



# Derivatives Weekly Statistics Report

From: 26/12/2011 To: 30/12/2011

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
29/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0757 On 15-January-20			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
29/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	AL7T On 02-February-12			Index Future	412.36	412.3210	412.3550	412.3210	16.00
29/12/2011	AL7T On 03-May-12			Index Future	418.26	418.2340	418.2630	418.2340	0.00
29/12/2011	ALBI On 02-February-12			Index Future	375.24	375.1830	375.2390	375.1830	1,038.00
29/12/2011	ALBI On 03-May-12			Index Future	380.62	380.5640	380.6160	380.5640	0.00
29/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C186 On 21-December-26			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
29/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	CAAN On 30-March-12			Can-Do Future	0.40	0.3813	0.3997	0.3813	100,000.00
29/12/2011	CAAO On 30-March-12			Can-Do Future	0.08	0.0928	0.0834	0.0928	100,000.00
29/12/2011	CAAS On 31-January-12			Can-Do Future	0.17	0.1557	0.1671	0.1557	12,500.00
29/12/2011	CAAT On 29-February-12			Can-Do Future	0.13	0.1210	0.1274	0.1210	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2011	CAAU On 31-January-12			Can-Do Future	0.03	0.0363	0.0303	0.0363	19,481.00
29/12/2011	CAAV On 29-February-12			Can-Do Future	0.06	0.0668	0.0599	0.0668	12,987.00
29/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
29/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2011	GOVI On 02-February-12			GOVI	376.52	376.4590	376.5180	376.4590	184.00
29/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	75180	7	8	7	0.00
29/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	75080	7	8	7	0.00
29/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	75280	7	8	7	0.00
29/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
29/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
29/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
29/12/2011	GOVI On 03-May-12			GOVI	381.91	381.8580	381.9130	381.8580	0.00
29/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
29/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
29/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
29/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	770	0	0	0	0.00
29/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	970	0	0	0	0.00
29/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	870	0	0	0	0.00
29/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2011	IGOV On 02-February-12			Index Future	167.42	167.4100	167.4150	167.4100	508.00
29/12/2011	IGOV On 03-May-12			Index Future	169.81	169.8100	169.8140	169.8100	0.00
29/12/2011	ILBI On 02-February-12			Index Future	454.39	454.3640	454.3890	454.3640	88.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	101.00
29/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	0.00
29/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.56	94.4400	94.4400	94.4400	2,390.00
29/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	0.00
29/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	0.00
29/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	2,890.00
29/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	44,760.00
29/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.72	94.2800	94.2800	94.2800	990.00
29/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.97	94.0300	94.0300	94.0300	790.00
29/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.23	93.7700	93.7700	93.7700	1,250.00
29/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	1,500.00
29/12/2011	JBAF On 18-December-13			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
29/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
29/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
29/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
29/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
29/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
29/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
29/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	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
29/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
29/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
29/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
29/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
29/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
29/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
29/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
29/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
29/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
29/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
29/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
29/12/2011	OTH1 On 02-February-12			Index Future	368.01	367.9660	368.0070	367.9660	0.00
29/12/2011	R157 On 02-February-12			Bond Future	6.79	126.4835	126.4871	126.4835	10,866.00
29/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5894	6	6	6	0.00
29/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6061	6	6	6	0.00
29/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5727	6	6	6	0.00
29/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	291	0	0	0	0.00
29/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	19	0	0	0	130.00
29/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1203	1	1	1	0.00
29/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	79	0	0	0	3,960.00
29/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	197	0	0	0	1,320.00
29/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	412	0	0	0	0.00
29/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1610	2	2	2	0.00
29/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	160	0	0	0	3,960.00
29/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	907	1	1	1	1,320.00
29/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1410	1	1	1	0.00
29/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	280	0	0	0	130.00
29/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2015	2	2	2	0.00
29/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1145	1	1	1	0.00
29/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2866	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
29/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R157 On 03-May-12			Bond Future	6.88	121.4910	121.4910	121.4910	0.00
29/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4564	5	5	5	0.00
29/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4420	4	4	4	0.00
29/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4708	5	5	5	0.00
29/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	123	0	0	0	0.00
29/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	150	0	0	0	0.00
29/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	136	0	0	0	0.00
29/12/2011	R157 On 02-August-12			Bond Future	6.95	123.3315	123.3345	123.3315	0.00
29/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3805	4	4	4	0.00
29/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3922	4	4	4	0.00
29/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3690	4	4	4	0.00
29/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	666	1	1	1	0.00
29/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	603	1	1	1	0.00
29/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	633	1	1	1	0.00
29/12/2011	R157 On 01-November-12			Bond Future	7.02	118.4183	118.4155	118.4183	0.00
29/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	1924	2	2	2	0.00
29/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	1997	2	2	2	0.00
29/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1853	2	2	2	0.00
29/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2061	2	2	2	0.00
29/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	1924	2	2	2	0.00
29/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	1992	2	2	2	0.00
29/12/2011	R186 On 02-February-12			Bond Future	8.53	117.6972	117.7530	117.6972	27,833.00
29/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	4932	5	5	5	0.00
29/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	5281	5	5	5	0.00
29/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	4593	5	5	5	0.00
29/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	202	0	0	0	6,000.00
29/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	1	0	0	0	6,000.00
29/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	34082	34	34	34	0.00
29/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	105857	106	106	106	0.00
29/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	515	1	1	1	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5635	6	6	6	0.00
29/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	18460	19	18	19	0.00
29/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	802	1	1	1	0.00
29/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	7835	8	8	8	0.00
29/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	608	1	1	1	0.00
29/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	699	1	1	1	100.00
29/12/2011	R186 On 03-May-12			Bond Future	8.62	119.3813	119.4360	119.3813	0.00
29/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	6210	6	6	6	0.00
29/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	6488	6	6	6	0.00
29/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	5938	6	6	6	0.00
29/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	2972	3	3	3	0.00
29/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2648	3	3	3	0.00
29/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	2806	3	3	3	0.00
29/12/2011	R186 On 02-August-12			Bond Future	8.70	115.9054	115.9592	115.9054	0.00
29/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	5662	6	6	6	0.00
29/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	5435	5	5	5	0.00
29/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	5893	6	6	6	0.00
29/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	4975	5	5	5	0.00
29/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5408	5	5	5	0.00
29/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5189	5	5	5	0.00
29/12/2011	R186 On 01-November-12			Bond Future	8.78	117.6807	117.7334	117.6807	0.00
29/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	6433	6	6	6	0.00
29/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	6217	6	6	6	0.00
29/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	6652	7	7	7	0.00
29/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	6450	6	6	6	0.00
29/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	6897	7	7	7	0.00
29/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	6671	7	7	7	0.00
29/12/2011	R189 On 02-February-12			Bond Future	218.89	218.8869	218.8888	218.8869	0.00
29/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	889	1	1	1	0.00
29/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	839	1	1	1	0.00
29/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	939	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
29/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R197 On 02-February-12			Bond Future	246.65	246.6333	246.6516	246.6333	965.00
29/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	9652	10	10	10	0.00
29/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	9702	10	10	10	0.00
29/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	9602	10	10	10	0.00
29/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R201 On 02-February-12			Bond Future	6.30	107.4847	107.4874	107.4847	3,124.00
29/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	5102	5	5	5	0.00
29/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	5229	5	5	5	0.00
29/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4976	5	5	5	0.00
29/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R201 On 03-May-12			Bond Future	6.35	109.0258	109.0258	109.0258	0.00
29/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3472	3	3	3	0.00
29/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3363	3	3	3	0.00
29/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3582	4	4	4	0.00
29/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	77	0	0	0	0.00
29/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	94	0	0	0	0.00
29/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	85	0	0	0	0.00
29/12/2011	R201 On 02-August-12			Bond Future	6.37	106.2713	106.2713	106.2713	0.00
29/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2882	3	3	3	0.00
29/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	2970	3	3	3	0.00
29/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2795	3	3	3	0.00
29/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	411	0	0	0	0.00
29/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	369	0	0	0	0.00
29/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	389	0	0	0	0.00
29/12/2011	R201 On 01-November-12			Bond Future	6.39	107.9031	107.8991	107.9031	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
29/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1608	2	2	2	0.00
29/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1663	2	2	2	0.00
29/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1554	2	2	2	0.00
29/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1437	1	1	1	0.00
29/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1345	1	1	1	0.00
29/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1391	1	1	1	0.00
29/12/2011	R202 On 02-February-12			Bond Future	186.28	186.2647	186.2786	186.2647	35,872.00
29/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	9279	9	9	9	0.00
29/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	9329	9	9	9	0.00
29/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	9229	9	9	9	0.00
29/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R203 On 02-February-12			Bond Future	7.43	106.9764	106.9810	106.9764	3,586.00
29/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	5891	6	6	6	0.00
29/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6104	6	6	6	0.00
29/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5677	6	6	6	0.00
29/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	185	0	0	0	2,640.00
29/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	464	0	0	0	880.00
29/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	729	1	1	1	0.00
29/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2552	3	3	3	0.00
29/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	180	0	0	0	2,640.00
29/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1095	1	1	1	880.00
29/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1528	2	2	2	0.00
29/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	6	0	0	0	0.00
29/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2427	2	2	2	0.00
29/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	3	0	0	0	0.00
29/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	5	0	0	0	0.00
29/12/2011	R203 On 03-May-12			Bond Future	7.52	104.3505	104.3549	104.3505	0.00
29/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5571	6	6	6	0.00
29/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5751	6	6	6	0.00
29/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5389	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
29/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	333	0	0	0	0.00
29/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	280	0	0	0	0.00
29/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	307	0	0	0	0.00
29/12/2011	R203 On 02-August-12			Bond Future	7.60	105.9339	105.9382	105.9339	0.00
29/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4769	5	5	5	0.00
29/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	4921	5	5	5	0.00
29/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4619	5	5	5	0.00
29/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1101	1	1	1	0.00
29/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	998	1	1	1	0.00
29/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1049	1	1	1	0.00
29/12/2011	R203 On 01-November-12			Bond Future	7.69	103.3994	103.3994	103.3994	0.00
29/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2880	3	3	3	0.00
29/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2774	3	3	3	0.00
29/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	2987	3	3	3	0.00
29/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2547	3	3	3	0.00
29/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2738	3	3	3	0.00
29/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2642	3	3	3	0.00
29/12/2011	R204 On 02-February-12			Bond Future	7.71	102.5165	102.5483	102.5165	3,543.00
29/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	6570	7	7	7	0.00
29/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	6811	7	7	7	0.00
29/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6328	6	6	6	0.00
29/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	646	1	1	1	0.00
29/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	287	0	0	0	540.00
29/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2049	2	2	2	0.00
29/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	535	1	1	1	540.00
29/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	1779	2	2	2	0.00
29/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	15	0	0	0	0.00
29/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	2776	3	3	3	0.00
29/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	9	0	0	0	0.00
29/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	12	0	0	0	0.00
29/12/2011	R204 On 03-May-12			Bond Future	7.81	103.9869	104.0177	103.9869	0.00
29/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5372	5	5	5	0.00
29/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5179	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
29/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5568	6	6	6	0.00
29/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	622	1	1	1	0.00
29/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	717	1	1	1	0.00
29/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	668	1	1	1	0.00
29/12/2011	R204 On 02-August-12			Bond Future	7.89	101.5355	101.5652	101.5355	0.00
29/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4618	5	5	5	0.00
29/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4456	4	4	4	0.00
29/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4782	5	5	5	0.00
29/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1569	2	2	2	0.00
29/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1720	2	2	2	0.00
29/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1643	2	2	2	0.00
29/12/2011	R204 On 01-November-12			Bond Future	7.98	103.0925	103.1211	103.0925	0.00
29/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3477	3	3	3	0.00
29/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3602	4	4	4	0.00
29/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3356	3	3	3	0.00
29/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3476	3	3	3	0.00
29/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3245	3	3	3	0.00
29/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3358	3	3	3	0.00
29/12/2011	R206 On 02-February-12			Bond Future	6.07	103.0533	103.0533	103.0533	300.00
29/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3468	3	3	3	0.00
29/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3556	4	4	4	0.00
29/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3381	3	3	3	0.00
29/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R206 On 03-May-12			Bond Future	6.11	104.5303	104.5303	104.5303	0.00
29/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2243	2	2	2	0.00
29/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2316	2	2	2	0.00
29/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2170	2	2	2	0.00
29/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	50	0	0	0	0.00
29/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	41	0	0	0	0.00
29/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	45	0	0	0	0.00
29/12/2011	R206 On 02-August-12			Bond Future	6.11	102.3508	102.3508	102.3508	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
29/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1815	2	2	2	0.00
29/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1869	2	2	2	0.00
29/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1762	2	2	2	0.00
29/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	276	0	0	0	0.00
29/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	248	0	0	0	0.00
29/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	261	0	0	0	0.00
29/12/2011	R206 On 01-November-12			Bond Future	6.08	103.9240	103.9194	103.9240	0.00
29/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	924	1	1	1	0.00
29/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	894	1	1	1	0.00
29/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	953	1	1	1	0.00
29/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	985	1	1	1	0.00
29/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1041	1	1	1	0.00
29/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1014	1	1	1	0.00
29/12/2011	R207 On 02-February-12			Bond Future	7.96	96.3426	96.3482	96.3426	43,515.00
29/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	5695	6	6	6	0.00
29/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	5952	6	6	6	0.00
29/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	5439	5	5	5	0.00
29/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	116	0	0	0	1,920.00
29/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	413	0	0	0	640.00
29/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	798	1	1	1	0.00
29/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	3196	3	3	3	0.00
29/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	187	0	0	0	1,920.00
29/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1405	1	1	1	640.00
29/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2168	2	2	2	0.00
29/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	26	0	0	0	0.00
29/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3625	4	4	4	0.00
29/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	16	0	0	0	0.00
29/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	20	0	0	0	0.00
29/12/2011	R207 On 03-May-12			Bond Future	8.05	97.7283	97.7283	97.7283	0.00
29/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	4779	5	5	5	0.00
29/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	4588	5	5	5	0.00
29/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	4972	5	5	5	0.00
29/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	968	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
29/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1106	1	1	1	0.00
29/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1036	1	1	1	0.00
29/12/2011	R207 On 02-August-12			Bond Future	8.14	95.5677	95.5731	95.5677	0.00
29/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5024	5	5	5	0.00
29/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	4851	5	5	5	0.00
29/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5199	5	5	5	0.00
29/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1740	2	2	2	0.00
29/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	1903	2	2	2	0.00
29/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1820	2	2	2	0.00
29/12/2011	R207 On 01-November-12			Bond Future	8.22	97.0353	97.0405	97.0353	0.00
29/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3854	4	4	4	0.00
29/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	3988	4	4	4	0.00
29/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3722	4	4	4	0.00
29/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3826	4	4	4	0.00
29/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3575	4	4	4	0.00
29/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3699	4	4	4	0.00
29/12/2011	R208 On 02-February-12			Bond Future	7.98	94.4819	94.4880	94.4819	14,084.00
29/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	5947	6	6	6	0.00
29/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	6221	6	6	6	0.00
29/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	5672	6	6	6	0.00
29/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	142	0	0	0	2,880.00
29/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	427	0	0	0	960.00
29/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	853	1	1	1	0.00
29/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	3518	4	4	4	0.00
29/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	151	0	0	0	2,880.00
29/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1359	1	1	1	960.00
29/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2168	2	2	2	0.00
29/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	23	0	0	0	0.00
29/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3456	3	3	3	0.00
29/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	13	0	0	0	0.00
29/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	18	0	0	0	0.00
29/12/2011	R208 On 03-May-12			Bond Future	8.07	92.4425	92.4425	92.4425	0.00
29/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6077	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
29/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6298	6	6	6	0.00
29/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	5858	6	6	6	0.00
29/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	804	1	1	1	0.00
29/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	694	1	1	1	0.00
29/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	747	1	1	1	0.00
29/12/2011	R208 On 02-August-12			Bond Future	8.14	93.8426	93.8484	93.8426	0.00
29/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5412	5	5	5	0.00
29/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5602	6	6	6	0.00
29/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5226	5	5	5	0.00
29/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2060	2	2	2	0.00
29/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	1884	2	2	2	0.00
29/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	1970	2	2	2	0.00
29/12/2011	R208 On 01-November-12			Bond Future	8.22	91.8890	91.8890	91.8890	0.00
29/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4019	4	4	4	0.00
29/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3876	4	4	4	0.00
29/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4164	4	4	4	0.00
29/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3708	4	4	4	0.00
29/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	3983	4	4	4	0.00
29/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3844	4	4	4	0.00
29/12/2011	R209 On 02-February-12			Bond Future	8.89	76.1456	76.1534	76.1456	2,916.00
29/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	2334	2	2	2	0.00
29/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2122	2	2	2	0.00
29/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	2558	3	3	3	0.00
29/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1322	1	1	1	0.00
29/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	1650	2	2	2	0.00
29/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1478	2	1	2	0.00
29/12/2011	R209 On 03-May-12			Bond Future	8.96	74.0932	74.1009	74.0932	0.00
29/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	3707	4	4	4	0.00
29/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	3517	4	4	4	0.00
29/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	3904	4	4	4	0.00
29/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3233	3	3	3	0.00
29/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3609	4	4	4	0.00
29/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3416	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
29/12/2011	R209 On	02-August-12			Bond Future	9.03	75.2231	75.2231	75.2231	0.00
29/12/2011	R209 On	02-August-12	9.25	Call	Bond Future	5560	6	6	6	0.00
29/12/2011	R209 On	02-August-12	9.20	Call	Bond Future	5361	5	5	5	0.00
29/12/2011	R209 On	02-August-12	9.30	Call	Bond Future	5769	6	6	6	0.00
29/12/2011	R209 On	02-August-12	9.30	Put	Bond Future	3760	4	4	4	0.00
29/12/2011	R209 On	02-August-12	9.20	Put	Bond Future	4083	4	4	4	0.00
29/12/2011	R209 On	02-August-12	9.25	Put	Bond Future	3915	4	4	4	0.00
29/12/2011	R209 On	01-November-12			Bond Future	9.10	73.2318	73.2318	73.2318	0.00
29/12/2011	R209 On	01-November-12	9.00	Call	Bond Future	5045	5	5	5	0.00
29/12/2011	R209 On	01-November-12	9.05	Call	Bond Future	5224	5	5	5	0.00
29/12/2011	R209 On	01-November-12	8.95	Call	Bond Future	4868	5	5	5	0.00
29/12/2011	R209 On	01-November-12	8.95	Put	Bond Future	5982	6	6	6	0.00
29/12/2011	R209 On	01-November-12	9.05	Put	Bond Future	5577	6	6	6	0.00
29/12/2011	R209 On	01-November-12	9.00	Put	Bond Future	5777	6	6	6	0.00
29/12/2011	R210 On	02-February-12			Bond Future	139.96	139.9476	139.9581	139.9476	755.00
29/12/2011	R210 On	02-February-12	131.00	Call	Bond Future	8958	9	9	9	0.00
29/12/2011	R210 On	02-February-12	130.95	Call	Bond Future	9008	9	9	9	0.00
29/12/2011	R210 On	02-February-12	131.05	Call	Bond Future	8908	9	9	9	0.00
29/12/2011	R210 On	02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R210 On	02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R210 On	02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R211 On	02-February-12			Bond Future	116.76	116.7580	116.7622	116.7580	480.00
29/12/2011	R211 On	02-February-12	110.50	Call	Bond Future	6262	6	6	6	0.00
29/12/2011	R211 On	02-February-12	110.55	Call	Bond Future	6212	6	6	6	0.00
29/12/2011	R211 On	02-February-12	110.45	Call	Bond Future	6312	6	6	6	0.00
29/12/2011	R211 On	02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R211 On	02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R211 On	02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R212 On	02-February-12			Bond Future	113.16	113.1485	113.1567	113.1485	2,677.00
29/12/2011	R212 On	02-February-12	108.50	Call	Bond Future	4657	5	5	5	0.00
29/12/2011	R212 On	02-February-12	108.45	Call	Bond Future	4707	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
29/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	4607	5	5	5	0.00
29/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
29/12/2011	R213 On 02-February-12			Bond Future	8.91	85.7673	85.7358	85.7673	487.00
29/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	2298	2	2	2	0.00
29/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	2521	3	3	3	0.00
29/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2086	2	2	2	0.00
29/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	1756	2	2	2	0.00
29/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1412	1	1	1	0.00
29/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1577	2	2	2	0.00
29/12/2011	R213 On 03-May-12			Bond Future	8.99	83.4584	83.4273	83.4584	0.00
29/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	4723	5	5	5	0.00
29/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	4945	5	5	5	0.00
29/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	4507	5	5	5	0.00
29/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2876	3	3	3	0.00
29/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2565	3	3	3	0.00
29/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2717	3	3	3	0.00
29/12/2011	R213 On 02-August-12			Bond Future	9.06	84.7268	84.6884	84.7268	0.00
29/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	5550	6	6	6	0.00
29/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	5763	6	6	6	0.00
29/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5349	5	5	5	0.00
29/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4287	4	4	4	0.00
29/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3955	4	4	4	0.00
29/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4113	4	4	4	0.00
29/12/2011	R213 On 01-November-12			Bond Future	9.14	82.4878	82.4501	82.4878	0.00
29/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5018	5	5	5	0.00
29/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5198	5	5	5	0.00
29/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	4842	5	5	5	0.00
29/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6265	6	6	6	0.00
29/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5851	6	6	6	0.00
29/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6055	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
29/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
30/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	8607 On 21-December-26			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
30/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	AL7T On 02-February-12			Index Future	413.08	412.3550	413.0820	412.3550	16.00
30/12/2011	AL7T On 03-May-12			Index Future	419.00	418.2630	418.9960	418.2630	0.00
30/12/2011	ALBI On 02-February-12			Index Future	375.91	375.2390	375.9060	375.2390	1,038.00
30/12/2011	ALBI On 03-May-12			Index Future	381.29	380.6160	381.2880	380.6160	0.00
30/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C211 On 31-January-17			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
30/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	CAAN On 30-March-12			Can-Do Future	0.36	0.3997	0.3576	0.3997	100,000.00
30/12/2011	CAAO On 30-March-12			Can-Do Future	0.10	0.0834	0.1023	0.0834	100,000.00
30/12/2011	CAAS On 31-January-12			Can-Do Future	0.15	0.1671	0.1475	0.1671	12,500.00
30/12/2011	CAAT On 29-February-12			Can-Do Future	0.12	0.1274	0.1163	0.1274	12,500.00
30/12/2011	CAAU On 31-January-12			Can-Do Future	0.04	0.0303	0.0409	0.0303	19,481.00
30/12/2011	CAAV On 29-February-12			Can-Do Future	0.07	0.0599	0.0738	0.0599	12,987.00
30/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
30/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2011	GOVI On 02-February-12			GOVI	377.15	376.5180	377.1510	376.5180	184.00
30/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	81510	8	8	8	0.00
30/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	81410	8	8	8	0.00
30/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	81610	8	8	8	0.00
30/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
30/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
30/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
30/12/2011	GOVI On 03-May-12			GOVI	382.55	381.9130	382.5510	381.9130	0.00
30/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	5510	0	1	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
30/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	5410	0	1	0	0.00
30/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	5610	0	1	0	0.00
30/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	0	0	0	0	0.00
30/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	0	0	0	0	0.00
30/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	0	0	0	0	0.00
30/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2011	IGOV On 02-February-12			Index Future	167.42	167.4150	167.4220	167.4150	508.00
30/12/2011	IGOV On 03-May-12			Index Future	169.82	169.8140	169.8190	169.8140	0.00
30/12/2011	ILBI On 02-February-12			Index Future	454.41	454.3890	454.4130	454.3890	88.00
30/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	101.00
30/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	0.00
30/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.56	94.4400	94.4400	94.4400	2,390.00
30/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	0.00
30/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	0.00
30/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.54	94.4600	94.4600	94.4600	2,890.00
30/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	44,760.00
30/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.71	94.2800	94.2900	94.2800	990.00
30/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.96	94.0300	94.0400	94.0300	790.00
30/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.23	93.7700	93.7700	93.7700	1,250.00
30/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2011	JBAF On 18-December-13			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
30/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
30/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
30/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
30/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
30/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
30/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
30/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
30/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
30/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
30/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
30/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
30/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
30/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
30/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
30/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
30/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
30/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
30/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
30/12/2011	OTH1 On 02-February-12			Index Future	368.84	368.0070	368.8350	368.0070	0.00
30/12/2011	R157 On 02-February-12			Bond Future	6.76	126.4871	126.6009	126.4871	10,866.00
30/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	6008	6	6	6	0.00
30/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	6175	6	6	6	0.00
30/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5841	6	6	6	0.00
30/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	310	0	0	0	0.00
30/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	21	0	0	0	130.00
30/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	1275	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
30/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	85	0	0	0	3,960.00
30/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	211	0	0	0	1,320.00
30/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	440	0	0	0	0.00
30/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1697	2	2	2	0.00
30/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	133	0	0	0	3,960.00
30/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	822	1	1	1	1,320.00
30/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1310	1	1	1	0.00
30/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	238	0	0	0	130.00
30/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	1907	2	2	2	0.00
30/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1050	1	1	1	0.00
30/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	2754	3	3	3	0.00
30/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R157 On 03-May-12			Bond Future	6.84	121.4910	121.6068	121.4910	0.00
30/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4650	5	5	5	0.00
30/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4796	5	5	5	0.00
30/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	4506	4	5	4	0.00
30/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	120	0	0	0	0.00
30/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	95	0	0	0	0.00
30/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	107	0	0	0	0.00
30/12/2011	R157 On 02-August-12			Bond Future	6.91	123.3345	123.4478	123.3345	0.00
30/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3861	4	4	4	0.00
30/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3745	4	4	4	0.00
30/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3975	4	4	4	0.00
30/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	542	1	1	1	0.00
30/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	608	1	1	1	0.00
30/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	576	1	1	1	0.00
30/12/2011	R157 On 01-November-12			Bond Future	6.98	118.4155	118.5365	118.4155	0.00
30/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	1961	2	2	2	0.00
30/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1889	2	2	2	0.00
30/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	2036	2	2	2	0.00
30/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	1842	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
30/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	1976	2	2	2	0.00
30/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	1908	2	2	2	0.00
30/12/2011	R186 On 02-February-12			Bond Future	8.50	117.7530	118.0422	117.7530	27,833.00
30/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	5150	5	5	5	0.00
30/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	5507	5	6	5	0.00
30/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	4802	5	5	5	0.00
30/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	220	0	0	0	6,000.00
30/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	1	0	0	0	6,000.00
30/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	34372	34	34	34	0.00
30/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	106146	106	106	106	0.00
30/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	554	1	1	1	100.00
30/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	5384	6	5	6	0.00
30/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	18171	18	18	18	0.00
30/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	722	1	1	1	0.00
30/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	7564	8	8	8	0.00
30/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	545	1	1	1	0.00
30/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	628	1	1	1	100.00
30/12/2011	R186 On 03-May-12			Bond Future	8.59	119.4360	119.7287	119.4360	0.00
30/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	6409	6	6	6	0.00
30/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	6131	6	6	6	0.00
30/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	6692	6	7	6	0.00
30/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	2559	3	3	3	0.00
30/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	2873	3	3	3	0.00
30/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	2712	3	3	3	0.00
30/12/2011	R186 On 02-August-12			Bond Future	8.66	115.9592	116.2554	115.9592	0.00
30/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	5877	6	6	6	0.00
30/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	6116	6	6	6	0.00
30/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	5649	5	6	5	0.00
30/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	5326	5	5	5	0.00
30/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	4902	5	5	5	0.00
30/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5107	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
30/12/2011	R186 On	01-November-12			Bond Future	8.74	117.7334	118.0417	117.7334	0.00
30/12/2011	R186 On	01-November-12	8.75	Call	Bond Future	6537	6	7	6	0.00
30/12/2011	R186 On	01-November-12	8.80	Call	Bond Future	6765	7	7	7	0.00
30/12/2011	R186 On	01-November-12	8.70	Call	Bond Future	6321	6	6	6	0.00
30/12/2011	R186 On	01-November-12	8.70	Put	Bond Future	6693	7	7	7	0.00
30/12/2011	R186 On	01-November-12	8.80	Put	Bond Future	6255	6	6	6	0.00
30/12/2011	R186 On	01-November-12	8.75	Put	Bond Future	6466	7	6	7	0.00
30/12/2011	R189 On	02-February-12			Bond Future	218.89	218.8888	218.8910	218.8888	0.00
30/12/2011	R189 On	02-February-12	218.00	Call	Bond Future	891	1	1	1	0.00
30/12/2011	R189 On	02-February-12	217.95	Call	Bond Future	941	1	1	1	0.00
30/12/2011	R189 On	02-February-12	218.05	Call	Bond Future	841	1	1	1	0.00
30/12/2011	R189 On	02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R189 On	02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R189 On	02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R197 On	02-February-12			Bond Future	246.67	246.6516	246.6701	246.6516	965.00
30/12/2011	R197 On	02-February-12	237.00	Call	Bond Future	9670	10	10	10	0.00
30/12/2011	R197 On	02-February-12	237.05	Call	Bond Future	9620	10	10	10	0.00
30/12/2011	R197 On	02-February-12	236.95	Call	Bond Future	9720	10	10	10	0.00
30/12/2011	R197 On	02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R197 On	02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R197 On	02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R201 On	02-February-12			Bond Future	6.27	107.4874	107.5574	107.4874	3,124.00
30/12/2011	R201 On	02-February-12	8.25	Call	Bond Future	5172	5	5	5	0.00
30/12/2011	R201 On	02-February-12	8.30	Call	Bond Future	5299	5	5	5	0.00
30/12/2011	R201 On	02-February-12	8.20	Call	Bond Future	5046	5	5	5	0.00
30/12/2011	R201 On	02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R201 On	02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R201 On	02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R201 On	03-May-12			Bond Future	6.32	109.0258	109.0974	109.0258	0.00
30/12/2011	R201 On	03-May-12	7.75	Call	Bond Future	3529	3	4	3	0.00
30/12/2011	R201 On	03-May-12	7.80	Call	Bond Future	3639	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
30/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3419	3	3	3	0.00
30/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	79	0	0	0	0.00
30/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	62	0	0	0	0.00
30/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	70	0	0	0	0.00
30/12/2011	R201 On 02-August-12			Bond Future	6.34	106.2713	106.3408	106.2713	0.00
30/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2916	3	3	3	0.00
30/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2828	3	3	3	0.00
30/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	3003	3	3	3	0.00
30/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	332	0	0	0	0.00
30/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	375	0	0	0	0.00
30/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	354	0	0	0	0.00
30/12/2011	R201 On 01-November-12			Bond Future	6.36	107.8991	107.9737	107.8991	0.00
30/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1614	2	2	2	0.00
30/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1560	2	2	2	0.00
30/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1671	2	2	2	0.00
30/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1279	1	1	1	0.00
30/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1369	1	1	1	0.00
30/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1322	1	1	1	0.00
30/12/2011	R202 On 02-February-12			Bond Future	186.29	186.2786	186.2931	186.2786	35,872.00
30/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	9293	9	9	9	0.00
30/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	9243	9	9	9	0.00
30/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	9343	9	9	9	0.00
30/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R203 On 02-February-12			Bond Future	7.40	106.9810	107.1290	106.9810	3,586.00
30/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	6038	6	6	6	0.00
30/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	6251	6	6	6	0.00
30/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5824	6	6	6	0.00
30/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	202	0	0	0	2,640.00
30/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	500	0	1	0	880.00
30/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	782	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
30/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2674	3	3	3	0.00
30/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	154	0	0	0	2,640.00
30/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1000	1	1	1	880.00
30/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	1416	2	1	2	0.00
30/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	5	0	0	0	0.00
30/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	2296	2	2	2	0.00
30/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	2	0	0	0	0.00
30/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	4	0	0	0	0.00
30/12/2011	R203 On 03-May-12			Bond Future	7.49	104.3549	104.5011	104.3549	0.00
30/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5684	6	6	6	0.00
30/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	5503	5	6	5	0.00
30/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5866	6	6	6	0.00
30/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	249	0	0	0	0.00
30/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	301	0	0	0	0.00
30/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	274	0	0	0	0.00
30/12/2011	R203 On 02-August-12			Bond Future	7.57	105.9382	106.0824	105.9382	0.00
30/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4895	5	5	5	0.00
30/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4744	5	5	5	0.00
30/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	5042	5	5	5	0.00
30/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	975	1	1	1	0.00
30/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1082	1	1	1	0.00
30/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1031	1	1	1	0.00
30/12/2011	R203 On 01-November-12			Bond Future	7.65	103.3994	103.5533	103.3994	0.00
30/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2968	3	3	3	0.00
30/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	3079	3	3	3	0.00
30/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2863	3	3	3	0.00
30/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	2673	3	3	3	0.00
30/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2485	3	2	3	0.00
30/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	2576	3	3	3	0.00
30/12/2011	R204 On 02-February-12			Bond Future	7.68	102.5483	102.7449	102.5483	3,543.00
30/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	6764	7	7	7	0.00
30/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	7005	7	7	7	0.00
30/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	6522	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
30/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	701	1	1	1	0.00
30/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	316	0	0	0	540.00
30/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	2178	2	2	2	0.00
30/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	467	1	0	1	540.00
30/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	1637	2	2	2	0.00
30/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	12	0	0	0	0.00
30/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	2609	3	3	3	0.00
30/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	7	0	0	0	0.00
30/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	10	0	0	0	0.00
30/12/2011	R204 On 03-May-12			Bond Future	7.77	104.0177	104.2179	104.0177	0.00
30/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	5542	5	6	5	0.00
30/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	5735	6	6	6	0.00
30/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	5347	5	5	5	0.00
30/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	684	1	1	1	0.00
30/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	589	1	1	1	0.00
30/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	637	1	1	1	0.00
30/12/2011	R204 On 02-August-12			Bond Future	7.85	101.5652	101.7635	101.5652	0.00
30/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4754	5	5	5	0.00
30/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4919	5	5	5	0.00
30/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	4592	4	5	4	0.00
30/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	1658	2	2	2	0.00
30/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1507	2	2	2	0.00
30/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1581	2	2	2	0.00
30/12/2011	R204 On 01-November-12			Bond Future	7.93	103.1211	103.3268	103.1211	0.00
30/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3576	3	4	3	0.00
30/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3454	3	3	3	0.00
30/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3706	4	4	4	0.00
30/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3143	3	3	3	0.00
30/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3368	3	3	3	0.00
30/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3251	3	3	3	0.00
30/12/2011	R206 On 02-February-12			Bond Future	6.04	103.0533	103.0936	103.0533	300.00
30/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3509	3	4	3	0.00
30/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3596	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
30/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3421	3	3	3	0.00
30/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R206 On 03-May-12			Bond Future	6.09	104.5303	104.5704	104.5303	0.00
30/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2278	2	2	2	0.00
30/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	2205	2	2	2	0.00
30/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2351	2	2	2	0.00
30/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	35	0	0	0	0.00
30/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	45	0	0	0	0.00
30/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	40	0	0	0	0.00
30/12/2011	R206 On 02-August-12			Bond Future	6.08	102.3508	102.3880	102.3508	0.00
30/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1831	2	2	2	0.00
30/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1779	2	2	2	0.00
30/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1884	2	2	2	0.00
30/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	226	0	0	0	0.00
30/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	255	0	0	0	0.00
30/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	240	0	0	0	0.00
30/12/2011	R206 On 01-November-12			Bond Future	6.04	103.9194	103.9607	103.9194	0.00
30/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	927	1	1	1	0.00
30/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	958	1	1	1	0.00
30/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	898	1	1	1	0.00
30/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1004	1	1	1	0.00
30/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	949	1	1	1	0.00
30/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	975	1	1	1	0.00
30/12/2011	R207 On 02-February-12			Bond Future	7.93	96.3482	96.5293	96.3482	43,515.00
30/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	5873	6	6	6	0.00
30/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	6130	6	6	6	0.00
30/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	5615	5	6	5	0.00
30/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	127	0	0	0	1,920.00
30/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	445	0	0	0	640.00
30/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	854	1	1	1	0.00
30/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	3348	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
30/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	158	0	0	0	1,920.00
30/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	1280	1	1	1	640.00
30/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2019	2	2	2	0.00
30/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	21	0	0	0	0.00
30/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	3455	4	3	4	0.00
30/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	13	0	0	0	0.00
30/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	17	0	0	0	0.00
30/12/2011	R207 On 03-May-12			Bond Future	8.02	97.7283	97.9152	97.7283	0.00
30/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	4946	5	5	5	0.00
30/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	5142	5	5	5	0.00
30/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	4753	5	5	5	0.00
30/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1084	1	1	1	0.00
30/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	951	1	1	1	0.00
30/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1016	1	1	1	0.00
30/12/2011	R207 On 02-August-12			Bond Future	8.10	95.5731	95.7545	95.5731	0.00
30/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	5145	5	5	5	0.00
30/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	5320	5	5	5	0.00
30/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	4972	5	5	5	0.00
30/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	1842	2	2	2	0.00
30/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	1679	2	2	2	0.00
30/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	1759	2	2	2	0.00
30/12/2011	R207 On 01-November-12			Bond Future	8.18	97.0405	97.2270	97.0405	0.00
30/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3901	4	4	4	0.00
30/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3769	4	4	4	0.00
30/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	4040	4	4	4	0.00
30/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	3440	4	3	4	0.00
30/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	3686	4	4	4	0.00
30/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	3559	4	4	4	0.00
30/12/2011	R208 On 02-February-12			Bond Future	7.96	94.4880	94.6463	94.4880	14,084.00
30/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	6102	6	6	6	0.00
30/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	6377	6	6	6	0.00
30/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	5826	6	6	6	0.00
30/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	149	0	0	0	2,880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	450	0	0	0	960.00
30/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	897	1	1	1	0.00
30/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	3653	4	4	4	0.00
30/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	127	0	0	0	2,880.00
30/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	1245	1	1	1	960.00
30/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2033	2	2	2	0.00
30/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	19	0	0	0	0.00
30/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	3305	3	3	3	0.00
30/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	11	0	0	0	0.00
30/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	15	0	0	0	0.00
30/12/2011	R208 On 03-May-12			Bond Future	8.04	92.4425	92.6087	92.4425	0.00
30/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	6235	6	6	6	0.00
30/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	6014	6	6	6	0.00
30/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	6453	6	6	6	0.00
30/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	682	1	1	1	0.00
30/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	793	1	1	1	0.00
30/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	739	1	1	1	0.00
30/12/2011	R208 On 02-August-12			Bond Future	8.11	93.8484	94.0107	93.8484	0.00
30/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	5517	5	6	5	0.00
30/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	5332	5	5	5	0.00
30/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5705	6	6	6	0.00
30/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	1825	2	2	2	0.00
30/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2004	2	2	2	0.00
30/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	1912	2	2	2	0.00
30/12/2011	R208 On 01-November-12			Bond Future	8.19	91.8890	92.0586	91.8890	0.00
30/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	4039	4	4	4	0.00
30/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	4190	4	4	4	0.00
30/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3896	4	4	4	0.00
30/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	3834	4	4	4	0.00
30/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	3564	4	4	4	0.00
30/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	3695	4	4	4	0.00
30/12/2011	R209 On 02-February-12			Bond Future	8.86	76.1534	76.3953	76.1534	2,916.00
30/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	2467	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
30/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	2247	2	2	2	0.00
30/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	2699	3	3	3	0.00
30/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1221	1	1	1	0.00
30/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	1533	2	2	2	0.00
30/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	1369	1	1	1	0.00
30/12/2011	R209 On 03-May-12			Bond Future	8.93	74.1009	74.3472	74.1009	0.00
30/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	3872	4	4	4	0.00
30/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	4074	4	4	4	0.00
30/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	3678	4	4	4	0.00
30/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	3524	4	4	4	0.00
30/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3157	3	3	3	0.00
30/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	3335	3	3	3	0.00
30/12/2011	R209 On 02-August-12			Bond Future	9.00	75.2231	75.4740	75.2231	0.00
30/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	5812	6	6	6	0.00
30/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	6019	6	6	6	0.00
30/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	5607	5	6	5	0.00
30/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4078	4	4	4	0.00
30/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	3759	4	4	4	0.00
30/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	3916	4	4	4	0.00
30/12/2011	R209 On 01-November-12			Bond Future	9.06	73.2318	73.4870	73.2318	0.00
30/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	5227	5	5	5	0.00
30/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	5051	5	5	5	0.00
30/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	5414	5	5	5	0.00
30/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	5512	6	6	6	0.00
30/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	5910	6	6	6	0.00
30/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	5704	6	6	6	0.00
30/12/2011	R210 On 02-February-12			Bond Future	139.97	139.9581	139.9689	139.9581	755.00
30/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	8969	9	9	9	0.00
30/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	8919	9	9	9	0.00
30/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	9019	9	9	9	0.00
30/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R210 On 02-February-12	131.00	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
30/12/2011	R211 On 02-February-12			Bond Future	116.77	116.7622	116.7666	116.7622	480.00
30/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	6267	6	6	6	0.00
30/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	6317	6	6	6	0.00
30/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	6217	6	6	6	0.00
30/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R212 On 02-February-12			Bond Future	113.17	113.1567	113.1651	113.1567	2,677.00
30/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	4665	5	5	5	0.00
30/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	4615	5	5	5	0.00
30/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	4715	5	5	5	0.00
30/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
30/12/2011	R213 On 02-February-12			Bond Future	8.87	85.7358	86.0205	85.7358	487.00
30/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	2444	2	2	2	0.00
30/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	2678	3	3	3	0.00
30/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	2223	2	2	2	0.00
30/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	1608	2	2	2	0.00
30/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	1284	1	1	1	0.00
30/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	1438	2	1	2	0.00
30/12/2011	R213 On 03-May-12			Bond Future	8.95	83.4273	83.7156	83.4273	0.00
30/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	4925	5	5	5	0.00
30/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	4702	5	5	5	0.00
30/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	5153	5	5	5	0.00
30/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	2485	3	2	3	0.00
30/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	2783	3	3	3	0.00
30/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	2630	3	3	3	0.00
30/12/2011	R213 On 02-August-12			Bond Future	9.02	84.6884	84.9804	84.6884	0.00
30/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	5805	6	6	6	0.00
30/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	6016	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
30/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	5598	5	6	5	0.00
30/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4244	4	4	4	0.00
30/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	3916	4	4	4	0.00
30/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4076	4	4	4	0.00
30/12/2011	R213 On 01-November-12			Bond Future	9.10	82.4501	82.7454	82.4501	0.00
30/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	5159	5	5	5	0.00
30/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	5339	5	5	5	0.00
30/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	4982	5	5	5	0.00
30/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6110	6	6	6	0.00
30/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	5697	6	6	6	0.00
30/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	5901	6	6	6	0.00
30/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00