



Derivatives Weekly Statistics Report

From: 28/11/2011 To: 28/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	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
28/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	AL7T On 02-February-12			Index Future	407.90	406.2580	407.8960	406.2580	16.00
28/11/2011	AL7T On 03-May-12			Index Future	413.93	412.2770	413.9280	412.2770	0.00
28/11/2011	ALBI On 02-February-12			Index Future	371.55	370.1370	371.5520	370.1370	1,042.00
28/11/2011	ALBI On 03-May-12			Index Future	377.05	375.6210	377.0470	375.6210	0.00
28/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	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
28/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	CAAK On 19-December-11			Can-Do Future	0.21	0.2310	0.2139	0.2310	12,659.00
28/11/2011	CAAL On 19-December-11			Can-Do Future	0.21	0.2695	0.2131	0.2695	18,519.00
28/11/2011	CAAM On 19-December-11			Can-Do Future	0.06	0.0292	0.0562	0.0292	12,423.00
28/11/2011	CAAN On 30-March-12			Can-Do Future	0.51	0.5878	0.5062	0.5878	100,000.00
28/11/2011	CAAO On 30-March-12			Can-Do Future	0.06	0.0238	0.0575	0.0238	100,000.00
28/11/2011	CAAP On 19-December-11			Can-Do Future	0.07	0.0389	0.0695	0.0389	12,346.00
28/11/2011	CAAR On 19-December-11			Can-Do Future	0.23	0.2673	0.2278	0.2673	18,750.00
28/11/2011	CAAS On 31-January-12			Can-Do Future	0.13	0.1498	0.1312	0.1498	12,500.00
28/11/2011	CAAT On 29-February-12			Can-Do Future	0.11	0.0117	0.1056	0.0117	12,500.00
28/11/2011	CAAU On 31-January-12			Can-Do Future	0.03	0.0181	0.0319	0.0181	19,481.00
28/11/2011	CAAV On 29-February-12			Can-Do Future	0.05	0.0375	0.0530	0.0375	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
28/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
28/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	GOVI On 02-February-12			GOVI	372.88	371.4820	372.8790	371.4820	156.00
28/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	38790	2	4	2	0.00
28/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	38690	2	4	2	0.00
28/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	38890	2	4	2	0.00
28/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 03-May-12			GOVI	378.39	376.9860	378.3930	376.9860	0.00
28/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	35970	5	4	5	0.00
28/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	36170	5	4	5	0.00
28/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	36070	5	4	5	0.00
28/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2011	IGOV On 02-February-12			Index Future	163.80	163.8300	163.8040	163.8300	505.00
28/11/2011	IGOV On 03-May-12			Index Future	166.23	166.2570	166.2260	166.2570	0.00
28/11/2011	ILBI On 02-February-12			Index Future	447.14	447.1430	447.1430	447.1430	88.00
28/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

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28/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.60	94.4200	94.4000	94.4200	5,541.00
28/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.59	94.4300	94.4100	94.4300	101.00
28/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.59	94.3900	94.4100	94.3900	0.00
28/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.59	94.3700	94.4100	94.3700	2,390.00
28/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.60	94.3500	94.4000	94.3500	0.00
28/11/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.62	94.3000	94.3800	94.3000	0.00
28/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.64	94.2500	94.3600	94.2500	2,890.00
28/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.78	94.0000	94.2200	94.0000	44,760.00
28/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	6.01	93.7500	93.9900	93.7500	990.00
28/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.29	93.4700	93.7100	93.4700	790.00
28/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.58	93.1700	93.4200	93.1700	1,250.00
28/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.84	92.8500	93.1600	92.8500	2,100.00
28/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
28/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
28/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
28/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
28/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
28/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
28/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
28/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
28/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
28/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
28/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00

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28/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
28/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
28/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
28/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
28/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
28/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
28/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
28/11/2011	OTH1 On 02-February-12			Index Future	364.10	362.6010	364.1030	362.6010	0.00
28/11/2011	R157 On 02-February-12			Bond Future	7.07	125.1069	125.4861	125.1069	12,348.00
28/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	4901	5	5	5	0.00
28/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	5066	5	5	5	0.00
28/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	4736	4	5	4	0.00
28/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	25	0	0	0	130.00
28/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	815	1	1	1	0.00
28/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	219	0	0	0	0.00
28/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	76	0	0	0	3,960.00
28/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	1100	1	1	1	0.00
28/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	158	0	0	0	1,320.00
28/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	297	0	0	0	0.00
28/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1793	2	2	2	1,320.00
28/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	651	1	1	1	3,960.00
28/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	2372	3	2	3	0.00
28/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	2073	2	2	2	0.00
28/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	3873	4	4	4	0.00
28/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	892	1	1	1	130.00
28/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	3013	3	3	3	0.00
28/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	10	0	0	0	0.00
28/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	6	0	0	0	0.00
28/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	8	0	0	0	0.00
28/11/2011	R157 On 03-May-12			Bond Future	7.17	120.1521	120.5341	120.1521	0.00

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28/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	3735	3	4	3	0.00
28/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	3869	4	4	4	0.00
28/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	3602	3	4	3	0.00
28/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	289	0	0	0	0.00
28/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	241	0	0	0	0.00
28/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	264	0	0	0	0.00
28/11/2011	R157 On 02-August-12			Bond Future	7.26	121.9832	122.3790	121.9832	0.00
28/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	3151	3	3	3	0.00
28/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	3252	3	3	3	0.00
28/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	3052	3	3	3	0.00
28/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	984	1	1	1	0.00
28/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	888	1	1	1	0.00
28/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	935	1	1	1	0.00
28/11/2011	R157 On 01-November-12			Bond Future	7.36	117.0649	117.4702	117.0649	0.00
28/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	1543	1	2	1	0.00
28/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	1483	1	1	1	0.00
28/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	1606	1	2	1	0.00
28/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	2478	3	2	3	0.00
28/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	2637	3	3	3	0.00
28/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	2556	3	3	3	0.00
28/11/2011	R186 On 02-February-12			Bond Future	8.69	115.9668	116.3501	115.9668	24,833.00
28/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	4691	5	5	5	0.00
28/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	4978	5	5	5	0.00
28/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	4411	4	4	4	0.00
28/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	456	0	0	0	6,000.00
28/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	15	0	0	0	6,000.00
28/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	850	1	1	1	100.00
28/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	32679	32	33	32	0.00
28/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	104454	104	104	104	0.00
28/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	7373	8	7	8	0.00
28/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	19877	20	20	20	0.00

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28/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	2023	2	2	2	0.00
28/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	9492	10	9	10	0.00
28/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1708	2	2	2	0.00
28/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1861	2	2	2	100.00
28/11/2011	R186 On 03-May-12			Bond Future	8.77	117.6842	118.0692	117.6842	0.00
28/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	5652	5	6	5	0.00
28/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	5406	5	5	5	0.00
28/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	5904	6	6	6	0.00
28/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3431	4	3	4	0.00
28/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3807	4	4	4	0.00
28/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3615	4	4	4	0.00
28/11/2011	R186 On 02-August-12			Bond Future	8.85	114.1871	114.5912	114.1871	0.00
28/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	5148	5	5	5	0.00
28/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	4939	5	5	5	0.00
28/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	5361	5	5	5	0.00
28/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5811	6	6	6	0.00
28/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	6280	7	6	7	0.00
28/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	6043	6	6	6	0.00
28/11/2011	R186 On 01-November-12			Bond Future	8.93	115.9601	116.3651	115.9601	0.00
28/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	5876	6	6	6	0.00
28/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	6081	6	6	6	0.00
28/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	5674	6	6	6	0.00
28/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7722	8	8	8	0.00
28/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	7247	7	7	7	0.00
28/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	7482	8	7	8	0.00
28/11/2011	R189 On 02-February-12			Bond Future	218.64	218.6110	218.6445	218.6110	0.00
28/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	644	1	1	1	0.00
28/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	694	1	1	1	0.00
28/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	594	1	1	1	0.00
28/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
28/11/2011	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
28/11/2011	R197 On 02-February-12			Bond Future	243.17	243.1762	243.1662	243.1762	850.00
28/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	6166	6	6	6	0.00
28/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	6116	6	6	6	0.00
28/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	6216	6	6	6	0.00
28/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R201 On 02-February-12			Bond Future	6.58	106.4417	106.7292	106.4417	3,124.00
28/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	4345	4	4	4	0.00
28/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4219	4	4	4	0.00
28/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	4471	4	4	4	0.00
28/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	0	0.00
28/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
28/11/2011	R201 On 03-May-12			Bond Future	6.64	108.0209	108.3089	108.0209	0.00
28/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	2834	3	3	3	0.00
28/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	2936	3	3	3	0.00
28/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	2732	2	3	2	0.00
28/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	180	0	0	0	0.00
28/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	148	0	0	0	0.00
28/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	164	0	0	0	0.00
28/11/2011	R201 On 02-August-12			Bond Future	6.69	105.2553	105.5570	105.2553	0.00
28/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	2352	2	2	2	0.00
28/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	2430	2	2	2	0.00
28/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2276	2	2	2	0.00
28/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	606	1	1	1	0.00
28/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	543	1	1	1	0.00
28/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	574	1	1	1	0.00
28/11/2011	R201 On 01-November-12			Bond Future	6.74	106.8874	107.1966	106.8874	0.00
28/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1220	1	1	1	0.00
28/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1173	1	1	1	0.00
28/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1268	1	1	1	0.00
28/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1653	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
28/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1759	2	2	2	0.00
28/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1705	2	2	2	0.00
28/11/2011	R202 On 02-February-12			Bond Future	181.84	181.8460	181.8388	181.8460	34,743.00
28/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4839	5	5	5	0.00
28/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4889	5	5	5	0.00
28/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	4789	5	5	5	0.00
28/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R203 On 02-February-12			Bond Future	7.66	105.5613	105.9436	105.5613	1,867.00
28/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	4936	5	5	5	0.00
28/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	5138	5	5	5	0.00
28/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	4736	4	5	4	0.00
28/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	237	0	0	0	2,640.00
28/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2050	2	2	2	0.00
28/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	473	0	0	0	880.00
28/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	679	1	1	1	0.00
28/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	2082	2	2	2	880.00
28/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	715	1	1	1	2,640.00
28/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2575	3	3	3	0.00
28/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	102	0	0	0	0.00
28/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	3516	4	4	4	0.00
28/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	74	0	0	0	0.00
28/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	87	0	0	0	0.00
28/11/2011	R203 On 03-May-12			Bond Future	7.75	102.9633	103.3517	102.9633	0.00
28/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	4892	5	5	5	0.00
28/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	4731	4	5	4	0.00
28/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5056	5	5	5	0.00
28/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	588	1	1	1	0.00
28/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	678	1	1	1	0.00
28/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	631	1	1	1	0.00
28/11/2011	R203 On 02-August-12			Bond Future	7.84	104.5305	104.9357	104.5305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	4429	4	4	4	0.00
28/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	4558	4	5	4	0.00
28/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	4297	4	4	4	0.00
28/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1782	2	2	2	0.00
28/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1638	2	2	2	0.00
28/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1711	2	2	2	0.00
28/11/2011	R203 On 01-November-12			Bond Future	7.94	101.9913	102.4020	101.9913	0.00
28/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	2890	3	3	3	0.00
28/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	2986	3	3	3	0.00
28/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	2794	3	3	3	0.00
28/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3755	4	4	4	0.00
28/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3544	4	4	4	0.00
28/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3649	4	4	4	0.00
28/11/2011	R204 On 02-February-12			Bond Future	7.94	100.9612	101.3472	100.9612	2,908.00
28/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	5538	5	6	5	0.00
28/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	5759	5	6	5	0.00
28/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	5319	5	5	5	0.00
28/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	207	0	0	0	0.00
28/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	159	0	0	0	0.00
28/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	181	0	0	0	0.00
28/11/2011	R204 On 03-May-12			Bond Future	8.04	102.4586	102.8468	102.4586	0.00
28/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	4687	4	5	4	0.00
28/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	4857	5	5	5	0.00
28/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	4519	4	5	4	0.00
28/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1227	1	1	1	0.00
28/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1082	1	1	1	0.00
28/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1153	1	1	1	0.00
28/11/2011	R204 On 02-August-12			Bond Future	8.13	99.9861	100.3901	99.9861	0.00
28/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	4272	4	4	4	0.00
28/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4131	4	4	4	0.00
28/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	4414	4	4	4	0.00
28/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2376	3	2	3	0.00
28/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2570	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2472	3	2	3	0.00
28/11/2011	R204 On 01-November-12			Bond Future	8.22	101.5368	101.9452	101.5368	0.00
28/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3397	3	3	3	0.00
28/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3287	3	3	3	0.00
28/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3510	3	4	3	0.00
28/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	4328	5	4	5	0.00
28/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4582	5	5	5	0.00
28/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	4454	5	4	5	0.00
28/11/2011	R206 On 02-February-12			Bond Future	6.35	102.3181	102.5308	102.3181	300.00
28/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	2946	3	3	3	0.00
28/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	2858	3	3	3	0.00
28/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3034	3	3	3	0.00
28/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	1	0	0	0	0.00
28/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R206 On 03-May-12			Bond Future	6.41	103.8352	104.0471	103.8352	0.00
28/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	1796	2	2	2	0.00
28/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	1727	2	2	2	0.00
28/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	1865	2	2	2	0.00
28/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	73	0	0	0	0.00
28/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	91	0	0	0	0.00
28/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	82	0	0	0	0.00
28/11/2011	R206 On 02-August-12			Bond Future	6.45	101.6515	101.8766	101.6515	0.00
28/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1436	1	1	1	0.00
28/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1483	1	1	1	0.00
28/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1388	1	1	1	0.00
28/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	376	0	0	0	0.00
28/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	336	0	0	0	0.00
28/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	356	0	0	0	0.00
28/11/2011	R206 On 01-November-12			Bond Future	6.48	103.2277	103.4564	103.2277	0.00
28/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	633	1	1	1	0.00
28/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	658	1	1	1	0.00
28/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	608	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	1218	1	1	1	0.00
28/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	1153	1	1	1	0.00
28/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	1186	1	1	1	0.00
28/11/2011	R207 On 02-February-12			Bond Future	8.14	95.0147	95.3375	95.0147	24,484.00
28/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	4863	5	5	5	0.00
28/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	5097	5	5	5	0.00
28/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	4631	4	5	4	0.00
28/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	197	0	0	0	1,920.00
28/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	2705	3	3	3	0.00
28/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	490	0	0	0	640.00
28/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	813	1	1	1	0.00
28/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2431	3	2	3	640.00
28/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	707	1	1	1	1,920.00
28/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	3256	4	3	4	0.00
28/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	229	0	0	0	0.00
28/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4717	5	5	5	0.00
28/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	171	0	0	0	0.00
28/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	199	0	0	0	0.00
28/11/2011	R207 On 03-May-12			Bond Future	8.23	96.4218	96.7463	96.4218	0.00
28/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	4341	4	4	4	0.00
28/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	4512	4	5	4	0.00
28/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	4172	4	4	4	0.00
28/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1672	2	2	2	0.00
28/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1490	2	1	2	0.00
28/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1580	2	2	2	0.00
28/11/2011	R207 On 02-August-12			Bond Future	8.32	94.2518	94.5879	94.2518	0.00
28/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	4706	5	5	5	0.00
28/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	4552	4	5	4	0.00
28/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	4862	5	5	5	0.00
28/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2388	3	2	3	0.00
28/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2589	3	3	3	0.00
28/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2487	3	2	3	0.00
28/11/2011	R207 On 01-November-12			Bond Future	8.41	95.7115	96.0582	95.7115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	3752	4	4	4	0.00
28/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3629	3	4	3	0.00
28/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	3876	4	4	4	0.00
28/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4445	5	4	5	0.00
28/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4715	5	5	5	0.00
28/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4579	5	5	5	0.00
28/11/2011	R208 On 02-February-12			Bond Future	8.16	93.0433	93.4197	93.0433	12,230.00
28/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	5046	5	5	5	0.00
28/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	5297	5	5	5	0.00
28/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	4796	4	5	4	0.00
28/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	219	0	0	0	2,880.00
28/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	2933	3	3	3	0.00
28/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	491	0	0	0	960.00
28/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	841	1	1	1	0.00
28/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2416	3	2	3	960.00
28/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	634	1	1	1	2,880.00
28/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3301	4	3	4	0.00
28/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	215	0	0	0	0.00
28/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4601	5	5	5	0.00
28/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	157	0	0	0	0.00
28/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	185	0	0	0	0.00
28/11/2011	R208 On 03-May-12			Bond Future	8.24	91.0268	91.4059	91.0268	0.00
28/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	5425	5	5	5	0.00
28/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	5225	5	5	5	0.00
28/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	5624	5	6	5	0.00
28/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1056	1	1	1	0.00
28/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1207	1	1	1	0.00
28/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1132	1	1	1	0.00
28/11/2011	R208 On 02-August-12			Bond Future	8.32	92.4151	92.8022	92.4151	0.00
28/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	4946	5	5	5	0.00
28/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5115	5	5	5	0.00
28/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	4779	5	5	5	0.00
28/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2659	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2444	3	2	3	0.00
28/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2550	3	3	3	0.00
28/11/2011	R208 On 01-November-12			Bond Future	8.41	90.4522	90.8463	90.4522	0.00
28/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	3681	4	4	4	0.00
28/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	3816	4	4	4	0.00
28/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3550	3	4	3	0.00
28/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4700	5	5	5	0.00
28/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4403	5	4	5	0.00
28/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4549	5	5	5	0.00
28/11/2011	R209 On 02-February-12			Bond Future	9.02	74.8339	75.1450	74.8339	2,599.00
28/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	2476	2	2	2	0.00
28/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	2660	3	3	3	0.00
28/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2299	2	2	2	0.00
28/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2835	3	3	3	0.00
28/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2432	3	2	3	0.00
28/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2629	3	3	3	0.00
28/11/2011	R209 On 03-May-12			Bond Future	9.09	72.7992	73.1136	72.7992	0.00
28/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	3494	3	3	3	0.00
28/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	3671	4	4	4	0.00
28/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3319	3	3	3	0.00
28/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4398	5	4	5	0.00
28/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3988	4	4	4	0.00
28/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4190	4	4	4	0.00
28/11/2011	R209 On 02-August-12			Bond Future	9.16	73.9081	74.2332	73.9081	0.00
28/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5190	5	5	5	0.00
28/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5013	5	5	5	0.00
28/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5370	5	5	5	0.00
28/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4351	5	4	5	0.00
28/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4725	5	5	5	0.00
28/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4535	5	5	5	0.00
28/11/2011	R209 On 01-November-12			Bond Future	9.23	71.9042	72.2397	71.9042	0.00
28/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	4778	5	5	5	0.00
28/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	4611	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
28/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	4945	5	5	5	0.00
28/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6290	6	6	6	0.00
28/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6717	7	7	7	0.00
28/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6502	7	7	7	0.00
28/11/2011	R210 On 02-February-12			Bond Future	137.33	137.3380	137.3326	137.3380	750.00
28/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	6333	6	6	6	0.00
28/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	6283	6	6	6	0.00
28/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	6383	6	6	6	0.00
28/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R211 On 02-February-12			Bond Future	114.74	114.7479	114.7394	114.7479	480.00
28/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4239	4	4	4	0.00
28/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4189	4	4	4	0.00
28/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4289	4	4	4	0.00
28/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R212 On 02-February-12			Bond Future	111.23	111.4793	111.2267	111.4793	2,677.00
28/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2727	3	3	3	0.00
28/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2777	3	3	3	0.00
28/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2677	3	3	3	0.00
28/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R213 On 02-February-12			Bond Future	9.03	84.4725	84.7972	84.4725	487.00
28/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	2644	3	3	3	0.00
28/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	2452	2	2	2	0.00
28/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	2845	3	3	3	0.00
28/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2675	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	3060	3	3	3	0.00
28/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2862	3	3	3	0.00
28/11/2011	R213 On 03-May-12			Bond Future	9.11	82.1825	82.5101	82.1825	0.00
28/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	4651	5	5	5	0.00
28/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	4441	4	4	4	0.00
28/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	4865	5	5	5	0.00
28/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3403	4	3	4	0.00
28/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3727	4	4	4	0.00
28/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3562	4	4	4	0.00
28/11/2011	R213 On 02-August-12			Bond Future	9.18	83.4387	83.7767	83.4387	0.00
28/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5269	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	5474	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5067	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4917	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4577	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4744	5	5	5	0.00
28/11/2011	R213 On 01-November-12			Bond Future	9.26	81.1885	81.5364	81.1885	0.00
28/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	4846	5	5	5	0.00
28/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5033	5	5	5	0.00
28/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	4658	5	5	5	0.00
28/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6995	7	7	7	0.00
28/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6600	7	7	7	0.00
28/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6797	7	7	7	0.00
28/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00