



Derivatives Weekly Statistics Report

From: 21/11/2011 To: 21/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	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
21/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	AL7T On 02-February-12			Index Future	408.08	409.5350	408.0790	409.5350	16.00
21/11/2011	AL7T On 03-May-12			Index Future	414.09	415.5790	414.0900	415.5790	0.00
21/11/2011	ALBI On 02-February-12			Index Future	372.70	373.9580	372.7010	373.9580	1,042.00
21/11/2011	ALBI On 03-May-12			Index Future	378.19	379.4770	378.1920	379.4770	0.00
21/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	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
21/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	CAAK On 19-December-11			Can-Do Future	0.20	0.1592	0.1964	0.1592	12,659.00
21/11/2011	CAAL On 19-December-11			Can-Do Future	0.21	0.1612	0.2137	0.1612	18,519.00
21/11/2011	CAAM On 19-December-11			Can-Do Future	0.07	0.1112	0.0660	0.1112	12,423.00
21/11/2011	CAAN On 30-March-12			Can-Do Future	0.51	0.4522	0.5104	0.4522	100,000.00
21/11/2011	CAAO On 30-March-12			Can-Do Future	0.05	0.0850	0.0543	0.0850	100,000.00
21/11/2011	CAAP On 19-December-11			Can-Do Future	0.09	0.1323	0.0856	0.1323	12,346.00
21/11/2011	CAAR On 19-December-11			Can-Do Future	0.21	0.1673	0.2106	0.1673	18,750.00
21/11/2011	CAAS On 31-January-12			Can-Do Future	0.13	0.1045	0.1270	0.1045	12,500.00
21/11/2011	CAAT On 29-February-12			Can-Do Future	0.10	0.0870	0.1022	0.0870	12,500.00
21/11/2011	CAAU On 31-January-12			Can-Do Future	0.04	0.0542	0.0370	0.0542	19,481.00
21/11/2011	CAAV On 29-February-12			Can-Do Future	0.06	0.0752	0.0560	0.0752	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
21/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
21/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2011	GOVI On 02-February-12			GOVI	374.00	375.1570	373.9960	375.1570	156.00
21/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	49960	6	5	6	0.00
21/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	49860	6	5	6	0.00
21/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	50060	6	5	6	0.00
21/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
21/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
21/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
21/11/2011	GOVI On 03-May-12			GOVI	379.51	380.6940	379.5050	380.6940	0.00
21/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
21/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
21/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
21/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	24850	1	2	1	0.00
21/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	25050	1	3	1	0.00
21/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	24950	1	2	1	0.00
21/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2011	IGOV On 02-February-12			Index Future	163.98	164.0100	163.9830	164.0100	505.00
21/11/2011	IGOV On 03-May-12			Index Future	166.40	166.4300	166.3980	166.4300	0.00
21/11/2011	ILBI On 02-February-12			Index Future	446.70	446.6990	446.6990	446.6990	88.00
21/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/11/2011	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
21/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,541.00
21/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.52	94.4500	94.4800	94.4500	101.00
21/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.49	94.4900	94.5100	94.4900	0.00
21/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.47	94.5200	94.5300	94.5200	2,340.00
21/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.46	94.5200	94.5400	94.5200	0.00
21/11/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.47	94.5100	94.5300	94.5100	0.00
21/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.48	94.5000	94.5200	94.5000	2,890.00
21/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.62	94.3600	94.3800	94.3600	44,760.00
21/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.83	94.1400	94.1700	94.1400	990.00
21/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.07	93.9100	93.9300	93.9100	790.00
21/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.30	93.6900	93.7000	93.6900	1,250.00
21/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.52	93.4800	93.4800	93.4800	1,600.00
21/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
21/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
21/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
21/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
21/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
21/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
21/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
21/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
21/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
21/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
21/11/2011	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
21/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
21/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
21/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
21/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
21/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
21/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
21/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
21/11/2011	OTH1 On 02-February-12			Index Future	365.41	367.1500	365.4140	367.1500	0.00
21/11/2011	R157 On 02-February-12			Bond Future	6.91	126.2101	126.0614	126.2101	12,437.00
21/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	5474	6	5	6	0.00
21/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	5640	6	6	6	0.00
21/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	5309	5	5	5	0.00
21/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	389	0	0	0	0.00
21/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	64	0	0	0	130.00
21/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1170	1	1	1	0.00
21/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	160	0	0	0	3,960.00
21/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	295	0	0	0	1,320.00
21/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	502	1	1	1	0.00
21/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	1506	2	2	2	0.00
21/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	482	0	0	0	3,960.00
21/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1423	1	1	1	1,320.00
21/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1934	2	2	2	0.00
21/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	672	1	1	1	130.00
21/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	2521	2	3	2	0.00
21/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1668	2	2	2	65.00
21/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	3337	3	3	3	0.00
21/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	7	0	0	0	0.00
21/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	5	0	0	0	0.00
21/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	5	0	0	0	0.00
21/11/2011	R157 On 03-May-12			Bond Future	6.99	121.2665	121.1117	121.2665	0.00

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21/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	4252	4	4	4	0.00
21/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	4391	5	4	5	0.00
21/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	4115	4	4	4	0.00
21/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	224	0	0	0	0.00
21/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	185	0	0	0	0.00
21/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	204	0	0	0	0.00
21/11/2011	R157 On 02-August-12			Bond Future	7.08	123.0810	122.9225	123.0810	0.00
21/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	3560	4	4	4	0.00
21/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	3455	4	3	4	0.00
21/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	3666	4	4	4	0.00
21/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	759	1	1	1	0.00
21/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	843	1	1	1	0.00
21/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	800	1	1	1	0.00
21/11/2011	R157 On 01-November-12			Bond Future	7.18	118.1488	117.9836	118.1488	0.00
21/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	1794	2	2	2	0.00
21/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	1728	2	2	2	0.00
21/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	1862	2	2	2	0.00
21/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	2221	2	2	2	0.00
21/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	2368	2	2	2	0.00
21/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	2293	2	2	2	0.00
21/11/2011	R186 On 02-February-12			Bond Future	8.58	117.9395	117.2796	117.9395	24,262.00
21/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	5463	6	5	6	0.00
21/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	5765	6	6	6	0.00
21/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	5167	6	5	6	0.00
21/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	681	1	1	1	6,000.00
21/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	32	0	0	0	6,000.00
21/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	33609	34	34	34	0.00
21/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	105383	106	105	106	0.00
21/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1185	1	1	1	100.00
21/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6778	6	7	6	0.00
21/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	18965	18	19	18	0.00

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21/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1850	2	2	2	0.00
21/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	8787	8	9	8	0.00
21/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1565	1	2	1	0.00
21/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1703	2	2	2	100.00
21/11/2011	R186 On 03-May-12			Bond Future	8.67	119.6829	119.0081	119.6829	0.00
21/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	6318	7	6	7	0.00
21/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	6059	7	6	7	0.00
21/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	6583	7	7	7	0.00
21/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3171	3	3	3	0.00
21/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3521	3	4	3	0.00
21/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3342	3	3	3	0.00
21/11/2011	R186 On 02-August-12			Bond Future	8.75	116.1835	115.4946	116.1835	0.00
21/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	5689	6	6	6	0.00
21/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	5913	6	6	6	0.00
21/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	5468	6	5	6	0.00
21/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5906	6	6	6	0.00
21/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5460	5	5	5	0.00
21/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5680	5	6	5	0.00
21/11/2011	R186 On 01-November-12			Bond Future	8.83	117.9535	117.2513	117.9535	0.00
21/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	6388	7	6	7	0.00
21/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	6603	7	7	7	0.00
21/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6176	7	6	7	0.00
21/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7338	7	7	7	0.00
21/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6883	7	7	7	0.00
21/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	7108	7	7	7	0.00
21/11/2011	R189 On 02-February-12			Bond Future	218.94	218.9653	218.9414	218.9653	0.00
21/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	941	1	1	1	0.00
21/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	991	1	1	1	0.00
21/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	891	1	1	1	0.00
21/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
21/11/2011	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
21/11/2011	R197 On 02-February-12			Bond Future	242.55	242.5571	242.5467	242.5571	418.00
21/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	5547	6	6	6	0.00
21/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5497	6	5	6	0.00
21/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	5597	6	6	6	0.00
21/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R201 On 02-February-12			Bond Future	6.44	107.1490	107.0900	107.1490	3,124.00
21/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	4706	5	5	5	0.00
21/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	4832	5	5	5	0.00
21/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4579	5	5	5	0.00
21/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	0	0.00
21/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	1	0	0	0	0.00
21/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
21/11/2011	R201 On 03-May-12			Bond Future	6.49	108.7305	108.6690	108.7305	0.00
21/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3162	3	3	3	0.00
21/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3267	3	3	3	0.00
21/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3057	3	3	3	0.00
21/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	145	0	0	0	0.00
21/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	118	0	0	0	0.00
21/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	132	0	0	0	0.00
21/11/2011	R201 On 02-August-12			Bond Future	6.54	105.9469	105.8866	105.9469	0.00
21/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	2609	3	3	3	0.00
21/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2529	3	3	3	0.00
21/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	2689	3	3	3	0.00
21/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	472	0	0	0	0.00
21/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	530	1	1	1	0.00
21/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	501	0	1	0	0.00
21/11/2011	R201 On 01-November-12			Bond Future	6.59	107.5631	107.4949	107.5631	0.00
21/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1375	1	1	1	0.00
21/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1325	1	1	1	0.00
21/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1427	1	1	1	0.00
21/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1513	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
21/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1612	2	2	2	0.00
21/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1562	2	2	2	0.00
21/11/2011	R202 On 02-February-12			Bond Future	181.88	181.8886	181.8811	181.8886	34,606.00
21/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4881	5	5	5	0.00
21/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	4831	5	5	5	0.00
21/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4931	5	5	5	0.00
21/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R203 On 02-February-12			Bond Future	7.60	106.4791	106.1949	106.4791	2,201.00
21/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5192	5	5	5	0.00
21/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	5394	6	5	6	0.00
21/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	4992	5	5	5	0.00
21/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	319	0	0	0	2,640.00
21/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	596	1	1	1	880.00
21/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	827	1	1	1	0.00
21/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2280	3	2	3	0.00
21/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	694	1	1	1	2,640.00
21/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1979	2	2	2	880.00
21/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2447	2	2	2	0.00
21/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	107	0	0	0	0.00
21/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	3347	3	3	3	0.00
21/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	79	0	0	0	0.00
21/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	92	0	0	0	0.00
21/11/2011	R203 On 03-May-12			Bond Future	7.69	103.8914	103.6014	103.8914	0.00
21/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	5126	5	5	5	0.00
21/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	4963	5	5	5	0.00
21/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5290	6	5	6	0.00
21/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	572	1	1	1	0.00
21/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	660	1	1	1	0.00
21/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	616	1	1	1	0.00
21/11/2011	R203 On 02-August-12			Bond Future	7.79	105.4438	105.1495	105.4438	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
21/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	4608	5	5	5	0.00
21/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	4474	5	4	5	0.00
21/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	4739	5	5	5	0.00
21/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1605	2	2	2	0.00
21/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1745	2	2	2	0.00
21/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1676	2	2	2	0.00
21/11/2011	R203 On 01-November-12			Bond Future	7.89	102.8911	102.5861	102.8911	0.00
21/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3012	3	3	3	0.00
21/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3111	3	3	3	0.00
21/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	2915	3	3	3	0.00
21/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3692	4	4	4	0.00
21/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3484	3	3	3	0.00
21/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3587	3	4	3	0.00
21/11/2011	R204 On 02-February-12			Bond Future	7.92	101.8455	101.4675	101.8455	3,268.00
21/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	5684	6	6	6	0.00
21/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	5466	6	5	6	0.00
21/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	5903	6	6	6	0.00
21/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	182	0	0	0	0.00
21/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	233	0	0	0	0.00
21/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	207	0	0	0	0.00
21/11/2011	R204 On 03-May-12			Bond Future	8.01	103.3487	102.9631	103.3487	0.00
21/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	4819	5	5	5	0.00
21/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	4989	5	5	5	0.00
21/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	4650	5	5	5	0.00
21/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1242	1	1	1	0.00
21/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1098	1	1	1	0.00
21/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1169	1	1	1	0.00
21/11/2011	R204 On 02-August-12			Bond Future	8.11	100.8650	100.4732	100.8650	0.00
21/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	4367	5	4	5	0.00
21/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	4510	5	5	5	0.00
21/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4225	4	4	4	0.00
21/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2581	2	3	2	0.00
21/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2389	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
21/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2484	2	2	2	0.00
21/11/2011	R204 On 01-November-12			Bond Future	8.21	102.4031	102.0017	102.4031	0.00
21/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3464	4	3	4	0.00
21/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3353	4	3	4	0.00
21/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3577	4	4	4	0.00
21/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	4339	4	4	4	0.00
21/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4592	4	5	4	0.00
21/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	4464	4	4	4	0.00
21/11/2011	R206 On 02-February-12			Bond Future	6.25	102.7441	102.7149	102.7441	300.00
21/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3130	3	3	3	0.00
21/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3218	3	3	3	0.00
21/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3043	3	3	3	0.00
21/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
21/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R206 On 03-May-12			Bond Future	6.30	104.2627	104.2275	104.2627	0.00
21/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	1963	2	2	2	0.00
21/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	1893	2	2	2	0.00
21/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2033	2	2	2	0.00
21/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	60	0	0	0	0.00
21/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	76	0	0	0	0.00
21/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	68	0	0	0	0.00
21/11/2011	R206 On 02-August-12			Bond Future	6.35	102.0558	102.0229	102.0558	0.00
21/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1551	2	2	2	0.00
21/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1502	2	2	2	0.00
21/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1600	2	2	2	0.00
21/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	307	0	0	0	0.00
21/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	343	0	0	0	0.00
21/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	325	0	0	0	0.00
21/11/2011	R206 On 01-November-12			Bond Future	6.38	103.6138	103.5739	103.6138	0.00
21/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	690	1	1	1	0.00
21/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	717	1	1	1	0.00
21/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	665	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
21/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	1157	1	1	1	0.00
21/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	1095	1	1	1	0.00
21/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	1125	1	1	1	0.00
21/11/2011	R207 On 02-February-12			Bond Future	8.13	95.7514	95.3542	95.7514	37,638.00
21/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	4916	5	5	5	0.00
21/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	5147	6	5	6	0.00
21/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	4686	5	5	5	0.00
21/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	236	0	0	0	1,920.00
21/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	553	1	1	1	640.00
21/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	889	1	1	1	0.00
21/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	2785	3	3	3	0.00
21/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	770	1	1	1	1,920.00
21/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2490	2	2	2	640.00
21/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	3302	3	3	3	0.00
21/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	267	0	0	0	0.00
21/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4739	4	5	4	0.00
21/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	205	0	0	0	0.00
21/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	235	0	0	0	0.00
21/11/2011	R207 On 03-May-12			Bond Future	8.23	97.1648	96.7572	97.1648	0.00
21/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	4404	5	4	5	0.00
21/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	4575	5	5	5	0.00
21/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	4236	5	4	5	0.00
21/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1725	2	2	2	0.00
21/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1542	1	2	1	0.00
21/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1632	2	2	2	0.00
21/11/2011	R207 On 02-August-12			Bond Future	8.33	94.9783	94.5668	94.9783	0.00
21/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	4740	5	5	5	0.00
21/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	4896	5	5	5	0.00
21/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	4587	5	5	5	0.00
21/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2645	3	3	3	0.00
21/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2443	2	2	2	0.00
21/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2542	2	3	2	0.00
21/11/2011	R207 On 01-November-12			Bond Future	8.42	96.4321	96.0020	96.4321	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
21/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	3767	4	4	4	0.00
21/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3645	4	4	4	0.00
21/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	3890	4	4	4	0.00
21/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4516	4	5	4	0.00
21/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4787	5	5	5	0.00
21/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4650	4	5	4	0.00
21/11/2011	R208 On 02-February-12			Bond Future	8.17	93.7741	93.3778	93.7741	17,761.00
21/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	5045	5	5	5	0.00
21/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	5293	6	5	6	0.00
21/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	4799	5	5	5	0.00
21/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	254	0	0	0	2,880.00
21/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	540	1	1	1	960.00
21/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	897	1	1	1	0.00
21/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	2969	3	3	3	0.00
21/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	712	1	1	1	2,880.00
21/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2514	2	3	2	960.00
21/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3391	3	3	3	0.00
21/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	260	0	0	0	0.00
21/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4678	4	5	4	0.00
21/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	195	0	0	0	0.00
21/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	226	0	0	0	0.00
21/11/2011	R208 On 03-May-12			Bond Future	8.25	91.7634	91.3591	91.7634	0.00
21/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	5441	6	5	6	0.00
21/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	5242	6	5	6	0.00
21/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	5638	6	6	6	0.00
21/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1117	1	1	1	0.00
21/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1271	1	1	1	0.00
21/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1195	1	1	1	0.00
21/11/2011	R208 On 02-August-12			Bond Future	8.34	93.1397	92.7280	93.1397	0.00
21/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	4949	5	5	5	0.00
21/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	4783	5	5	5	0.00
21/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5117	5	5	5	0.00
21/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2520	2	3	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
21/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2737	3	3	3	0.00
21/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2627	2	3	2	0.00
21/11/2011	R208 On 01-November-12			Bond Future	8.42	91.1642	90.7406	91.1642	0.00
21/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	3671	4	4	4	0.00
21/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	3805	4	4	4	0.00
21/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3541	4	4	4	0.00
21/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4797	5	5	5	0.00
21/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4497	4	4	4	0.00
21/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4645	4	5	4	0.00
21/11/2011	R209 On 02-February-12			Bond Future	8.98	76.0446	75.4199	76.0446	2,584.00
21/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	2750	3	3	3	0.00
21/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2566	3	3	3	0.00
21/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	2940	3	3	3	0.00
21/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2437	2	2	2	0.00
21/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2827	3	3	3	0.00
21/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2628	2	3	2	0.00
21/11/2011	R209 On 03-May-12			Bond Future	9.06	74.0242	73.3849	74.0242	0.00
21/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	3715	4	4	4	0.00
21/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	3897	4	4	4	0.00
21/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3535	4	4	4	0.00
21/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4343	4	4	4	0.00
21/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3942	4	4	4	0.00
21/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4140	4	4	4	0.00
21/11/2011	R209 On 02-August-12			Bond Future	9.13	75.1247	74.4787	75.1247	0.00
21/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5395	6	5	6	0.00
21/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5577	6	6	6	0.00
21/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5215	6	5	6	0.00
21/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4681	4	5	4	0.00
21/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4312	4	4	4	0.00
21/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4494	4	4	4	0.00
21/11/2011	R209 On 01-November-12			Bond Future	9.20	73.1271	72.4673	73.1271	0.00
21/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	4948	5	5	5	0.00
21/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	4778	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
21/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5117	5	5	5	0.00
21/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6235	6	6	6	0.00
21/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6656	6	7	6	0.00
21/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6444	6	6	6	0.00
21/11/2011	R210 On 02-February-12			Bond Future	137.00	137.0070	137.0015	137.0070	750.00
21/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	6002	6	6	6	0.00
21/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	5952	6	6	6	0.00
21/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	6052	6	6	6	0.00
21/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R211 On 02-February-12			Bond Future	114.58	114.5925	114.5840	114.5925	480.00
21/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4084	4	4	4	0.00
21/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4134	4	4	4	0.00
21/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4034	4	4	4	0.00
21/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R212 On 02-February-12			Bond Future	111.82	111.8235	111.8184	111.8235	2,677.00
21/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	3318	3	3	3	0.00
21/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	3268	3	3	3	0.00
21/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	3368	3	3	3	0.00
21/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
21/11/2011	R213 On 02-February-12			Bond Future	8.94	86.0681	85.4682	86.0681	487.00
21/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3138	4	3	4	0.00
21/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3353	4	3	4	0.00
21/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	2930	3	3	3	0.00
21/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2867	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
21/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2512	2	3	2	0.00
21/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2685	2	3	2	0.00
21/11/2011	R213 On 03-May-12			Bond Future	9.02	83.7938	83.1869	83.7938	0.00
21/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5132	6	5	6	0.00
21/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	4913	5	5	5	0.00
21/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5355	6	5	6	0.00
21/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3216	3	3	3	0.00
21/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3523	3	4	3	0.00
21/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3366	3	3	3	0.00
21/11/2011	R213 On 02-August-12			Bond Future	9.09	85.0498	84.4286	85.0498	0.00
21/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5701	6	6	6	0.00
21/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	5914	6	6	6	0.00
21/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5492	6	5	6	0.00
21/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4690	4	5	4	0.00
21/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4366	4	4	4	0.00
21/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4524	4	5	4	0.00
21/11/2011	R213 On 01-November-12			Bond Future	9.17	82.8062	82.1713	82.8062	0.00
21/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5217	6	5	6	0.00
21/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5410	6	5	6	0.00
21/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5021	5	5	5	0.00
21/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6723	6	7	6	0.00
21/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6342	6	6	6	0.00
21/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6533	6	7	6	0.00
21/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00