



Derivatives Weekly Statistics Report

From: 14/11/2011 To: 17/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	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
14/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	AL7T On 02-February-12			Index Future	410.39	411.9460	410.3850	411.9460	16.00
14/11/2011	AL7T On 03-May-12			Index Future	416.36	417.8890	416.3550	417.8890	0.00
14/11/2011	ALBI On 02-February-12			Index Future	374.57	376.1400	374.5730	376.1400	1,044.00
14/11/2011	ALBI On 03-May-12			Index Future	380.02	381.5670	380.0220	381.5670	0.00
14/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	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
14/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	CAAK On 19-December-11			Can-Do Future	0.11	0.0860	0.1059	0.0860	12,659.00
14/11/2011	CAAL On 19-December-11			Can-Do Future	0.10	0.0817	0.0993	0.0817	18,519.00
14/11/2011	CAAM On 19-December-11			Can-Do Future	0.19	0.1759	0.1869	0.1759	12,423.00
14/11/2011	CAAN On 30-March-12			Can-Do Future	0.37	0.3452	0.3699	0.3452	100,000.00
14/11/2011	CAAO On 30-March-12			Can-Do Future	0.14	0.1620	0.1385	0.1620	100,000.00
14/11/2011	CAAP On 19-December-11			Can-Do Future	0.22	0.2336	0.2150	0.2336	12,346.00
14/11/2011	CAAR On 19-December-11			Can-Do Future	0.10	0.1067	0.1036	0.1067	18,750.00
14/11/2011	CAAS On 31-January-12			Can-Do Future	0.08	0.0661	0.0771	0.0661	12,500.00
14/11/2011	CAAT On 29-February-12			Can-Do Future	0.07	0.0589	0.0681	0.0589	12,500.00
14/11/2011	CAAU On 31-January-12			Can-Do Future	0.08	0.0922	0.0829	0.0922	19,481.00
14/11/2011	CAAV On 29-February-12			Can-Do Future	0.11	0.1210	0.1089	0.1210	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
14/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	GOVI On 02-February-12			GOVI	375.91	377.3550	375.9070	377.3550	155.00
14/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	69070	8	7	8	0.00
14/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	68970	8	7	8	0.00
14/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	69170	8	7	8	0.00
14/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
14/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
14/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
14/11/2011	GOVI On 03-May-12			GOVI	381.38	382.7990	381.3750	382.7990	0.00
14/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	1	0	1	0.00
14/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	1	0	1	0.00
14/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	1	0	1	0.00
14/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	6150	0	1	0	0.00
14/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	6350	0	1	0	0.00
14/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	6250	0	1	0	0.00
14/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2011	IGOV On 02-February-12			Index Future	164.16	164.1900	164.1630	164.1900	103.00
14/11/2011	IGOV On 03-May-12			Index Future	166.55	166.5590	166.5510	166.5590	0.00
14/11/2011	ILBI On 02-February-12			Index Future	445.21	444.5560	445.2050	444.5560	88.00
14/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
14/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	1,700.00
14/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	5,541.00
14/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.56	94.4600	94.4400	94.4600	101.00
14/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.47	94.5500	94.5300	94.5500	0.00
14/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.45	94.5800	94.5500	94.5800	2,340.00
14/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.42	94.6100	94.5800	94.6100	0.00
14/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.45	94.5800	94.5500	94.5800	2,890.00
14/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.56	94.4900	94.4400	94.4900	44,760.00
14/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.72	94.3600	94.2800	94.3600	990.00
14/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.90	94.1800	94.1000	94.1800	790.00
14/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.12	93.9600	93.8800	93.9600	1,250.00
14/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.36	93.7100	93.6400	93.7100	0.00
14/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
14/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
14/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
14/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	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
14/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
14/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
14/11/2011	OTH1 On 02-February-12			Index Future	367.09	369.2410	367.0860	369.2410	0.00
14/11/2011	R157 On 02-February-12			Bond Future	6.74	126.9361	126.6508	126.9361	16,684.00
14/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6062	6	6	6	0.00
14/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	6228	7	6	7	0.00
14/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	5896	6	6	6	0.00
14/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	625	1	1	1	0.00
14/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	136	0	0	0	130.00
14/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1586	2	2	2	0.00
14/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	294	0	0	0	3,960.00
14/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	495	1	0	1	1,320.00
14/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	775	1	1	1	0.00
14/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	1965	2	2	2	0.00
14/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	351	0	0	0	3,960.00
14/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1107	1	1	1	1,320.00
14/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1544	1	2	1	0.00
14/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	499	0	0	0	130.00
14/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	2066	2	2	2	0.00
14/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1315	1	1	1	130.00
14/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2819	3	3	3	0.00
14/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	5	0	0	0	0.00
14/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	3	0	0	0	0.00
14/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	4	0	0	0	0.00
14/11/2011	R157 On 03-May-12			Bond Future	6.82	121.9616	121.6862	121.9616	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
14/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	4780	5	5	5	0.00
14/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	4639	5	5	5	0.00
14/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	4923	5	5	5	0.00
14/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	143	0	0	0	0.00
14/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	174	0	0	0	0.00
14/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	157	0	0	0	0.00
14/11/2011	R157 On 02-August-12			Bond Future	6.90	123.7484	123.4784	123.7484	0.00
14/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	3996	4	4	4	0.00
14/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	3885	4	4	4	0.00
14/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4107	4	4	4	0.00
14/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	644	1	1	1	0.00
14/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	717	1	1	1	0.00
14/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	680	1	1	1	0.00
14/11/2011	R157 On 01-November-12			Bond Future	6.99	118.7535	118.5084	118.7535	0.00
14/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2072	2	2	2	0.00
14/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2146	2	2	2	0.00
14/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	2000	2	2	2	0.00
14/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	2115	2	2	2	0.00
14/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1980	2	2	2	0.00
14/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	2047	2	2	2	0.00
14/11/2011	R186 On 02-February-12			Bond Future	8.51	118.8027	117.9862	118.8027	24,262.00
14/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	6093	7	6	7	0.00
14/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	6405	7	6	7	0.00
14/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	5788	6	6	6	0.00
14/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	910	1	1	1	6,000.00
14/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	58	0	0	0	6,000.00
14/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	34316	35	34	35	0.00
14/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	106090	107	106	107	0.00
14/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1504	2	2	2	100.00
14/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6390	6	6	6	0.00
14/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	18284	17	18	17	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
14/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1764	2	2	2	0.00
14/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	8310	8	8	8	0.00
14/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1499	1	1	1	0.00
14/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1627	1	2	1	100.00
14/11/2011	R186 On 03-May-12			Bond Future	8.59	120.5114	119.7012	120.5114	0.00
14/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	6850	7	7	7	0.00
14/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	7123	8	7	8	0.00
14/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	6581	7	7	7	0.00
14/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3350	3	3	3	0.00
14/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3018	3	3	3	0.00
14/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3181	3	3	3	0.00
14/11/2011	R186 On 02-August-12			Bond Future	8.67	116.9872	116.1745	116.9872	0.00
14/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6130	7	6	7	0.00
14/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6362	7	6	7	0.00
14/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	5901	6	6	6	0.00
14/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5659	5	6	5	0.00
14/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5229	5	5	5	0.00
14/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5441	5	5	5	0.00
14/11/2011	R186 On 01-November-12			Bond Future	8.76	118.7064	117.9006	118.7064	0.00
14/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	6793	7	7	7	0.00
14/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6575	7	7	7	0.00
14/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7014	7	7	7	0.00
14/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6645	6	7	6	0.00
14/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7088	7	7	7	0.00
14/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6864	7	7	7	0.00
14/11/2011	R189 On 02-February-12			Bond Future	218.75	218.7735	218.7500	218.7735	0.00
14/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	750	1	1	1	0.00
14/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	700	1	1	1	0.00
14/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	800	1	1	1	0.00
14/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R197 On 02-February-12			Bond Future	242.15	242.1653	242.1547	242.1653	418.00
14/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	5155	5	5	5	0.00
14/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	5205	5	5	5	0.00
14/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5105	5	5	5	0.00
14/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R201 On 02-February-12			Bond Future	6.33	107.6193	107.4013	107.6193	3,124.00
14/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5017	5	5	5	0.00
14/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5143	5	5	5	0.00
14/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4890	5	5	5	0.00
14/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
14/11/2011	R201 On 03-May-12			Bond Future	6.37	109.1739	108.9642	109.1739	0.00
14/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3437	4	3	4	0.00
14/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3330	4	3	4	0.00
14/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3544	4	4	4	0.00
14/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	100	0	0	0	0.00
14/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	123	0	0	0	0.00
14/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	111	0	0	0	0.00
14/11/2011	R201 On 02-August-12			Bond Future	6.42	106.3632	106.1615	106.3632	0.00
14/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	2831	3	3	3	0.00
14/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2749	3	3	3	0.00
14/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	2915	3	3	3	0.00
14/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	423	0	0	0	0.00
14/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	475	0	0	0	0.00
14/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	448	0	0	0	0.00
14/11/2011	R201 On 01-November-12			Bond Future	6.47	107.9212	107.7400	107.9212	0.00
14/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1513	2	2	2	0.00
14/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1567	2	2	2	0.00
14/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1459	2	1	2	0.00
14/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1501	1	2	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
14/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1408	1	1	1	0.00
14/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1455	1	1	1	0.00
14/11/2011	R202 On 02-February-12			Bond Future	181.05	180.4838	181.0539	180.4838	34,606.00
14/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4054	3	4	3	0.00
14/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	4004	3	4	3	0.00
14/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4104	4	4	4	0.00
14/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R203 On 02-February-12			Bond Future	7.46	107.1521	106.8380	107.1521	2,201.00
14/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5818	6	6	6	0.00
14/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	6022	6	6	6	0.00
14/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5615	6	6	6	0.00
14/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	502	1	1	1	2,640.00
14/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	865	1	1	1	880.00
14/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1151	1	1	1	0.00
14/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2794	3	3	3	0.00
14/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	565	1	1	1	2,640.00
14/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1660	2	2	2	880.00
14/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2072	2	2	2	0.00
14/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	87	0	0	0	0.00
14/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2887	3	3	3	0.00
14/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	64	0	0	0	0.00
14/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	75	0	0	0	0.00
14/11/2011	R203 On 03-May-12			Bond Future	7.55	104.5366	104.2311	104.5366	0.00
14/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	5672	6	6	6	0.00
14/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5842	6	6	6	0.00
14/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5503	6	6	6	0.00
14/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	571	1	1	1	0.00
14/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	495	0	0	0	0.00
14/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	532	0	1	0	0.00
14/11/2011	R203 On 02-August-12			Bond Future	7.64	106.0654	105.7688	106.0654	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
14/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5067	5	5	5	0.00
14/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	4927	5	5	5	0.00
14/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5204	5	5	5	0.00
14/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1451	1	1	1	0.00
14/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1579	2	2	2	0.00
14/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1516	1	2	1	0.00
14/11/2011	R203 On 01-November-12			Bond Future	7.75	103.4601	103.1812	103.4601	0.00
14/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3345	4	3	4	0.00
14/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	3241	3	3	3	0.00
14/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3449	4	3	4	0.00
14/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3227	3	3	3	0.00
14/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3423	3	3	3	0.00
14/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3325	3	3	3	0.00
14/11/2011	R204 On 02-February-12			Bond Future	7.78	102.6067	102.1988	102.6067	3,192.00
14/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	6383	7	6	7	0.00
14/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	6162	7	6	7	0.00
14/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	6607	7	7	7	0.00
14/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	155	0	0	0	0.00
14/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	198	0	0	0	0.00
14/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	175	0	0	0	0.00
14/11/2011	R204 On 03-May-12			Bond Future	7.87	104.0895	103.6850	104.0895	0.00
14/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5398	6	5	6	0.00
14/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	5222	6	5	6	0.00
14/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	5576	6	6	6	0.00
14/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	963	1	1	1	0.00
14/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1092	1	1	1	0.00
14/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1026	1	1	1	0.00
14/11/2011	R204 On 02-August-12			Bond Future	7.97	101.5850	101.1847	101.5850	0.00
14/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	4852	5	5	5	0.00
14/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5003	5	5	5	0.00
14/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4704	5	5	5	0.00
14/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2348	2	2	2	0.00
14/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2170	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
14/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2257	2	2	2	0.00
14/11/2011	R204 On 01-November-12			Bond Future	8.07	103.0686	102.6876	103.0686	0.00
14/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3842	4	4	4	0.00
14/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3962	4	4	4	0.00
14/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3724	4	4	4	0.00
14/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4277	4	4	4	0.00
14/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	4038	4	4	4	0.00
14/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	4156	4	4	4	0.00
14/11/2011	R206 On 02-February-12			Bond Future	6.16	103.0789	102.8720	103.0789	0.00
14/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3287	3	3	3	0.00
14/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3375	4	3	4	0.00
14/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3200	3	3	3	0.00
14/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
14/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R206 On 03-May-12			Bond Future	6.21	104.5672	104.3699	104.5672	0.00
14/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2097	2	2	2	0.00
14/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2169	2	2	2	0.00
14/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2027	2	2	2	0.00
14/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	68	0	0	0	0.00
14/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	54	0	0	0	0.00
14/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	60	0	0	0	0.00
14/11/2011	R206 On 02-August-12			Bond Future	6.26	102.3343	102.1435	102.3343	0.00
14/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1649	2	2	2	0.00
14/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1599	2	2	2	0.00
14/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1700	2	2	2	0.00
14/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	286	0	0	0	0.00
14/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	320	0	0	0	0.00
14/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	303	0	0	0	0.00
14/11/2011	R206 On 01-November-12			Bond Future	6.30	103.8323	103.6629	103.8323	0.00
14/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	738	1	1	1	0.00
14/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	712	1	1	1	0.00
14/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	766	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
14/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	1055	1	1	1	0.00
14/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	1115	1	1	1	0.00
14/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	1084	1	1	1	0.00
14/11/2011	R207 On 02-February-12			Bond Future	8.04	96.2691	95.8917	96.2691	37,663.00
14/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	5431	6	5	6	0.00
14/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	5665	6	6	6	0.00
14/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	5197	6	5	6	0.00
14/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	357	0	0	0	1,920.00
14/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	761	1	1	1	640.00
14/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1161	1	1	1	0.00
14/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3235	4	3	4	0.00
14/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	683	1	1	1	1,920.00
14/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2225	2	2	2	640.00
14/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	2973	3	3	3	0.00
14/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	241	0	0	0	0.00
14/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4323	4	4	4	0.00
14/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	185	0	0	0	0.00
14/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	212	0	0	0	0.00
14/11/2011	R207 On 03-May-12			Bond Future	8.13	97.6569	97.2903	97.6569	0.00
14/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	4820	5	5	5	0.00
14/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	4646	5	5	5	0.00
14/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	4997	5	5	5	0.00
14/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1431	1	1	1	0.00
14/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1602	2	2	2	0.00
14/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1515	1	2	1	0.00
14/11/2011	R207 On 02-August-12			Bond Future	8.23	95.4506	95.0842	95.4506	0.00
14/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5111	5	5	5	0.00
14/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5272	6	5	6	0.00
14/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	4952	5	5	5	0.00
14/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2492	2	2	2	0.00
14/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2302	2	2	2	0.00
14/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2396	2	2	2	0.00
14/11/2011	R207 On 01-November-12			Bond Future	8.33	96.8492	96.4989	96.8492	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
14/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4056	4	4	4	0.00
14/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4185	4	4	4	0.00
14/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3929	4	4	4	0.00
14/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4574	4	5	4	0.00
14/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4314	4	4	4	0.00
14/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4442	4	4	4	0.00
14/11/2011	R208 On 02-February-12			Bond Future	8.09	94.2998	93.8343	94.2998	18,281.00
14/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	5489	6	5	6	0.00
14/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	5739	6	6	6	0.00
14/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	5240	6	5	6	0.00
14/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	366	0	0	0	2,880.00
14/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	720	1	1	1	960.00
14/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1137	1	1	1	0.00
14/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	3366	4	3	4	0.00
14/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	652	1	1	1	2,880.00
14/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2297	2	2	2	960.00
14/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3115	3	3	3	0.00
14/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	245	0	0	0	0.00
14/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4334	4	4	4	0.00
14/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	185	0	0	0	0.00
14/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	214	0	0	0	0.00
14/11/2011	R208 On 03-May-12			Bond Future	8.18	92.2647	91.8046	92.2647	0.00
14/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	5822	6	6	6	0.00
14/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6024	6	6	6	0.00
14/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	5620	6	6	6	0.00
14/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1204	1	1	1	0.00
14/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1058	1	1	1	0.00
14/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1130	1	1	1	0.00
14/11/2011	R208 On 02-August-12			Bond Future	8.26	93.6172	93.1626	93.6172	0.00
14/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5269	6	5	6	0.00
14/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5099	5	5	5	0.00
14/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5442	6	5	6	0.00
14/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2410	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
14/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2619	2	3	2	0.00
14/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2512	2	3	2	0.00
14/11/2011	R208 On 01-November-12			Bond Future	8.35	91.5960	91.1475	91.5960	0.00
14/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	3914	4	4	4	0.00
14/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3779	4	4	4	0.00
14/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4052	4	4	4	0.00
14/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4338	4	4	4	0.00
14/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4628	4	5	4	0.00
14/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4481	4	4	4	0.00
14/11/2011	R209 On 02-February-12			Bond Future	8.94	76.4423	75.7273	76.4423	2,584.00
14/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3040	3	3	3	0.00
14/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2850	3	3	3	0.00
14/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3236	4	3	4	0.00
14/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2426	2	2	2	0.00
14/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2804	3	3	3	0.00
14/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2610	2	3	2	0.00
14/11/2011	R209 On 03-May-12			Bond Future	9.02	74.4013	73.6882	74.4013	0.00
14/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	3954	4	4	4	0.00
14/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3769	4	4	4	0.00
14/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4140	5	4	5	0.00
14/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3882	4	4	4	0.00
14/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4274	4	4	4	0.00
14/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4076	4	4	4	0.00
14/11/2011	R209 On 02-August-12			Bond Future	9.09	75.4892	74.7705	75.4892	0.00
14/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5627	6	6	6	0.00
14/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5812	6	6	6	0.00
14/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5444	6	5	6	0.00
14/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4618	4	5	4	0.00
14/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4255	4	4	4	0.00
14/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4434	4	4	4	0.00
14/11/2011	R209 On 01-November-12			Bond Future	9.16	73.4494	72.7404	73.4494	0.00
14/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5141	6	5	6	0.00
14/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5313	6	5	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
14/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	4968	5	5	5	0.00
14/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6573	6	7	6	0.00
14/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6158	6	6	6	0.00
14/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6364	6	6	6	0.00
14/11/2011	R210 On 02-February-12			Bond Future	135.41	135.9541	135.4098	135.9541	750.00
14/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	4410	5	4	5	0.00
14/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	4460	5	4	5	0.00
14/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	4360	5	4	5	0.00
14/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R211 On 02-February-12			Bond Future	114.69	114.7031	114.6944	114.7031	480.00
14/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4194	4	4	4	0.00
14/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4244	4	4	4	0.00
14/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4144	4	4	4	0.00
14/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R212 On 02-February-12			Bond Future	111.15	111.1560	111.1511	111.1560	2,677.00
14/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2651	3	3	3	0.00
14/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2601	3	3	3	0.00
14/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2701	3	3	3	0.00
14/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R213 On 02-February-12			Bond Future	8.90	86.5944	85.8226	86.5944	487.00
14/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3469	4	3	4	0.00
14/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3690	4	4	4	0.00
14/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3253	4	3	4	0.00
14/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2836	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
14/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2494	2	2	2	0.00
14/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2661	2	3	2	0.00
14/11/2011	R213 On 03-May-12			Bond Future	8.97	84.3047	83.5284	84.3047	0.00
14/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5423	6	5	6	0.00
14/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5650	6	6	6	0.00
14/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5199	6	5	6	0.00
14/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3467	3	3	3	0.00
14/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3169	3	3	3	0.00
14/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3315	3	3	3	0.00
14/11/2011	R213 On 02-August-12			Bond Future	9.05	85.5379	84.7575	85.5379	0.00
14/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5958	6	6	6	0.00
14/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6175	7	6	7	0.00
14/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5745	6	6	6	0.00
14/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4614	4	5	4	0.00
14/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4298	4	4	4	0.00
14/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4452	4	4	4	0.00
14/11/2011	R213 On 01-November-12			Bond Future	9.13	83.2489	82.4803	83.2489	0.00
14/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5431	6	5	6	0.00
14/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5628	6	6	6	0.00
14/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5232	6	5	6	0.00
14/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6625	6	7	6	0.00
14/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6251	6	6	6	0.00
14/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6438	6	6	6	0.00
14/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
15/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0703 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
15/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	AL7T On 02-February-12			Index Future	408.76	410.3850	408.7580	410.3850	16.00
15/11/2011	AL7T On 03-May-12			Index Future	414.78	416.3550	414.7800	416.3550	0.00
15/11/2011	ALBI On 02-February-12			Index Future	373.29	374.5730	373.2890	374.5730	1,044.00
15/11/2011	ALBI On 03-May-12			Index Future	378.79	380.0220	378.7880	380.0220	0.00
15/11/2011	C157 On 15-September-15			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
15/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	CAAK On 19-December-11			Can-Do Future	0.13	0.1059	0.1331	0.1059	12,659.00
15/11/2011	CAAL On 19-December-11			Can-Do Future	0.13	0.0993	0.1317	0.0993	18,519.00
15/11/2011	CAAM On 19-December-11			Can-Do Future	0.14	0.1869	0.1445	0.1869	12,423.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	CAAN On 30-March-12			Can-Do Future	0.42	0.3699	0.4182	0.3699	100,000.00
15/11/2011	CAAO On 30-March-12			Can-Do Future	0.11	0.1385	0.1053	0.1385	100,000.00
15/11/2011	CAAP On 19-December-11			Can-Do Future	0.17	0.2150	0.1686	0.2150	12,346.00
15/11/2011	CAAR On 19-December-11			Can-Do Future	0.13	0.1036	0.1338	0.1036	18,750.00
15/11/2011	CAAS On 31-January-12			Can-Do Future	0.09	0.0771	0.0910	0.0771	12,500.00
15/11/2011	CAAT On 29-February-12			Can-Do Future	0.08	0.0681	0.0781	0.0681	12,500.00
15/11/2011	CAAU On 31-January-12			Can-Do Future	0.07	0.0829	0.0658	0.0829	19,481.00
15/11/2011	CAAV On 29-February-12			Can-Do Future	0.09	0.1089	0.0885	0.1089	12,987.00
15/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
15/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2011	GOVI On 02-February-12			GOVI	374.51	375.9070	374.5120	375.9070	155.00
15/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	55120	7	6	7	0.00
15/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	55020	7	6	7	0.00
15/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	55220	7	6	7	0.00
15/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
15/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
15/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
15/11/2011	GOVI On 03-May-12			GOVI	380.03	381.3750	380.0290	381.3750	0.00
15/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
15/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	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
15/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
15/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	19610	1	2	1	0.00
15/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	19810	1	2	1	0.00
15/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	19710	1	2	1	0.00
15/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2011	IGOV On 02-February-12			Index Future	164.14	164.1630	164.1370	164.1630	103.00
15/11/2011	IGOV On 03-May-12			Index Future	166.56	166.5510	166.5550	166.5510	0.00
15/11/2011	ILBI On 02-February-12			Index Future	445.21	445.2050	445.2050	445.2050	88.00
15/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.56	94.4200	94.4400	94.4200	1,700.00
15/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.56	94.4200	94.4400	94.4200	5,541.00
15/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.54	94.4400	94.4600	94.4400	101.00
15/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.52	94.5300	94.4800	94.5300	0.00
15/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.51	94.5500	94.4900	94.5500	2,340.00
15/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.48	94.5800	94.5200	94.5800	0.00
15/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.49	94.5500	94.5100	94.5500	2,890.00
15/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.67	94.4400	94.3300	94.4400	44,760.00
15/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.89	94.2800	94.1100	94.2800	990.00
15/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.09	94.1000	93.9100	94.1000	790.00
15/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.29	93.8800	93.7100	93.8800	1,250.00
15/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.49	93.6400	93.5100	93.6400	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
15/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
15/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
15/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
15/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
15/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
15/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
15/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
15/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
15/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
15/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
15/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
15/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
15/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
15/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
15/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
15/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
15/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
15/11/2011	OTH1 On 02-February-12			Index Future	366.36	367.0860	366.3560	367.0860	0.00
15/11/2011	R157 On 02-February-12			Bond Future	6.92	126.6508	126.0401	126.6508	12,154.00
15/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	5455	6	5	6	0.00
15/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	5620	6	6	6	0.00
15/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	5290	6	5	6	0.00
15/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	413	1	0	1	0.00
15/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	74	0	0	0	130.00
15/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1193	2	1	2	0.00
15/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	177	0	0	0	3,960.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	318	0	0	0	1,320.00
15/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	528	1	1	1	0.00
15/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	1525	2	2	2	0.00
15/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	522	0	1	0	3,960.00
15/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1470	1	1	1	1,320.00
15/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1978	2	2	2	0.00
15/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	716	0	1	0	130.00
15/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	2560	2	3	2	0.00
15/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1714	1	2	1	65.00
15/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	3368	3	3	3	0.00
15/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	10	0	0	0	0.00
15/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	6	0	0	0	0.00
15/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	8	0	0	0	0.00
15/11/2011	R157 On 03-May-12			Bond Future	7.00	121.6862	121.0886	121.6862	0.00
15/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	4245	5	4	5	0.00
15/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	4383	5	4	5	0.00
15/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	4108	5	4	5	0.00
15/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	240	0	0	0	0.00
15/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	200	0	0	0	0.00
15/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	220	0	0	0	0.00
15/11/2011	R157 On 02-August-12			Bond Future	7.09	123.4784	122.8951	123.4784	0.00
15/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	3558	4	4	4	0.00
15/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	3454	4	3	4	0.00
15/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	3664	4	4	4	0.00
15/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	784	1	1	1	0.00
15/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	870	1	1	1	0.00
15/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	826	1	1	1	0.00
15/11/2011	R157 On 01-November-12			Bond Future	7.19	118.5084	117.9388	118.5084	0.00
15/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	1791	2	2	2	0.00
15/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	1725	2	2	2	0.00
15/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	1858	2	2	2	0.00
15/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	2262	2	2	2	0.00
15/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	2410	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
15/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	2335	2	2	2	0.00
15/11/2011	R186 On 02-February-12			Bond Future	8.55	117.9862	117.6135	117.9862	24,262.00
15/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	5811	6	6	6	0.00
15/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	6117	6	6	6	0.00
15/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	5512	6	6	6	0.00
15/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	823	1	1	1	6,000.00
15/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	49	0	0	0	6,000.00
15/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	33943	34	34	34	0.00
15/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	105717	106	106	106	0.00
15/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1379	2	1	2	100.00
15/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6638	6	7	6	0.00
15/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	18648	18	19	18	0.00
15/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1861	2	2	2	0.00
15/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	8595	8	9	8	0.00
15/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1583	1	2	1	0.00
15/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1717	2	2	2	100.00
15/11/2011	R186 On 03-May-12			Bond Future	8.63	119.7012	119.3448	119.7012	0.00
15/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	6610	7	7	7	0.00
15/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	6347	7	6	7	0.00
15/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	6879	7	7	7	0.00
15/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3130	3	3	3	0.00
15/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3473	3	3	3	0.00
15/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3297	3	3	3	0.00
15/11/2011	R186 On 02-August-12			Bond Future	8.71	116.1745	115.8338	116.1745	0.00
15/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	5935	6	6	6	0.00
15/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6163	6	6	6	0.00
15/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	5710	6	6	6	0.00
15/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5808	6	6	6	0.00
15/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5371	5	5	5	0.00
15/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5587	5	6	5	0.00
15/11/2011	R186 On 01-November-12			Bond Future	8.80	117.9006	117.5753	117.9006	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
15/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	6613	7	7	7	0.00
15/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	6831	7	7	7	0.00
15/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6398	7	6	7	0.00
15/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7236	7	7	7	0.00
15/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6787	7	7	7	0.00
15/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	7009	7	7	7	0.00
15/11/2011	R189 On 02-February-12			Bond Future	219.02	218.7500	219.0172	218.7500	0.00
15/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	1017	1	1	1	0.00
15/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	1067	1	1	1	0.00
15/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	967	1	1	1	0.00
15/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R197 On 02-February-12			Bond Future	242.37	242.1547	242.3714	242.1547	418.00
15/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	5371	5	5	5	0.00
15/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5321	5	5	5	0.00
15/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	5421	5	5	5	0.00
15/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R201 On 02-February-12			Bond Future	6.50	107.4013	106.9348	107.4013	3,124.00
15/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	4551	5	5	5	0.00
15/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	4677	5	5	5	0.00
15/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4425	5	4	5	0.00
15/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
15/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
15/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
15/11/2011	R201 On 03-May-12			Bond Future	6.56	108.9642	108.5096	108.9642	0.00
15/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3029	3	3	3	0.00
15/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3133	4	3	4	0.00
15/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	2927	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
15/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	175	0	0	0	0.00
15/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	144	0	0	0	0.00
15/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	158	0	0	0	0.00
15/11/2011	R201 On 02-August-12			Bond Future	6.62	106.1615	105.7194	106.1615	0.00
15/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	2498	3	2	3	0.00
15/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2420	3	2	3	0.00
15/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	2576	3	3	3	0.00
15/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	527	0	1	0	0.00
15/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	588	0	1	0	0.00
15/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	557	0	1	0	0.00
15/11/2011	R201 On 01-November-12			Bond Future	6.68	107.7400	107.3126	107.7400	0.00
15/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1301	2	1	2	0.00
15/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1253	1	1	1	0.00
15/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1350	2	1	2	0.00
15/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1619	1	2	1	0.00
15/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1723	2	2	2	0.00
15/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1670	1	2	1	0.00
15/11/2011	R202 On 02-February-12			Bond Future	181.05	181.0539	181.0473	181.0539	34,606.00
15/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4047	4	4	4	0.00
15/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	3997	4	4	4	0.00
15/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4097	4	4	4	0.00
15/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R203 On 02-February-12			Bond Future	7.58	106.8380	106.2864	106.8380	2,201.00
15/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5295	6	5	6	0.00
15/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	5496	6	5	6	0.00
15/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5096	6	5	6	0.00
15/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	372	1	0	1	2,640.00
15/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	669	1	1	1	880.00
15/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	912	1	1	1	0.00
15/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2391	3	2	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
15/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	713	1	1	1	2,640.00
15/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1972	2	2	2	880.00
15/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2428	2	2	2	0.00
15/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	119	0	0	0	0.00
15/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	3308	3	3	3	0.00
15/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	90	0	0	0	0.00
15/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	103	0	0	0	0.00
15/11/2011	R203 On 03-May-12			Bond Future	7.67	104.2311	103.6935	104.2311	0.00
15/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	5228	6	5	6	0.00
15/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5065	6	5	6	0.00
15/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5392	6	5	6	0.00
15/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	582	0	1	0	0.00
15/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	670	1	1	1	0.00
15/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	625	1	1	1	0.00
15/11/2011	R203 On 02-August-12			Bond Future	7.77	105.7688	105.2377	105.7688	0.00
15/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	4698	5	5	5	0.00
15/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	4564	5	5	5	0.00
15/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	4830	5	5	5	0.00
15/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1608	1	2	1	0.00
15/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1747	2	2	2	0.00
15/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1678	2	2	2	0.00
15/11/2011	R203 On 01-November-12			Bond Future	7.87	103.1812	102.6623	103.1812	0.00
15/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3078	3	3	3	0.00
15/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3177	3	3	3	0.00
15/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	2979	3	3	3	0.00
15/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3680	3	4	3	0.00
15/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3474	3	3	3	0.00
15/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3577	3	4	3	0.00
15/11/2011	R204 On 02-February-12			Bond Future	7.88	102.1988	101.6825	102.1988	3,192.00
15/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	5909	6	6	6	0.00
15/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	5691	6	6	6	0.00
15/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	6128	7	6	7	0.00
15/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	192	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
15/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	243	0	0	0	0.00
15/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	217	0	0	0	0.00
15/11/2011	R204 On 03-May-12			Bond Future	7.97	103.6850	103.1810	103.6850	0.00
15/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5017	5	5	5	0.00
15/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	5190	6	5	6	0.00
15/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	4847	5	5	5	0.00
15/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1221	1	1	1	0.00
15/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1081	1	1	1	0.00
15/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1149	1	1	1	0.00
15/11/2011	R204 On 02-August-12			Bond Future	8.07	101.1847	100.6884	101.1847	0.00
15/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	4536	5	5	5	0.00
15/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	4681	5	5	5	0.00
15/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4392	5	4	5	0.00
15/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2533	2	3	2	0.00
15/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2345	2	2	2	0.00
15/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2438	2	2	2	0.00
15/11/2011	R204 On 01-November-12			Bond Future	8.17	102.6876	102.2045	102.6876	0.00
15/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3596	4	4	4	0.00
15/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3483	4	3	4	0.00
15/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3711	4	4	4	0.00
15/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	4270	4	4	4	0.00
15/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4519	4	5	4	0.00
15/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	4393	4	4	4	0.00
15/11/2011	R206 On 02-February-12			Bond Future	6.33	102.8720	102.5654	102.8720	0.00
15/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	2981	3	3	3	0.00
15/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3068	3	3	3	0.00
15/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	2893	3	3	3	0.00
15/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R206 On 03-May-12			Bond Future	6.39	104.3699	104.0774	104.3699	0.00
15/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	1834	2	2	2	0.00
15/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	1766	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
15/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	1903	2	2	2	0.00
15/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	80	0	0	0	0.00
15/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	99	0	0	0	0.00
15/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	89	0	0	0	0.00
15/11/2011	R206 On 02-August-12			Bond Future	6.46	102.1435	101.8629	102.1435	0.00
15/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1443	2	1	2	0.00
15/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1397	2	1	2	0.00
15/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1491	2	1	2	0.00
15/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	358	0	0	0	0.00
15/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	398	0	0	0	0.00
15/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	377	0	0	0	0.00
15/11/2011	R206 On 01-November-12			Bond Future	6.53	103.6629	103.3983	103.6629	0.00
15/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	625	1	1	1	0.00
15/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	650	1	1	1	0.00
15/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	602	1	1	1	0.00
15/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	1270	1	1	1	0.00
15/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	1203	1	1	1	0.00
15/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	1236	1	1	1	0.00
15/11/2011	R207 On 02-February-12			Bond Future	8.10	95.8917	95.5498	95.8917	37,663.00
15/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	5121	5	5	5	0.00
15/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	5352	6	5	6	0.00
15/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	4891	5	5	5	0.00
15/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	297	0	0	0	1,920.00
15/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	654	1	1	1	640.00
15/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1018	1	1	1	0.00
15/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	2979	3	3	3	0.00
15/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	769	1	1	1	1,920.00
15/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2424	2	2	2	640.00
15/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	3208	3	3	3	0.00
15/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	277	0	0	0	0.00
15/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4605	4	5	4	0.00
15/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	214	0	0	0	0.00
15/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	244	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
15/11/2011	R207 On 03-May-12			Bond Future	8.19	97.2903	96.9580	97.2903	0.00
15/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	4585	5	5	5	0.00
15/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	4758	5	5	5	0.00
15/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	4416	5	4	5	0.00
15/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1705	2	2	2	0.00
15/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1524	1	2	1	0.00
15/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1612	2	2	2	0.00
15/11/2011	R207 On 02-August-12			Bond Future	8.29	95.0842	94.7617	95.0842	0.00
15/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	4901	5	5	5	0.00
15/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5059	5	5	5	0.00
15/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	4746	5	5	5	0.00
15/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2609	2	3	2	0.00
15/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2411	2	2	2	0.00
15/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2508	2	3	2	0.00
15/11/2011	R207 On 01-November-12			Bond Future	8.39	96.4989	96.1912	96.4989	0.00
15/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	3896	4	4	4	0.00
15/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3772	4	4	4	0.00
15/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4021	4	4	4	0.00
15/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4457	4	4	4	0.00
15/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4725	5	5	5	0.00
15/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4590	4	5	4	0.00
15/11/2011	R208 On 02-February-12			Bond Future	8.15	93.8343	93.4676	93.8343	17,761.00
15/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	5157	5	5	5	0.00
15/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	5403	6	5	6	0.00
15/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	4912	5	5	5	0.00
15/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	301	0	0	0	2,880.00
15/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	612	1	1	1	960.00
15/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	988	1	1	1	0.00
15/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	3088	3	3	3	0.00
15/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	741	1	1	1	2,880.00
15/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2515	2	3	2	960.00
15/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3374	3	3	3	0.00
15/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	283	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
15/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4635	4	5	4	0.00
15/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	215	0	0	0	0.00
15/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	248	0	0	0	0.00
15/11/2011	R208 On 03-May-12			Bond Future	8.24	91.8046	91.4527	91.8046	0.00
15/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	5553	6	6	6	0.00
15/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	5354	6	5	6	0.00
15/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	5750	6	6	6	0.00
15/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1136	1	1	1	0.00
15/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1289	1	1	1	0.00
15/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1213	1	1	1	0.00
15/11/2011	R208 On 02-August-12			Bond Future	8.32	93.1626	92.8136	93.1626	0.00
15/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5043	5	5	5	0.00
15/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	4877	5	5	5	0.00
15/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5212	5	5	5	0.00
15/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2529	2	3	2	0.00
15/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2746	3	3	3	0.00
15/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2635	3	3	3	0.00
15/11/2011	R208 On 01-November-12			Bond Future	8.41	91.1475	90.8185	91.1475	0.00
15/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	3745	4	4	4	0.00
15/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	3880	4	4	4	0.00
15/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3614	4	4	4	0.00
15/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4792	5	5	5	0.00
15/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4495	4	4	4	0.00
15/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4641	4	5	4	0.00
15/11/2011	R209 On 02-February-12			Bond Future	8.93	75.7273	75.8509	75.7273	2,584.00
15/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3090	3	3	3	0.00
15/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2897	3	3	3	0.00
15/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3289	3	3	3	0.00
15/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2355	2	2	2	0.00
15/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2727	3	3	3	0.00
15/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2537	3	3	3	0.00
15/11/2011	R209 On 03-May-12			Bond Future	9.00	73.6882	73.8253	73.6882	0.00
15/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4014	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
15/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4203	4	4	4	0.00
15/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3828	4	4	4	0.00
15/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4196	4	4	4	0.00
15/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3808	4	4	4	0.00
15/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	3999	4	4	4	0.00
15/11/2011	R209 On 02-August-12			Bond Future	9.07	74.7705	74.9284	74.7705	0.00
15/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5708	6	6	6	0.00
15/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5895	6	6	6	0.00
15/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5523	5	6	5	0.00
15/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4540	5	5	5	0.00
15/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4181	4	4	4	0.00
15/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4358	4	4	4	0.00
15/11/2011	R209 On 01-November-12			Bond Future	9.14	72.7404	72.9111	72.7404	0.00
15/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5220	5	5	5	0.00
15/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5045	5	5	5	0.00
15/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5394	5	5	5	0.00
15/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6068	6	6	6	0.00
15/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6479	7	6	7	0.00
15/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6273	6	6	6	0.00
15/11/2011	R210 On 02-February-12			Bond Future	135.76	135.4098	135.7639	135.4098	750.00
15/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	4764	4	5	4	0.00
15/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	4714	4	5	4	0.00
15/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	4814	4	5	4	0.00
15/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R211 On 02-February-12			Bond Future	114.69	114.6944	114.6862	114.6944	480.00
15/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4186	4	4	4	0.00
15/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4236	4	4	4	0.00
15/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4136	4	4	4	0.00
15/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R211 On 02-February-12	110.45	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
15/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R212 On 02-February-12			Bond Future	111.15	111.1511	111.1466	111.1511	2,677.00
15/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2647	3	3	3	0.00
15/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2597	3	3	3	0.00
15/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2697	3	3	3	0.00
15/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
15/11/2011	R213 On 02-February-12			Bond Future	8.91	85.8226	85.7436	85.8226	487.00
15/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3406	3	3	3	0.00
15/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3626	4	4	4	0.00
15/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3192	3	3	3	0.00
15/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2854	3	3	3	0.00
15/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2509	2	3	2	0.00
15/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2677	3	3	3	0.00
15/11/2011	R213 On 03-May-12			Bond Future	8.98	83.5284	83.4739	83.5284	0.00
15/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5378	5	5	5	0.00
15/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5155	5	5	5	0.00
15/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5605	6	6	6	0.00
15/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3179	3	3	3	0.00
15/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3478	3	3	3	0.00
15/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3325	3	3	3	0.00
15/11/2011	R213 On 02-August-12			Bond Future	9.06	84.7575	84.7115	84.7575	0.00
15/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5922	6	6	6	0.00
15/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6138	6	6	6	0.00
15/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5709	6	6	6	0.00
15/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4624	5	5	5	0.00
15/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4307	4	4	4	0.00
15/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4462	4	4	4	0.00
15/11/2011	R213 On 01-November-12			Bond Future	9.14	82.4803	82.4501	82.4803	0.00
15/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5407	5	5	5	0.00
15/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5604	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
15/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5209	5	5	5	0.00
15/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6632	7	7	7	0.00
15/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6257	6	6	6	0.00
15/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6444	6	6	6	0.00
15/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
16/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	5701 On 15-September-15			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
16/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	AL7T On 02-February-12			Index Future	409.18	408.7580	409.1760	408.7580	16.00
16/11/2011	AL7T On 03-May-12			Index Future	415.23	414.7800	415.2310	414.7800	0.00
16/11/2011	ALBI On 02-February-12			Index Future	373.54	373.2890	373.5420	373.2890	1,044.00
16/11/2011	ALBI On 03-May-12			Index Future	379.07	378.7880	379.0690	378.7880	0.00
16/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
16/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	CAAK On 19-December-11			Can-Do Future	0.14	0.1331	0.1436	0.1331	12,659.00
16/11/2011	CAAL On 19-December-11			Can-Do Future	0.15	0.1317	0.1464	0.1317	18,519.00
16/11/2011	CAAM On 19-December-11			Can-Do Future	0.13	0.1445	0.1267	0.1445	12,423.00
16/11/2011	CAAN On 30-March-12			Can-Do Future	0.45	0.4182	0.4463	0.4182	100,000.00
16/11/2011	CAAO On 30-March-12			Can-Do Future	0.10	0.1053	0.0956	0.1053	100,000.00
16/11/2011	CAAP On 19-December-11			Can-Do Future	0.15	0.1686	0.1492	0.1686	12,346.00
16/11/2011	CAAR On 19-December-11			Can-Do Future	0.15	0.1338	0.1466	0.1338	18,750.00
16/11/2011	CAAS On 31-January-12			Can-Do Future	0.10	0.0910	0.0965	0.0910	12,500.00
16/11/2011	CAAT On 29-February-12			Can-Do Future	0.08	0.0781	0.0819	0.0781	12,500.00
16/11/2011	CAAU On 31-January-12			Can-Do Future	0.06	0.0658	0.0592	0.0658	19,481.00
16/11/2011	CAAV On 29-February-12			Can-Do Future	0.08	0.0885	0.0803	0.0885	12,987.00
16/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
16/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2011	GOVI On 02-February-12			GOVI	374.78	374.5120	374.7830	374.5120	155.00
16/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	57830	6	6	6	0.00
16/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	57730	6	6	6	0.00
16/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	57930	6	6	6	0.00
16/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
16/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
16/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
16/11/2011	GOVI On 03-May-12			GOVI	380.33	380.0290	380.3290	380.0290	0.00
16/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
16/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
16/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
16/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	16610	2	2	2	0.00
16/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	16810	2	2	2	0.00
16/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	16710	2	2	2	0.00
16/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2011	IGOV On 02-February-12			Index Future	164.06	164.1370	164.0630	164.1370	504.00
16/11/2011	IGOV On 03-May-12			Index Future	166.49	166.5550	166.4900	166.5550	0.00
16/11/2011	ILBI On 02-February-12			Index Future	445.63	445.2050	445.6320	445.2050	88.00
16/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
16/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
16/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.58	94.4400	94.4250	94.4400	0.00
16/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.57	94.4400	94.4300	94.4400	5,541.00
16/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.55	94.4600	94.4500	94.4600	101.00
16/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.51	94.4800	94.4900	94.4800	0.00
16/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.49	94.4900	94.5100	94.4900	2,340.00
16/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.48	94.5200	94.5200	94.5200	0.00
16/11/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.48	5.4800	94.5200	5.4800	0.00
16/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.48	94.5100	94.5200	94.5100	2,890.00
16/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.64	94.3300	94.3600	94.3300	44,760.00
16/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.86	94.1100	94.1400	94.1100	990.00
16/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.9100	93.9300	93.9100	790.00
16/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.29	93.7100	93.7100	93.7100	1,250.00
16/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.50	93.5100	93.5000	93.5100	1,450.00
16/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
16/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
16/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
16/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
16/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
16/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
16/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
16/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
16/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
16/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
16/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
16/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
16/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/11/2011	JN10 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
16/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
16/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
16/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
16/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
16/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
16/11/2011	OTH1 On 02-February-12			Index Future	366.51	366.3560	366.5120	366.3560	0.00
16/11/2011	R157 On 02-February-12			Bond Future	6.87	126.0401	126.1853	126.0401	11,755.00
16/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	5599	5	6	5	0.00
16/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	5764	6	6	6	0.00
16/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	5433	5	5	5	0.00
16/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	84	0	0	0	130.00
16/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1274	1	1	1	0.00
16/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	452	0	0	0	0.00
16/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	196	0	0	0	3,960.00
16/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	1618	2	2	2	0.00
16/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	349	0	0	0	1,320.00
16/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	574	1	1	1	0.00
16/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1371	1	1	1	1,320.00
16/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	470	1	0	1	3,960.00
16/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1864	2	2	2	0.00
16/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1607	2	2	2	65.00
16/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	3233	3	3	3	0.00
16/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	652	1	1	1	130.00
16/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	2434	3	2	3	0.00
16/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	7	0	0	0	0.00
16/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	5	0	0	0	0.00
16/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	6	0	0	0	0.00
16/11/2011	R157 On 03-May-12			Bond Future	6.95	121.0886	121.2467	121.0886	0.00
16/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	4382	4	4	4	0.00
16/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	4521	4	5	4	0.00
16/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	4244	4	4	4	0.00
16/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	218	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
16/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	180	0	0	0	0.00
16/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	199	0	0	0	0.00
16/11/2011	R157 On 02-August-12			Bond Future	7.04	122.8951	123.0535	122.8951	0.00
16/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	3671	4	4	4	0.00
16/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	3565	3	4	3	0.00
16/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	3779	4	4	4	0.00
16/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	741	1	1	1	0.00
16/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	822	1	1	1	0.00
16/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	780	1	1	1	0.00
16/11/2011	R157 On 01-November-12			Bond Future	7.13	117.9388	118.1208	117.9388	0.00
16/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	1874	2	2	2	0.00
16/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	1806	2	2	2	0.00
16/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	1944	2	2	2	0.00
16/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	2166	2	2	2	0.00
16/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	2309	2	2	2	0.00
16/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	2236	2	2	2	0.00
16/11/2011	R186 On 02-February-12			Bond Future	8.54	117.6135	117.6879	117.6135	24,262.00
16/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	5844	6	6	6	0.00
16/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	6152	6	6	6	0.00
16/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	5543	6	6	6	0.00
16/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	823	1	1	1	6,000.00
16/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	48	0	0	0	6,000.00
16/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1383	1	1	1	100.00
16/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	34017	34	34	34	0.00
16/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	105792	106	106	106	0.00
16/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6568	7	7	7	0.00
16/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	18572	19	19	19	0.00
16/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1817	2	2	2	0.00
16/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	8521	9	9	9	0.00
16/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1544	2	2	2	0.00
16/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1676	2	2	2	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
16/11/2011	R186 On 03-May-12			Bond Future	8.62	119.3448	119.4269	119.3448	0.00
16/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	6648	7	7	7	0.00
16/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	6384	6	6	6	0.00
16/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	6918	7	7	7	0.00
16/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3087	3	3	3	0.00
16/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3427	3	3	3	0.00
16/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3253	3	3	3	0.00
16/11/2011	R186 On 02-August-12			Bond Future	8.70	115.8338	115.9144	115.8338	0.00
16/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	5967	6	6	6	0.00
16/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6196	6	6	6	0.00
16/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	5741	6	6	6	0.00
16/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5759	6	6	6	0.00
16/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5323	5	5	5	0.00
16/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5538	6	6	6	0.00
16/11/2011	R186 On 01-November-12			Bond Future	8.78	117.5753	117.6807	117.5753	0.00
16/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	6658	7	7	7	0.00
16/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	6877	7	7	7	0.00
16/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6442	6	6	6	0.00
16/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7175	7	7	7	0.00
16/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6728	7	7	7	0.00
16/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6948	7	7	7	0.00
16/11/2011	R189 On 02-February-12			Bond Future	218.95	219.0172	218.9545	219.0172	0.00
16/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	955	1	1	1	0.00
16/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	1005	1	1	1	0.00
16/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	905	1	1	1	0.00
16/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R197 On 02-February-12			Bond Future	242.35	242.3714	242.3504	242.3714	418.00
16/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	5350	5	5	5	0.00
16/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5300	5	5	5	0.00
16/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	5400	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
16/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R201 On 02-February-12			Bond Future	6.43	106.9348	107.1302	106.9348	3,124.00
16/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	4746	5	5	5	0.00
16/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4620	4	5	4	0.00
16/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	4872	5	5	5	0.00
16/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	0	0.00
16/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
16/11/2011	R201 On 03-May-12			Bond Future	6.47	108.5096	108.7157	108.5096	0.00
16/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3210	3	3	3	0.00
16/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3316	3	3	3	0.00
16/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3106	3	3	3	0.00
16/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	147	0	0	0	0.00
16/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	121	0	0	0	0.00
16/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	133	0	0	0	0.00
16/11/2011	R201 On 02-August-12			Bond Future	6.52	105.7194	105.9290	105.7194	0.00
16/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	2651	2	3	2	0.00
16/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2571	2	3	2	0.00
16/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	2732	3	3	3	0.00
16/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	473	1	0	1	0.00
16/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	529	1	1	1	0.00
16/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	501	1	1	1	0.00
16/11/2011	R201 On 01-November-12			Bond Future	6.57	107.3126	107.5430	107.3126	0.00
16/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1409	1	1	1	0.00
16/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1358	1	1	1	0.00
16/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1461	1	1	1	0.00
16/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1499	2	1	2	0.00
16/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1597	2	2	2	0.00
16/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1548	2	2	2	0.00
16/11/2011	R202 On 02-February-12			Bond Future	181.03	181.0473	181.0325	181.0473	34,606.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4032	4	4	4	0.00
16/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	3982	4	4	4	0.00
16/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4082	4	4	4	0.00
16/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R203 On 02-February-12			Bond Future	7.56	106.2864	106.4010	106.2864	2,201.00
16/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5400	5	5	5	0.00
16/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	5601	5	6	5	0.00
16/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5200	5	5	5	0.00
16/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	389	0	0	0	2,640.00
16/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2463	2	2	2	0.00
16/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	698	1	1	1	880.00
16/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	949	1	1	1	0.00
16/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1895	2	2	2	880.00
16/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	671	1	1	1	2,640.00
16/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2342	2	2	2	0.00
16/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	109	0	0	0	0.00
16/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	3211	3	3	3	0.00
16/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	80	0	0	0	0.00
16/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	94	0	0	0	0.00
16/11/2011	R203 On 03-May-12			Bond Future	7.65	103.6935	103.8122	103.6935	0.00
16/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	5319	5	5	5	0.00
16/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5155	5	5	5	0.00
16/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5485	5	5	5	0.00
16/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	557	1	1	1	0.00
16/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	642	1	1	1	0.00
16/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	598	1	1	1	0.00
16/11/2011	R203 On 02-August-12			Bond Future	7.74	105.2377	105.3596	105.2377	0.00
16/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	4776	5	5	5	0.00
16/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	4640	5	5	5	0.00
16/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	4908	5	5	5	0.00
16/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1564	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
16/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1701	2	2	2	0.00
16/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1634	2	2	2	0.00
16/11/2011	R203 On 01-November-12			Bond Future	7.84	102.6623	102.8067	102.6623	0.00
16/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3145	3	3	3	0.00
16/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3245	3	3	3	0.00
16/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	3045	3	3	3	0.00
16/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3601	4	4	4	0.00
16/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3398	3	3	3	0.00
16/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3499	4	3	4	0.00
16/11/2011	R204 On 02-February-12			Bond Future	7.85	101.6825	101.8087	101.6825	3,268.00
16/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	6018	6	6	6	0.00
16/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	6238	6	6	6	0.00
16/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	5799	6	6	6	0.00
16/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	225	0	0	0	0.00
16/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	176	0	0	0	0.00
16/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	200	0	0	0	0.00
16/11/2011	R204 On 03-May-12			Bond Future	7.94	103.1810	103.3182	103.1810	0.00
16/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5111	5	5	5	0.00
16/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	5286	5	5	5	0.00
16/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	4939	5	5	5	0.00
16/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1176	1	1	1	0.00
16/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1040	1	1	1	0.00
16/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1106	1	1	1	0.00
16/11/2011	R204 On 02-August-12			Bond Future	8.04	100.6884	100.8257	100.6884	0.00
16/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	4614	5	5	5	0.00
16/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	4761	5	5	5	0.00
16/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4469	4	4	4	0.00
16/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2472	3	2	3	0.00
16/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2287	2	2	2	0.00
16/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2378	2	2	2	0.00
16/11/2011	R204 On 01-November-12			Bond Future	8.14	102.2045	102.3605	102.2045	0.00
16/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3667	4	4	4	0.00
16/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3552	3	4	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
16/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3784	4	4	4	0.00
16/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	4187	4	4	4	0.00
16/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4432	5	4	5	0.00
16/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	4308	4	4	4	0.00
16/11/2011	R206 On 02-February-12			Bond Future	6.24	102.5654	102.7332	102.5654	0.00
16/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3148	3	3	3	0.00
16/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3061	3	3	3	0.00
16/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3236	3	3	3	0.00
16/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R206 On 03-May-12			Bond Future	6.28	104.0774	104.2547	104.0774	0.00
16/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	1991	2	2	2	0.00
16/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	1921	2	2	2	0.00
16/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2062	2	2	2	0.00
16/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	62	0	0	0	0.00
16/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	77	0	0	0	0.00
16/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	69	0	0	0	0.00
16/11/2011	R206 On 02-August-12			Bond Future	6.33	101.8629	102.0434	101.8629	0.00
16/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1572	1	2	1	0.00
16/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1523	1	2	1	0.00
16/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1622	1	2	1	0.00
16/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	308	0	0	0	0.00
16/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	344	0	0	0	0.00
16/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	326	0	0	0	0.00
16/11/2011	R206 On 01-November-12			Bond Future	6.36	103.3983	103.6001	103.3983	0.00
16/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	708	1	1	1	0.00
16/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	735	1	1	1	0.00
16/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	682	1	1	1	0.00
16/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	1148	1	1	1	0.00
16/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	1086	1	1	1	0.00
16/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	1117	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
16/11/2011	R207 On 02-February-12			Bond Future	8.08	95.5498	95.6561	95.5498	37,663.00
16/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	5210	5	5	5	0.00
16/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	5443	5	5	5	0.00
16/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	4979	5	5	5	0.00
16/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	307	0	0	0	1,920.00
16/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3046	3	3	3	0.00
16/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	675	1	1	1	640.00
16/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1049	1	1	1	0.00
16/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2348	2	2	2	640.00
16/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	729	1	1	1	1,920.00
16/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	3122	3	3	3	0.00
16/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	258	0	0	0	0.00
16/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4508	5	5	5	0.00
16/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	199	0	0	0	0.00
16/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	227	0	0	0	0.00
16/11/2011	R207 On 03-May-12			Bond Future	8.17	96.9580	97.0722	96.9580	0.00
16/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	4655	5	5	5	0.00
16/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	4829	5	5	5	0.00
16/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	4484	4	4	4	0.00
16/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1658	2	2	2	0.00
16/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1481	2	1	2	0.00
16/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1568	2	2	2	0.00
16/11/2011	R207 On 02-August-12			Bond Future	8.27	94.7617	94.8779	94.7617	0.00
16/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	4967	5	5	5	0.00
16/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5126	5	5	5	0.00
16/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	4810	5	5	5	0.00
16/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2557	3	3	3	0.00
16/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2362	2	2	2	0.00
16/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2458	3	2	3	0.00
16/11/2011	R207 On 01-November-12			Bond Future	8.36	96.1912	96.3244	96.1912	0.00
16/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	3956	4	4	4	0.00
16/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3831	4	4	4	0.00
16/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4083	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
16/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4386	4	4	4	0.00
16/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4651	5	5	5	0.00
16/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4517	5	5	5	0.00
16/11/2011	R208 On 02-February-12			Bond Future	8.12	93.4676	93.6718	93.4676	17,761.00
16/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	5334	5	5	5	0.00
16/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	5582	5	6	5	0.00
16/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	5085	5	5	5	0.00
16/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	326	0	0	0	2,880.00
16/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	3228	3	3	3	0.00
16/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	657	1	1	1	960.00
16/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1054	1	1	1	0.00
16/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2377	3	2	3	960.00
16/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	677	1	1	1	2,880.00
16/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3214	3	3	3	0.00
16/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	252	0	0	0	0.00
16/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4456	5	4	5	0.00
16/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	190	0	0	0	0.00
16/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	221	0	0	0	0.00
16/11/2011	R208 On 03-May-12			Bond Future	8.20	91.4527	91.6636	91.4527	0.00
16/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	5703	6	6	6	0.00
16/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	5501	5	6	5	0.00
16/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	5903	6	6	6	0.00
16/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1078	1	1	1	0.00
16/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1226	1	1	1	0.00
16/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1152	1	1	1	0.00
16/11/2011	R208 On 02-August-12			Bond Future	8.28	92.8136	93.0308	92.8136	0.00
16/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5172	5	5	5	0.00
16/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5003	5	5	5	0.00
16/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5344	5	5	5	0.00
16/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2444	3	2	3	0.00
16/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2655	3	3	3	0.00
16/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2547	3	3	3	0.00
16/11/2011	R208 On 01-November-12			Bond Future	8.37	90.8185	91.0525	90.8185	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
16/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	3854	4	4	4	0.00
16/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	3992	4	4	4	0.00
16/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3721	4	4	4	0.00
16/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4665	5	5	5	0.00
16/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4373	4	4	4	0.00
16/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4516	5	5	5	0.00
16/11/2011	R209 On 02-February-12			Bond Future	8.93	75.8509	75.8354	75.8509	2,584.00
16/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3063	3	3	3	0.00
16/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3262	3	3	3	0.00
16/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2871	3	3	3	0.00
16/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2717	3	3	3	0.00
16/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2344	2	2	2	0.00
16/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2525	3	3	3	0.00
16/11/2011	R209 On 03-May-12			Bond Future	9.00	73.8253	73.8101	73.8253	0.00
16/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	3994	4	4	4	0.00
16/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4183	4	4	4	0.00
16/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3808	4	4	4	0.00
16/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4191	4	4	4	0.00
16/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3803	4	4	4	0.00
16/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	3994	4	4	4	0.00
16/11/2011	R209 On 02-August-12			Bond Future	9.07	74.9284	74.9133	74.9284	0.00
16/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5690	6	6	6	0.00
16/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5877	6	6	6	0.00
16/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5505	6	6	6	0.00
16/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4537	5	5	5	0.00
16/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4178	4	4	4	0.00
16/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4355	4	4	4	0.00
16/11/2011	R209 On 01-November-12			Bond Future	9.14	72.9111	72.9111	72.9111	0.00
16/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5211	5	5	5	0.00
16/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5037	5	5	5	0.00
16/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5386	5	5	5	0.00
16/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6060	6	6	6	0.00
16/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6471	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
16/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6264	6	6	6	0.00
16/11/2011	R210 On 02-February-12			Bond Future	136.29	135.7639	136.2937	135.7639	750.00
16/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	5294	5	5	5	0.00
16/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	5244	5	5	5	0.00
16/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	5344	5	5	5	0.00
16/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R211 On 02-February-12			Bond Future	114.67	114.6862	114.6652	114.6862	480.00
16/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4165	4	4	4	0.00
16/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4215	4	4	4	0.00
16/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4115	4	4	4	0.00
16/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R212 On 02-February-12			Bond Future	111.19	111.1466	111.1861	111.1466	2,677.00
16/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2686	3	3	3	0.00
16/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2636	3	3	3	0.00
16/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2736	3	3	3	0.00
16/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
16/11/2011	R213 On 02-February-12			Bond Future	8.89	85.7436	85.8938	85.7436	487.00
16/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3471	3	3	3	0.00
16/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3254	3	3	3	0.00
16/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3694	4	4	4	0.00
16/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2427	3	2	3	0.00
16/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2766	3	3	3	0.00
16/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2592	3	3	3	0.00
16/11/2011	R213 On 03-May-12			Bond Future	8.96	83.4739	83.6219	83.4739	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
16/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5455	5	5	5	0.00
16/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5230	5	5	5	0.00
16/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5684	6	6	6	0.00
16/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3110	3	3	3	0.00
16/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3405	3	3	3	0.00
16/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3254	3	3	3	0.00
16/11/2011	R213 On 02-August-12			Bond Future	9.04	84.7115	84.8650	84.7115	0.00
16/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	6001	6	6	6	0.00
16/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6218	6	6	6	0.00
16/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5786	6	6	6	0.00
16/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4547	5	5	5	0.00
16/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4233	4	4	4	0.00
16/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4388	4	4	4	0.00
16/11/2011	R213 On 01-November-12			Bond Future	9.11	82.4501	82.6241	82.4501	0.00
16/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5488	5	5	5	0.00
16/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5686	6	6	6	0.00
16/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5287	5	5	5	0.00
16/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6536	7	7	7	0.00
16/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6165	6	6	6	0.00
16/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6351	6	6	6	0.00
16/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
17/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	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
17/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	AL7T On 02-February-12			Index Future	408.83	409.1760	408.8310	409.1760	16.00
17/11/2011	AL7T On 03-May-12			Index Future	414.87	415.2310	414.8670	415.2310	0.00
17/11/2011	ALBI On 02-February-12			Index Future	373.32	373.5420	373.3160	373.5420	1,044.00
17/11/2011	ALBI On 03-May-12			Index Future	378.83	379.0690	378.8280	379.0690	0.00
17/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	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
17/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	CAAK On 19-December-11			Can-Do Future	0.16	0.1436	0.1617	0.1436	12,659.00
17/11/2011	CAAL On 19-December-11			Can-Do Future	0.17	0.1464	0.1676	0.1464	18,519.00
17/11/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.1267	0.1064	0.1267	12,423.00
17/11/2011	CAAN On 30-March-12			Can-Do Future	0.47	0.4463	0.4697	0.4463	100,000.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	CAAO On	30-March-12			Can-Do Future	0.08	0.0956	0.0820	0.0956	100,000.00
17/11/2011	CAAP On	19-December-11			Can-Do Future	0.13	0.1492	0.1270	0.1492	12,346.00
17/11/2011	CAAR On	19-December-11			Can-Do Future	0.17	0.1466	0.1667	0.1466	18,750.00
17/11/2011	CAAS On	31-January-12			Can-Do Future	0.11	0.0965	0.1055	0.0965	12,500.00
17/11/2011	CAAT On	29-February-12			Can-Do Future	0.09	0.0819	0.0875	0.0819	12,500.00
17/11/2011	CAAU On	31-January-12			Can-Do Future	0.05	0.0592	0.0521	0.0592	19,481.00
17/11/2011	CAAV On	29-February-12			Can-Do Future	0.07	0.0803	0.0729	0.0803	12,987.00
17/11/2011	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	CRD1 On	02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
17/11/2011	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2011	GOVI On	02-February-12			GOVI	374.54	374.7830	374.5440	374.7830	156.00
17/11/2011	GOVI On	02-February-12	369.00	Call	GOVI	55440	6	6	6	0.00
17/11/2011	GOVI On	02-February-12	369.01	Call	GOVI	55340	6	6	6	0.00
17/11/2011	GOVI On	02-February-12	368.99	Call	GOVI	55540	6	6	6	0.00
17/11/2011	GOVI On	02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
17/11/2011	GOVI On	02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
17/11/2011	GOVI On	02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
17/11/2011	GOVI On	03-May-12			GOVI	380.07	380.3290	380.0740	380.3290	0.00
17/11/2011	GOVI On	03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
17/11/2011	GOVI On	03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
17/11/2011	GOVI On	03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
17/11/2011	GOVI On	03-May-12	381.99	Put	GOVI	19160	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
17/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	19360	2	2	2	0.00
17/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	19260	2	2	2	0.00
17/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2011	IGOV On 02-February-12			Index Future	164.04	164.0630	164.0370	164.0630	505.00
17/11/2011	IGOV On 03-May-12			Index Future	166.46	166.4900	166.4590	166.4900	0.00
17/11/2011	ILBI On 02-February-12			Index Future	445.81	445.6320	445.8100	445.6320	88.00
17/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	5,541.00
17/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.56	94.4500	94.4400	94.4500	101.00
17/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.52	94.4900	94.4800	94.4900	0.00
17/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.50	94.5100	94.5000	94.5100	2,340.00
17/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.50	94.5200	94.5000	94.5200	0.00
17/11/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.50	94.5200	94.5000	94.5200	0.00
17/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.52	94.5200	94.4800	94.5200	2,890.00
17/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.67	94.3600	94.3300	94.3600	44,760.00
17/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.89	94.1400	94.1100	94.1400	990.00
17/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.9300	93.8800	93.9300	790.00
17/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.34	93.7100	93.6600	93.7100	1,250.00
17/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.55	93.5000	93.4500	93.5000	1,450.00
17/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	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
17/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
17/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
17/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
17/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
17/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
17/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
17/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
17/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
17/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
17/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
17/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
17/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
17/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
17/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
17/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
17/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
17/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
17/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
17/11/2011	OTH1 On 02-February-12			Index Future	366.36	366.5120	366.3560	366.5120	0.00
17/11/2011	R157 On 02-February-12			Bond Future	6.90	126.1853	126.0968	126.1853	11,755.00
17/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	5511	6	6	6	0.00
17/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	5676	6	6	6	0.00
17/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	5345	5	5	5	0.00
17/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	420	0	0	0	0.00
17/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	74	0	0	0	130.00
17/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1215	1	1	1	0.00
17/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	178	0	0	0	3,960.00
17/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	322	0	0	0	1,320.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	537	1	1	1	0.00
17/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	1552	2	2	2	0.00
17/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	492	0	0	0	3,960.00
17/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1423	1	1	1	1,320.00
17/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1925	2	2	2	0.00
17/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	682	1	1	1	130.00
17/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	2504	2	3	2	0.00
17/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1664	2	2	2	65.00
17/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	3311	3	3	3	0.00
17/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	8	0	0	0	0.00
17/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	5	0	0	0	0.00
17/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	7	0	0	0	0.00
17/11/2011	R157 On 03-May-12			Bond Future	6.98	121.2467	121.1479	121.2467	0.00
17/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	4293	4	4	4	0.00
17/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	4155	4	4	4	0.00
17/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	4431	5	4	5	0.00
17/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	189	0	0	0	0.00
17/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	228	0	0	0	0.00
17/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	208	0	0	0	0.00
17/11/2011	R157 On 02-August-12			Bond Future	7.07	123.0535	122.9560	123.0535	0.00
17/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	3597	4	4	4	0.00
17/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	3703	4	4	4	0.00
17/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	3491	4	3	4	0.00
17/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	846	1	1	1	0.00
17/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	762	1	1	1	0.00
17/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	804	1	1	1	0.00
17/11/2011	R157 On 01-November-12			Bond Future	7.16	118.1208	118.0256	118.1208	0.00
17/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	1826	2	2	2	0.00
17/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	1759	2	2	2	0.00
17/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	1894	2	2	2	0.00
17/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	2211	2	2	2	0.00
17/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	2357	2	2	2	0.00
17/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	2283	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
17/11/2011	R186 On 02-February-12			Bond Future	8.55	117.6879	117.6414	117.6879	24,262.00
17/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	5793	6	6	6	0.00
17/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	6100	6	6	6	0.00
17/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	5492	6	5	6	0.00
17/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	800	1	1	1	6,000.00
17/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	45	0	0	0	6,000.00
17/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	33971	34	34	34	0.00
17/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	105745	106	106	106	0.00
17/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1352	1	1	1	100.00
17/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6583	7	7	7	0.00
17/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	18616	19	19	19	0.00
17/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1813	2	2	2	0.00
17/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	8544	9	9	9	0.00
17/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1538	2	2	2	0.00
17/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1671	2	2	2	100.00
17/11/2011	R186 On 03-May-12			Bond Future	8.63	119.4269	119.3813	119.4269	0.00
17/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	6606	7	7	7	0.00
17/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	6875	7	7	7	0.00
17/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	6342	6	6	6	0.00
17/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3431	3	3	3	0.00
17/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3090	3	3	3	0.00
17/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3257	3	3	3	0.00
17/11/2011	R186 On 02-August-12			Bond Future	8.71	115.9144	115.8786	115.9144	0.00
17/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	5937	6	6	6	0.00
17/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	5712	6	6	6	0.00
17/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6165	6	6	6	0.00
17/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5328	5	5	5	0.00
17/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5766	6	6	6	0.00
17/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5544	6	6	6	0.00
17/11/2011	R186 On 01-November-12			Bond Future	8.79	117.6807	117.6455	117.6807	0.00
17/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	6630	7	7	7	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
17/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	6849	7	7	7	0.00
17/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6415	6	6	6	0.00
17/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7183	7	7	7	0.00
17/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6735	7	7	7	0.00
17/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6956	7	7	7	0.00
17/11/2011	R189 On 02-February-12			Bond Future	218.99	218.9545	218.9900	218.9545	0.00
17/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	990	1	1	1	0.00
17/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	1040	1	1	1	0.00
17/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	940	1	1	1	0.00
17/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R197 On 02-February-12			Bond Future	243.02	242.3504	243.0211	242.3504	418.00
17/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	6021	5	6	5	0.00
17/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5971	5	6	5	0.00
17/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	6071	5	6	5	0.00
17/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R201 On 02-February-12			Bond Future	6.45	107.1302	107.0740	107.1302	3,124.00
17/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	4690	5	5	5	0.00
17/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	4816	5	5	5	0.00
17/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4564	5	5	5	0.00
17/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	2	0	0	0	0.00
17/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
17/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
17/11/2011	R201 On 03-May-12			Bond Future	6.50	108.7157	108.6568	108.7157	0.00
17/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3156	3	3	3	0.00
17/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3052	3	3	3	0.00
17/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3261	3	3	3	0.00
17/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	125	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
17/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	152	0	0	0	0.00
17/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	138	0	0	0	0.00
17/11/2011	R201 On 02-August-12			Bond Future	6.55	105.9290	105.8688	105.9290	0.00
17/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	2603	3	3	3	0.00
17/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	2684	3	3	3	0.00
17/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2524	3	3	3	0.00
17/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	543	1	1	1	0.00
17/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	485	0	0	0	0.00
17/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	513	1	1	1	0.00
17/11/2011	R201 On 01-November-12			Bond Future	6.60	107.5430	107.4849	107.5430	0.00
17/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1379	1	1	1	0.00
17/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1329	1	1	1	0.00
17/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1430	1	1	1	0.00
17/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1526	1	2	1	0.00
17/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1626	2	2	2	0.00
17/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1576	2	2	2	0.00
17/11/2011	R202 On 02-February-12			Bond Future	181.61	181.0325	181.6062	181.0325	34,606.00
17/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4606	4	5	4	0.00
17/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4656	4	5	4	0.00
17/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	4556	4	5	4	0.00
17/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R203 On 02-February-12			Bond Future	7.57	106.4010	106.3323	106.4010	2,201.00
17/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5333	5	5	5	0.00
17/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	5534	6	6	6	0.00
17/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5132	5	5	5	0.00
17/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	369	0	0	0	2,640.00
17/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	668	1	1	1	880.00
17/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	913	1	1	1	0.00
17/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2407	2	2	2	0.00
17/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	683	1	1	1	2,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1927	2	2	2	880.00
17/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2381	2	2	2	0.00
17/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	110	0	0	0	0.00
17/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	3260	3	3	3	0.00
17/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	82	0	0	0	0.00
17/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	95	0	0	0	0.00
17/11/2011	R203 On 03-May-12			Bond Future	7.66	103.8122	103.7419	103.8122	0.00
17/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	5257	5	5	5	0.00
17/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5423	5	5	5	0.00
17/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5094	5	5	5	0.00
17/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	651	1	1	1	0.00
17/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	565	1	1	1	0.00
17/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	606	1	1	1	0.00
17/11/2011	R203 On 02-August-12			Bond Future	7.76	105.3596	105.2881	105.3596	0.00
17/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	4722	5	5	5	0.00
17/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	4854	5	5	5	0.00
17/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	4587	5	5	5	0.00
17/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1720	2	2	2	0.00
17/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1582	2	2	2	0.00
17/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1652	2	2	2	0.00
17/11/2011	R203 On 01-November-12			Bond Future	7.86	102.8067	102.7345	102.8067	0.00
17/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3104	3	3	3	0.00
17/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3204	3	3	3	0.00
17/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	3005	3	3	3	0.00
17/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3634	4	4	4	0.00
17/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3429	3	3	3	0.00
17/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3531	3	4	3	0.00
17/11/2011	R204 On 02-February-12			Bond Future	7.88	101.8087	101.6773	101.8087	3,268.00
17/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	5894	6	6	6	0.00
17/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	5676	6	6	6	0.00
17/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	6114	6	6	6	0.00
17/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	183	0	0	0	0.00
17/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	234	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
17/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	207	0	0	0	0.00
17/11/2011	R204 On 03-May-12			Bond Future	7.97	103.3182	103.1810	103.3182	0.00
17/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5004	5	5	5	0.00
17/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	4834	5	5	5	0.00
17/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	5177	5	5	5	0.00
17/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1068	1	1	1	0.00
17/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1208	1	1	1	0.00
17/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1136	1	1	1	0.00
17/11/2011	R204 On 02-August-12			Bond Future	8.07	100.8257	100.6884	100.8257	0.00
17/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	4523	5	5	5	0.00
17/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4380	4	4	4	0.00
17/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	4669	5	5	5	0.00
17/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2333	2	2	2	0.00
17/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2521	2	3	2	0.00
17/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2425	2	2	2	0.00
17/11/2011	R204 On 01-November-12			Bond Future	8.16	102.3605	102.2234	102.3605	0.00
17/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3594	4	4	4	0.00
17/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3481	4	3	4	0.00
17/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3709	4	4	4	0.00
17/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	4249	4	4	4	0.00
17/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4498	4	4	4	0.00
17/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	4372	4	4	4	0.00
17/11/2011	R206 On 02-February-12			Bond Future	6.26	102.7332	102.7040	102.7332	300.00
17/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3119	3	3	3	0.00
17/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3207	3	3	3	0.00
17/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3032	3	3	3	0.00
17/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
17/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R206 On 03-May-12			Bond Future	6.30	104.2547	104.2211	104.2547	0.00
17/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	1960	2	2	2	0.00
17/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2030	2	2	2	0.00
17/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	1891	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
17/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	81	0	0	0	0.00
17/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	64	0	0	0	0.00
17/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	72	0	0	0	0.00
17/11/2011	R206 On 02-August-12			Bond Future	6.36	102.0434	102.0120	102.0434	0.00
17/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1548	2	2	2	0.00
17/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1597	2	2	2	0.00
17/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1499	2	1	2	0.00
17/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	351	0	0	0	0.00
17/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	315	0	0	0	0.00
17/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	333	0	0	0	0.00
17/11/2011	R206 On 01-November-12			Bond Future	6.38	103.6001	103.5693	103.6001	0.00
17/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	693	1	1	1	0.00
17/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	720	1	1	1	0.00
17/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	668	1	1	1	0.00
17/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	1165	1	1	1	0.00
17/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	1102	1	1	1	0.00
17/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	1133	1	1	1	0.00
17/11/2011	R207 On 02-February-12			Bond Future	8.09	95.6561	95.6001	95.6561	37,643.00
17/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	5156	5	5	5	0.00
17/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	5387	5	5	5	0.00
17/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	4924	5	5	5	0.00
17/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	292	0	0	0	1,920.00
17/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	651	1	1	1	640.00
17/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1018	1	1	1	0.00
17/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	2997	3	3	3	0.00
17/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	736	1	1	1	1,920.00
17/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2373	2	2	2	640.00
17/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	3154	3	3	3	0.00
17/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	259	0	0	0	0.00
17/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4549	5	5	5	0.00
17/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	199	0	0	0	0.00
17/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	229	0	0	0	0.00
17/11/2011	R207 On 03-May-12			Bond Future	8.18	97.0722	97.0178	97.0722	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
17/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	4610	5	5	5	0.00
17/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	4440	4	4	4	0.00
17/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	4784	5	5	5	0.00
17/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1490	1	1	1	0.00
17/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1669	2	2	2	0.00
17/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1577	2	2	2	0.00
17/11/2011	R207 On 02-August-12			Bond Future	8.28	94.8779	94.8250	94.8779	0.00
17/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	4927	5	5	5	0.00
17/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	4771	5	5	5	0.00
17/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5086	5	5	5	0.00
17/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2375	2	2	2	0.00
17/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2571	3	3	3	0.00
17/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2471	2	2	2	0.00
17/11/2011	R207 On 01-November-12			Bond Future	8.37	96.3244	96.2731	96.3244	0.00
17/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	3925	4	4	4	0.00
17/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3800	4	4	4	0.00
17/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4051	4	4	4	0.00
17/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4405	4	4	4	0.00
17/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4671	5	5	5	0.00
17/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4537	5	5	5	0.00
17/11/2011	R208 On 02-February-12			Bond Future	8.13	93.6718	93.5876	93.6718	17,761.00
17/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	5253	5	5	5	0.00
17/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	5502	6	6	6	0.00
17/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	5006	5	5	5	0.00
17/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	307	0	0	0	2,880.00
17/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	626	1	1	1	960.00
17/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1013	1	1	1	0.00
17/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	3158	3	3	3	0.00
17/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	691	1	1	1	2,880.00
17/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2420	2	2	2	960.00
17/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3268	3	3	3	0.00
17/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	257	0	0	0	0.00
17/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4521	4	5	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
17/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	194	0	0	0	0.00
17/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	224	0	0	0	0.00
17/11/2011	R208 On 03-May-12			Bond Future	8.22	91.6636	91.5698	91.6636	0.00
17/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	5626	6	6	6	0.00
17/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	5825	6	6	6	0.00
17/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	5425	6	5	6	0.00
17/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1243	1	1	1	0.00
17/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1093	1	1	1	0.00
17/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1169	1	1	1	0.00
17/11/2011	R208 On 02-August-12			Bond Future	8.30	93.0308	92.9393	93.0308	0.00
17/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5108	5	5	5	0.00
17/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5278	5	5	5	0.00
17/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	4940	5	5	5	0.00
17/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2683	3	3	3	0.00
17/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2469	2	2	2	0.00
17/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2575	3	3	3	0.00
17/11/2011	R208 On 01-November-12			Bond Future	8.38	91.0525	90.9633	91.0525	0.00
17/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	3804	4	4	4	0.00
17/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	3940	4	4	4	0.00
17/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3671	4	4	4	0.00
17/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4704	5	5	5	0.00
17/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4410	4	4	4	0.00
17/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4555	5	5	5	0.00
17/11/2011	R209 On 02-February-12			Bond Future	8.94	75.8354	75.7968	75.8354	2,584.00
17/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3024	3	3	3	0.00
17/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2833	3	3	3	0.00
17/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3223	3	3	3	0.00
17/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2343	2	2	2	0.00
17/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2717	3	3	3	0.00
17/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2525	3	3	3	0.00
17/11/2011	R209 On 03-May-12			Bond Future	9.01	73.8101	73.7720	73.8101	0.00
17/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	3962	4	4	4	0.00
17/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3777	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
17/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4150	4	4	4	0.00
17/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3808	4	4	4	0.00
17/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4198	4	4	4	0.00
17/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4000	4	4	4	0.00
17/11/2011	R209 On 02-August-12			Bond Future	9.08	74.9133	74.8757	74.9133	0.00
17/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5659	6	6	6	0.00
17/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5474	6	5	6	0.00
17/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5846	6	6	6	0.00
17/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4184	4	4	4	0.00
17/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4543	5	5	5	0.00
17/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4361	4	4	4	0.00
17/11/2011	R209 On 01-November-12			Bond Future	9.15	72.9111	72.8739	72.9111	0.00
17/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5184	5	5	5	0.00
17/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5010	5	5	5	0.00
17/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5358	5	5	5	0.00
17/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6069	6	6	6	0.00
17/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6482	6	6	6	0.00
17/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6274	6	6	6	0.00
17/11/2011	R210 On 02-February-12			Bond Future	136.65	136.2937	136.6507	136.2937	750.00
17/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	5651	5	6	5	0.00
17/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	5601	5	6	5	0.00
17/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	5701	5	6	5	0.00
17/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R211 On 02-February-12			Bond Future	114.66	114.6652	114.6576	114.6652	480.00
17/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4158	4	4	4	0.00
17/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4108	4	4	4	0.00
17/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4208	4	4	4	0.00
17/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	R212 On 02-February-12			Bond Future	111.18	111.1861	111.1822	111.1861	2,677.00
17/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2682	3	3	3	0.00
17/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2732	3	3	3	0.00
17/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2632	3	3	3	0.00
17/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
17/11/2011	R213 On 02-February-12			Bond Future	8.89	85.8938	85.8542	85.8938	487.00
17/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3429	3	3	3	0.00
17/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3652	4	4	4	0.00
17/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3213	3	3	3	0.00
17/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2764	3	3	3	0.00
17/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2425	2	2	2	0.00
17/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2590	3	3	3	0.00
17/11/2011	R213 On 03-May-12			Bond Future	8.97	83.6219	83.5829	83.6219	0.00
17/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5419	5	5	5	0.00
17/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5647	6	6	6	0.00
17/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5195	5	5	5	0.00
17/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3409	3	3	3	0.00
17/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3112	3	3	3	0.00
17/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3257	3	3	3	0.00
17/11/2011	R213 On 02-August-12			Bond Future	9.04	84.8650	84.8342	84.8650	0.00
17/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5973	6	6	6	0.00
17/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6190	6	6	6	0.00
17/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5759	6	6	6	0.00
17/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4551	5	5	5	0.00
17/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4236	4	4	4	0.00
17/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4391	4	4	4	0.00
17/11/2011	R213 On 01-November-12			Bond Future	9.12	82.6241	82.5862	82.6241	0.00
17/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5460	5	5	5	0.00
17/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5658	6	6	6	0.00
17/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5260	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
17/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6547	7	7	7	0.00
17/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6175	6	6	6	0.00
17/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6361	6	6	6	0.00
17/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00