00
28/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	837	1	1	1	0.00
28/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	937	1	1	1	0.00
28/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R197 On 02-February-12			Bond Future	246.63	246.5761	246.6333	246.5761	965.00
28/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	9633	10	10	10	0.00
28/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	9683	10	10	10	0.00
28/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	9583	10	10	10	0.00
28/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R201 On 02-February-12			Bond Future	6.30	107.4928	107.4847	107.4928	3,124.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5100	5	5	5	0.00
28/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4973	5	5	5	0.00
28/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5226	5	5	5	0.00
28/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R201 On 03-May-12			Bond Future	6.35	109.0357	109.0258	109.0357	0.00
28/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3474	3	3	3	0.00
28/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3364	3	3	3	0.00
28/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3583	4	4	4	0.00
28/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	78	0	0	0	0.00
28/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	95	0	0	0	0.00
28/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	87	0	0	0	0.00
28/12/2011	R201 On 02-August-12			Bond Future	6.37	106.2825	106.2713	106.2825	0.00
28/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2884	3	3	3	0.00
28/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	2972	3	3	3	0.00
28/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2797	3	3	3	0.00
28/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	413	0	0	0	0.00
28/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	371	0	0	0	0.00
28/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	391	0	0	0	0.00
28/12/2011	R201 On 01-November-12			Bond Future	6.39	107.9192	107.9031	107.9192	0.00
28/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1613	2	2	2	0.00
28/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1668	2	2	2	0.00
28/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1558	2	2	2	0.00
28/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1437	1	1	1	0.00
28/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1346	1	1	1	0.00
28/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1392	1	1	1	0.00
28/12/2011	R202 On 02-February-12			Bond Future	186.26	186.2201	186.2647	186.2201	35,872.00
28/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	9265	9	9	9	0.00
28/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	9315	9	9	9	0.00
28/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	9215	9	9	9	0.00
28/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R202 On 02-February-12	176.95	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
28/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R203 On 02-February-12			Bond Future	7.43	106.9810	106.9764	106.9810	3,586.00
28/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	5887	6	6	6	0.00
28/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6100	6	6	6	0.00
28/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5673	6	6	6	0.00
28/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	192	0	0	0	2,640.00
28/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2555	3	3	3	0.00
28/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	473	1	0	1	880.00
28/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	740	1	1	1	0.00
28/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1110	1	1	1	880.00
28/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	187	0	0	0	2,640.00
28/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1542	2	2	2	0.00
28/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	6	0	0	0	0.00
28/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2438	2	2	2	0.00
28/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	4	0	0	0	0.00
28/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	5	0	0	0	0.00
28/12/2011	R203 On 03-May-12			Bond Future	7.52	104.3593	104.3505	104.3593	0.00
28/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5571	6	6	6	0.00
28/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5751	6	6	6	0.00
28/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5389	5	5	5	0.00
28/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	337	0	0	0	0.00
28/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	284	0	0	0	0.00
28/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	311	0	0	0	0.00
28/12/2011	R203 On 02-August-12			Bond Future	7.60	105.9424	105.9339	105.9424	0.00
28/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4771	5	5	5	0.00
28/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	4923	5	5	5	0.00
28/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4621	5	5	5	0.00
28/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1108	1	1	1	0.00
28/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1005	1	1	1	0.00
28/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1055	1	1	1	0.00
28/12/2011	R203 On 01-November-12			Bond Future	7.69	103.4115	103.3994	103.4115	0.00
28/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2884	3	3	3	0.00
28/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2779	3	3	3	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
28/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	2991	3	3	3	0.00
28/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2551	3	3	3	0.00
28/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2743	3	3	3	0.00
28/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2646	3	3	3	0.00
28/12/2011	R204 On 02-February-12			Bond Future	7.72	102.5218	102.5165	102.5218	3,543.00
28/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	6540	7	7	7	0.00
28/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	6780	7	7	7	0.00
28/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6298	6	6	6	0.00
28/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	291	0	0	0	540.00
28/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2040	2	2	2	0.00
28/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	649	1	1	1	0.00
28/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	1814	2	2	2	0.00
28/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	558	1	1	1	540.00
28/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	17	0	0	0	0.00
28/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	2812	3	3	3	0.00
28/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	10	0	0	0	0.00
28/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	14	0	0	0	0.00
28/12/2011	R204 On 03-May-12			Bond Future	7.81	103.9972	103.9869	103.9972	0.00
28/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5354	5	5	5	0.00
28/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5162	5	5	5	0.00
28/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5549	6	6	6	0.00
28/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	634	1	1	1	0.00
28/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	730	1	1	1	0.00
28/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	680	1	1	1	0.00
28/12/2011	R204 On 02-August-12			Bond Future	7.89	101.5454	101.5355	101.5454	0.00
28/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4604	5	5	5	0.00
28/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4443	4	4	4	0.00
28/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4768	5	5	5	0.00
28/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1585	2	2	2	0.00
28/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1737	2	2	2	0.00
28/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1659	2	2	2	0.00
28/12/2011	R204 On 01-November-12			Bond Future	7.98	103.1068	103.0925	103.1068	0.00
28/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3468	4	3	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
28/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3592	4	4	4	0.00
28/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3347	3	3	3	0.00
28/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3495	4	3	4	0.00
28/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3263	3	3	3	0.00
28/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3377	3	3	3	0.00
28/12/2011	R206 On 02-February-12			Bond Future	6.07	103.0588	103.0533	103.0588	300.00
28/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3468	3	3	3	0.00
28/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3381	3	3	3	0.00
28/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3556	4	4	4	0.00
28/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R206 On 03-May-12			Bond Future	6.11	104.5383	104.5303	104.5383	0.00
28/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2244	2	2	2	0.00
28/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2316	2	2	2	0.00
28/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2171	2	2	2	0.00
28/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	51	0	0	0	0.00
28/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	41	0	0	0	0.00
28/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	46	0	0	0	0.00
28/12/2011	R206 On 02-August-12			Bond Future	6.11	102.3618	102.3508	102.3618	0.00
28/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1816	2	2	2	0.00
28/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1871	2	2	2	0.00
28/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1763	2	2	2	0.00
28/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	277	0	0	0	0.00
28/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	250	0	0	0	0.00
28/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	262	0	0	0	0.00
28/12/2011	R206 On 01-November-12			Bond Future	6.07	103.9377	103.9240	103.9377	0.00
28/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	927	1	1	1	0.00
28/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	898	1	1	1	0.00
28/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	957	1	1	1	0.00
28/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	985	1	1	1	0.00
28/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1040	1	1	1	0.00
28/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1012	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
28/12/2011	R207 On 02-February-12			Bond Future	7.96	96.3482	96.3426	96.3482	43,515.00
28/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	5692	6	6	6	0.00
28/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	5948	6	6	6	0.00
28/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	5436	5	5	5	0.00
28/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	122	0	0	0	1,920.00
28/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	3200	3	3	3	0.00
28/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	424	0	0	0	640.00
28/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	810	1	1	1	0.00
28/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1423	1	1	1	640.00
28/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	197	0	0	0	1,920.00
28/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2185	2	2	2	0.00
28/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	29	0	0	0	0.00
28/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3637	4	4	4	0.00
28/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	17	0	0	0	0.00
28/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	23	0	0	0	0.00
28/12/2011	R207 On 03-May-12			Bond Future	8.05	97.7338	97.7283	97.7338	0.00
28/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	4787	5	5	5	0.00
28/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	4596	5	5	5	0.00
28/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	4980	5	5	5	0.00
28/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	976	1	1	1	0.00
28/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1114	1	1	1	0.00
28/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1044	1	1	1	0.00
28/12/2011	R207 On 02-August-12			Bond Future	8.14	95.5784	95.5677	95.5784	0.00
28/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5027	5	5	5	0.00
28/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	4854	5	5	5	0.00
28/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5202	5	5	5	0.00
28/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1748	2	2	2	0.00
28/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	1911	2	2	2	0.00
28/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1828	2	2	2	0.00
28/12/2011	R207 On 01-November-12			Bond Future	8.22	97.0508	97.0353	97.0508	0.00
28/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3857	4	4	4	0.00
28/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	3991	4	4	4	0.00
28/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3726	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
28/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3835	4	4	4	0.00
28/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3583	4	4	4	0.00
28/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3707	4	4	4	0.00
28/12/2011	R208 On 02-February-12			Bond Future	7.98	94.4880	94.4819	94.4880	14,084.00
28/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	5942	6	6	6	0.00
28/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	6217	6	6	6	0.00
28/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	5668	6	6	6	0.00
28/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	149	0	0	0	2,880.00
28/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	3520	4	4	4	0.00
28/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	438	1	0	1	960.00
28/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	866	1	1	1	0.00
28/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1379	1	1	1	960.00
28/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	159	0	0	0	2,880.00
28/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2185	2	2	2	0.00
28/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	25	0	0	0	0.00
28/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3469	4	3	4	0.00
28/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	15	0	0	0	0.00
28/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	19	0	0	0	0.00
28/12/2011	R208 On 03-May-12			Bond Future	8.07	92.4484	92.4425	92.4484	0.00
28/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6084	6	6	6	0.00
28/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6305	6	6	6	0.00
28/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	5865	6	6	6	0.00
28/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	811	1	1	1	0.00
28/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	701	1	1	1	0.00
28/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	754	1	1	1	0.00
28/12/2011	R208 On 02-August-12			Bond Future	8.14	93.8542	93.8426	93.8542	0.00
28/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5416	5	5	5	0.00
28/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5605	6	6	6	0.00
28/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5229	5	5	5	0.00
28/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2069	2	2	2	0.00
28/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	1893	2	2	2	0.00
28/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	1979	2	2	2	0.00
28/12/2011	R208 On 01-November-12			Bond Future	8.22	91.9059	91.8890	91.9059	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
28/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4025	4	4	4	0.00
28/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3882	4	4	4	0.00
28/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4171	4	4	4	0.00
28/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3715	4	4	4	0.00
28/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	3989	4	4	4	0.00
28/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3850	4	4	4	0.00
28/12/2011	R209 On 02-February-12			Bond Future	8.89	76.0446	76.1456	76.0446	2,916.00
28/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	2356	2	2	2	0.00
28/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	2578	3	3	3	0.00
28/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2144	2	2	2	0.00
28/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	1679	2	2	2	0.00
28/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1350	2	1	2	0.00
28/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1508	2	2	2	0.00
28/12/2011	R209 On 03-May-12			Bond Future	8.96	73.9935	74.0932	73.9935	0.00
28/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	3717	4	4	4	0.00
28/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	3527	4	4	4	0.00
28/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	3913	4	4	4	0.00
28/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3250	3	3	3	0.00
28/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3627	4	4	4	0.00
28/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3434	4	3	4	0.00
28/12/2011	R209 On 02-August-12			Bond Future	9.03	75.1171	75.2231	75.1171	0.00
28/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	5570	6	6	6	0.00
28/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5372	5	5	5	0.00
28/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	5780	6	6	6	0.00
28/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3771	4	4	4	0.00
28/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4094	4	4	4	0.00
28/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	3925	4	4	4	0.00
28/12/2011	R209 On 01-November-12			Bond Future	9.10	73.1271	73.2318	73.1271	0.00
28/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5053	5	5	5	0.00
28/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5233	5	5	5	0.00
28/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	4877	5	5	5	0.00
28/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	5991	6	6	6	0.00
28/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5586	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
28/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5785	6	6	6	0.00
28/12/2011	R210 On 02-February-12			Bond Future	139.95	139.9139	139.9476	139.9139	755.00
28/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	8948	9	9	9	0.00
28/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	8998	9	9	9	0.00
28/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	8898	9	9	9	0.00
28/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R211 On 02-February-12			Bond Future	116.76	116.7483	116.7580	116.7483	480.00
28/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	6258	6	6	6	0.00
28/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	6208	6	6	6	0.00
28/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	6308	6	6	6	0.00
28/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R212 On 02-February-12			Bond Future	113.15	113.1227	113.1485	113.1227	2,677.00
28/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	4648	5	5	5	0.00
28/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	4698	5	5	5	0.00
28/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	4598	5	5	5	0.00
28/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
28/12/2011	R213 On 02-February-12			Bond Future	8.90	85.6963	85.7673	85.6963	487.00
28/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	2343	2	2	2	0.00
28/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2130	2	2	2	0.00
28/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	2567	3	3	3	0.00
28/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1427	2	1	2	0.00
28/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	1768	2	2	2	0.00
28/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1590	2	2	2	0.00
28/12/2011	R213 On 03-May-12			Bond Future	8.98	83.3884	83.4584	83.3884	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
28/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	4756	5	5	5	0.00
28/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	4979	5	5	5	0.00
28/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	4539	5	5	5	0.00
28/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2877	3	3	3	0.00
28/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2568	3	3	3	0.00
28/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2718	3	3	3	0.00
28/12/2011	R213 On 02-August-12			Bond Future	9.06	84.6578	84.7268	84.6578	0.00
28/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	5583	6	6	6	0.00
28/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	5796	6	6	6	0.00
28/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5382	5	5	5	0.00
28/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4281	4	4	4	0.00
28/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3949	4	4	4	0.00
28/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4108	4	4	4	0.00
28/12/2011	R213 On 01-November-12			Bond Future	9.13	82.4199	82.4878	82.4199	0.00
28/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5046	5	5	5	0.00
28/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5227	5	5	5	0.00
28/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	4869	5	5	5	0.00
28/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6254	6	6	6	0.00
28/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5843	6	6	6	0.00
28/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6045	6	6	6	0.00
28/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00