



Derivatives Weekly Statistics Report

From: 19/12/2011 To: 20/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	AL7T On 02-February-12			Index Future	408.10	407.0590	408.0970	407.0590	16.00
19/12/2011	AL7T On 03-May-12			Index Future	413.98	412.9510	413.9830	412.9510	0.00
19/12/2011	ALBI On 02-February-12			Index Future	371.87	370.9860	371.8650	370.9860	1,038.00
19/12/2011	ALBI On 03-May-12			Index Future	377.23	376.3560	377.2280	376.3560	0.00
19/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	CAAK On 19-December-11			Can-Do Future	0.48	0.4142	0.4755	0.4142	0.00
19/12/2011	CAAL On 19-December-11			Can-Do Future	0.28	0.2755	0.2755	0.2755	0.00
19/12/2011	CAAM On 19-December-11			Can-Do Future	0.00	0.0037	0.0000	0.0037	0.00
19/12/2011	CAAN On 30-March-12			Can-Do Future	0.50	0.5069	0.4980	0.5069	100,000.00
19/12/2011	CAAO On 30-March-12			Can-Do Future	0.04	0.0499	0.0446	0.0499	100,000.00
19/12/2011	CAAP On 19-December-11			Can-Do Future	0.00	0.0051	0.0000	0.0051	0.00
19/12/2011	CAAR On 19-December-11			Can-Do Future	0.38	0.3622	0.3755	0.3622	0.00
19/12/2011	CAAS On 31-January-12			Can-Do Future	0.17	0.1512	0.1701	0.1512	12,500.00
19/12/2011	CAAT On 29-February-12			Can-Do Future	0.14	0.1221	0.1357	0.1221	12,500.00
19/12/2011	CAAU On 31-January-12			Can-Do Future	0.02	0.0177	0.0170	0.0177	19,481.00
19/12/2011	CAAV On 29-February-12			Can-Do Future	0.04	0.0456	0.0421	0.0456	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
19/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
19/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2011	GOVI On 02-February-12			GOVI	373.30	372.4640	373.2980	372.4640	184.00
19/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	42980	3	4	3	0.00
19/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	42880	3	4	3	0.00
19/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	43080	3	4	3	0.00
19/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 03-May-12			GOVI	378.68	377.8550	378.6820	377.8550	0.00
19/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
19/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	33080	4	3	4	0.00
19/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	33280	4	3	4	0.00
19/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	33180	4	3	4	0.00
19/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2011	IGOV On 02-February-12			Index Future	167.75	167.4910	167.7540	167.4910	508.00
19/12/2011	IGOV On 03-May-12			Index Future	170.17	169.9150	170.1730	169.9150	0.00
19/12/2011	ILBI On 02-February-12			Index Future	455.05	458.4380	455.0450	458.4380	88.00
19/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/12/2011	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
19/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,541.00
19/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	101.00
19/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	0.00
19/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.56	94.4400	94.4400	94.4400	2,390.00
19/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
19/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
19/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	2,890.00
19/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	44,760.00
19/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.85	94.1500	94.1500	94.1500	990.00
19/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.12	93.8800	93.8800	93.8800	790.00
19/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	1,250.00
19/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.68	93.3200	93.3200	93.3200	1,500.00
19/12/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
19/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
19/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
19/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
19/12/2011	JN05 On 02-February-12	7.25	Put	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
19/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
19/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
19/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
19/12/2011	OTH1 On 02-February-12			Index Future	363.89	362.7930	363.8940	362.7930	0.00
19/12/2011	R157 On 02-February-12			Bond Future	6.96	125.7645	125.8810	125.7645	12,560.00
19/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5289	5	5	5	0.00
19/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5456	5	5	5	0.00
19/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5123	5	5	5	0.00
19/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	206	0	0	0	0.00
19/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	15	0	0	0	130.00
19/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	891	1	1	1	0.00
19/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	58	0	0	0	3,960.00
19/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	140	0	0	0	1,320.00
19/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	293	0	0	0	0.00
19/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1222	1	1	1	0.00
19/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	378	0	0	0	3,960.00
19/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1395	2	1	2	1,320.00
19/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1959	2	2	2	0.00
19/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	574	1	1	1	130.00
19/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2600	3	3	3	0.00
19/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1666	2	2	2	0.00
19/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3468	4	3	4	0.00
19/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	2	0	0	0	0.00
19/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	1	0	0	0	0.00
19/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
19/12/2011	R157 On 03-May-12			Bond Future	7.06	120.7798	120.8881	120.7798	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
19/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4049	4	4	4	0.00
19/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	3912	4	4	4	0.00
19/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4187	4	4	4	0.00
19/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	205	0	0	0	0.00
19/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	245	0	0	0	0.00
19/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	224	0	0	0	0.00
19/12/2011	R157 On 02-August-12			Bond Future	7.14	122.6124	122.7278	122.6124	0.00
19/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3388	3	3	3	0.00
19/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3498	3	3	3	0.00
19/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3280	3	3	3	0.00
19/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	863	1	1	1	0.00
19/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	785	1	1	1	0.00
19/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	823	1	1	1	0.00
19/12/2011	R157 On 01-November-12			Bond Future	7.25	117.6707	117.7963	117.6707	0.00
19/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	1659	2	2	2	0.00
19/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	1725	2	2	2	0.00
19/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1595	2	2	2	0.00
19/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2423	3	2	3	0.00
19/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2271	2	2	2	0.00
19/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2346	2	2	2	0.00
19/12/2011	R186 On 02-February-12			Bond Future	8.69	116.0305	116.3226	116.0305	27,833.00
19/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	4125	4	4	4	0.00
19/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	4428	4	4	4	0.00
19/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	3832	4	4	4	0.00
19/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	193	0	0	0	6,000.00
19/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	2	0	0	0	6,000.00
19/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	32652	32	33	32	0.00
19/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	104426	104	104	104	0.00
19/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	457	0	0	0	100.00
19/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	7007	7	7	7	0.00
19/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	19892	20	20	20	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
19/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1472	2	1	2	0.00
19/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	9256	10	9	10	0.00
19/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	1185	1	1	1	0.00
19/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1322	2	1	2	100.00
19/12/2011	R186 On 03-May-12			Bond Future	8.78	117.7110	117.9974	117.7110	0.00
19/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	5487	5	5	5	0.00
19/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	5741	6	6	6	0.00
19/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	5239	5	5	5	0.00
19/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3712	4	4	4	0.00
19/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	3340	4	3	4	0.00
19/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3521	4	4	4	0.00
19/12/2011	R186 On 02-August-12			Bond Future	8.86	114.2047	114.5032	114.2047	0.00
19/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	5033	5	5	5	0.00
19/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	4825	5	5	5	0.00
19/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	5245	5	5	5	0.00
19/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5783	6	6	6	0.00
19/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	6254	6	6	6	0.00
19/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	6016	6	6	6	0.00
19/12/2011	R186 On 01-November-12			Bond Future	8.95	115.9515	116.2529	115.9515	0.00
19/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	5791	6	6	6	0.00
19/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	5590	5	6	5	0.00
19/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	5994	6	6	6	0.00
19/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	7273	7	7	7	0.00
19/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	7750	8	8	8	0.00
19/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	7509	8	8	8	0.00
19/12/2011	R189 On 02-February-12			Bond Future	218.93	218.9313	218.9252	218.9313	0.00
19/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	925	1	1	1	0.00
19/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	875	1	1	1	0.00
19/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	975	1	1	1	0.00
19/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	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
19/12/2011	R197 On	02-February-12			Bond Future	247.51	247.5058	247.5148	247.5058	965.00
19/12/2011	R197 On	02-February-12	237.00	Call	Bond Future	10515	11	11	11	0.00
19/12/2011	R197 On	02-February-12	236.95	Call	Bond Future	10565	11	11	11	0.00
19/12/2011	R197 On	02-February-12	237.05	Call	Bond Future	10465	10	10	10	0.00
19/12/2011	R197 On	02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R197 On	02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R197 On	02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R201 On	02-February-12			Bond Future	6.46	106.9669	107.0392	106.9669	3,124.00
19/12/2011	R201 On	02-February-12	8.25	Call	Bond Future	4654	5	5	5	0.00
19/12/2011	R201 On	02-February-12	8.30	Call	Bond Future	4781	5	5	5	0.00
19/12/2011	R201 On	02-February-12	8.20	Call	Bond Future	4528	4	5	4	0.00
19/12/2011	R201 On	02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R201 On	02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R201 On	02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R201 On	03-May-12			Bond Future	6.53	108.5145	108.5832	108.5145	0.00
19/12/2011	R201 On	03-May-12	7.75	Call	Bond Future	3088	3	3	3	0.00
19/12/2011	R201 On	03-May-12	7.70	Call	Bond Future	2983	3	3	3	0.00
19/12/2011	R201 On	03-May-12	7.80	Call	Bond Future	3193	3	3	3	0.00
19/12/2011	R201 On	03-May-12	7.80	Put	Bond Future	130	0	0	0	0.00
19/12/2011	R201 On	03-May-12	7.70	Put	Bond Future	157	0	0	0	0.00
19/12/2011	R201 On	03-May-12	7.75	Put	Bond Future	144	0	0	0	0.00
19/12/2011	R201 On	02-August-12			Bond Future	6.57	105.7550	105.8241	105.7550	0.00
19/12/2011	R201 On	02-August-12	7.50	Call	Bond Future	2562	3	3	3	0.00
19/12/2011	R201 On	02-August-12	7.55	Call	Bond Future	2646	3	3	3	0.00
19/12/2011	R201 On	02-August-12	7.45	Call	Bond Future	2480	2	2	2	0.00
19/12/2011	R201 On	02-August-12	7.45	Put	Bond Future	543	1	1	1	0.00
19/12/2011	R201 On	02-August-12	7.55	Put	Bond Future	492	1	0	1	0.00
19/12/2011	R201 On	02-August-12	7.50	Put	Bond Future	516	1	1	1	0.00
19/12/2011	R201 On	01-November-12			Bond Future	6.62	107.3646	107.4448	107.3646	0.00
19/12/2011	R201 On	01-November-12	6.50	Call	Bond Future	1402	1	1	1	0.00
19/12/2011	R201 On	01-November-12	6.55	Call	Bond Future	1452	1	1	1	0.00
19/12/2011	R201 On	01-November-12	6.45	Call	Bond Future	1353	1	1	1	0.00
19/12/2011	R201 On	01-November-12	6.45	Put	Bond Future	1690	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
19/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1588	2	2	2	0.00
19/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1639	2	2	2	0.00
19/12/2011	R202 On 02-February-12			Bond Future	187.04	186.1404	187.0435	186.1404	35,872.00
19/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	10043	9	10	9	0.00
19/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	10093	9	10	9	0.00
19/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	9993	9	10	9	0.00
19/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R203 On 02-February-12			Bond Future	7.60	106.0577	106.2040	106.0577	3,586.00
19/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	5136	5	5	5	0.00
19/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	5346	5	5	5	0.00
19/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	4927	5	5	5	0.00
19/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	143	0	0	0	2,640.00
19/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	348	0	0	0	880.00
19/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	546	1	1	1	0.00
19/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2022	2	2	2	0.00
19/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	427	1	0	1	2,640.00
19/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1689	2	2	2	880.00
19/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	2189	2	2	2	0.00
19/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	33	0	0	0	0.00
19/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	3162	3	3	3	0.00
19/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	22	0	0	0	0.00
19/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	27	0	0	0	0.00
19/12/2011	R203 On 03-May-12			Bond Future	7.70	103.4348	103.5751	103.4348	0.00
19/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	4949	5	5	5	0.00
19/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5119	5	5	5	0.00
19/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	4777	5	5	5	0.00
19/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	501	1	1	1	0.00
19/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	428	0	0	0	0.00
19/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	465	1	0	1	0.00
19/12/2011	R203 On 02-August-12			Bond Future	7.79	105.0027	105.1537	105.0027	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
19/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4259	4	4	4	0.00
19/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	4402	4	4	4	0.00
19/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4118	4	4	4	0.00
19/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1385	1	1	1	0.00
19/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1264	1	1	1	0.00
19/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1323	1	1	1	0.00
19/12/2011	R203 On 01-November-12			Bond Future	7.89	102.4420	102.6021	102.4420	0.00
19/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2522	2	3	2	0.00
19/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2426	2	2	2	0.00
19/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	2620	3	3	3	0.00
19/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2977	3	3	3	0.00
19/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	3187	3	3	3	0.00
19/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	3081	3	3	3	0.00
19/12/2011	R204 On 02-February-12			Bond Future	7.88	101.4728	101.6406	101.4728	3,543.00
19/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	5706	6	6	6	0.00
19/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	5940	6	6	6	0.00
19/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	5472	5	5	5	0.00
19/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	499	1	0	1	0.00
19/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	228	0	0	0	540.00
19/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	1606	2	2	2	0.00
19/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	999	1	1	1	540.00
19/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	2540	3	3	3	0.00
19/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	66	0	0	0	0.00
19/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	3625	4	4	4	0.00
19/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	46	0	0	0	0.00
19/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	56	0	0	0	0.00
19/12/2011	R204 On 03-May-12			Bond Future	7.98	102.9429	103.1050	102.9429	0.00
19/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	4733	5	5	5	0.00
19/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	4553	4	5	4	0.00
19/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	4916	5	5	5	0.00
19/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	883	1	1	1	0.00
19/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	1003	1	1	1	0.00
19/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	941	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
19/12/2011	R204 On 02-August-12			Bond Future	8.08	100.4732	100.6443	100.4732	0.00
19/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4083	4	4	4	0.00
19/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	3933	4	4	4	0.00
19/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4235	4	4	4	0.00
19/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1943	2	2	2	0.00
19/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	2118	2	2	2	0.00
19/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	2029	2	2	2	0.00
19/12/2011	R204 On 01-November-12			Bond Future	8.17	102.0017	102.1809	102.0017	0.00
19/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3061	3	3	3	0.00
19/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3176	3	3	3	0.00
19/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	2950	3	3	3	0.00
19/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	4010	4	4	4	0.00
19/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3759	4	4	4	0.00
19/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3882	4	4	4	0.00
19/12/2011	R206 On 02-February-12			Bond Future	6.23	102.7040	102.7551	102.7040	300.00
19/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3170	3	3	3	0.00
19/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3258	3	3	3	0.00
19/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3082	3	3	3	0.00
19/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R206 On 03-May-12			Bond Future	6.29	104.1908	104.2371	104.1908	0.00
19/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	1984	2	2	2	0.00
19/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2054	2	2	2	0.00
19/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	1915	2	2	2	0.00
19/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	89	0	0	0	0.00
19/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	72	0	0	0	0.00
19/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	80	0	0	0	0.00
19/12/2011	R206 On 02-August-12			Bond Future	6.32	102.0092	102.0572	102.0092	0.00
19/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1608	2	2	2	0.00
19/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1659	2	2	2	0.00
19/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1557	2	2	2	0.00
19/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	364	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
19/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	332	0	0	0	0.00
19/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	348	0	0	0	0.00
19/12/2011	R206 On 01-November-12			Bond Future	6.34	103.5624	103.6195	103.5624	0.00
19/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	799	1	1	1	0.00
19/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	773	1	1	1	0.00
19/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	826	1	1	1	0.00
19/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1158	1	1	1	0.00
19/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1220	1	1	1	0.00
19/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1188	1	1	1	0.00
19/12/2011	R207 On 02-February-12			Bond Future	8.14	95.0925	95.2984	95.0925	46,112.00
19/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	4720	5	5	5	0.00
19/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	4965	5	5	5	0.00
19/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	4477	4	4	4	0.00
19/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	84	0	0	0	1,920.00
19/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	288	0	0	0	640.00
19/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	559	1	1	1	0.00
19/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	2450	2	2	2	0.00
19/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	491	1	0	1	1,920.00
19/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	2216	2	2	2	640.00
19/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	3093	3	3	3	0.00
19/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	114	0	0	0	0.00
19/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	4643	5	5	5	0.00
19/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	78	0	0	0	0.00
19/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	95	0	0	0	0.00
19/12/2011	R207 On 03-May-12			Bond Future	8.25	96.4704	96.6705	96.4704	0.00
19/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	4115	4	4	4	0.00
19/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	3941	4	4	4	0.00
19/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	4292	4	4	4	0.00
19/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1346	1	1	1	0.00
19/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1517	2	2	2	0.00
19/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1429	2	1	2	0.00
19/12/2011	R207 On 02-August-12			Bond Future	8.34	94.2937	94.5037	94.2937	0.00
19/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	4400	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
19/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	4241	4	4	4	0.00
19/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	4562	4	5	4	0.00
19/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	2172	2	2	2	0.00
19/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2362	2	2	2	0.00
19/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	2265	2	2	2	0.00
19/12/2011	R207 On 01-November-12			Bond Future	8.43	95.7319	95.9510	95.7319	0.00
19/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3366	3	3	3	0.00
19/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	3488	3	3	3	0.00
19/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3246	3	3	3	0.00
19/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	4439	5	4	5	0.00
19/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	4165	4	4	4	0.00
19/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	4300	4	4	4	0.00
19/12/2011	R208 On 02-February-12			Bond Future	8.17	93.1446	93.3658	93.1446	14,084.00
19/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	4895	5	5	5	0.00
19/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	5158	5	5	5	0.00
19/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	4634	4	5	4	0.00
19/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	97	0	0	0	2,880.00
19/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	287	0	0	0	960.00
19/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	580	1	1	1	0.00
19/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	2678	3	3	3	0.00
19/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	433	1	0	1	2,880.00
19/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	2209	2	2	2	960.00
19/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	3150	3	3	3	0.00
19/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	107	0	0	0	0.00
19/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	4533	5	5	5	0.00
19/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	72	0	0	0	0.00
19/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	88	0	0	0	0.00
19/12/2011	R208 On 03-May-12			Bond Future	8.26	91.0966	91.3182	91.0966	0.00
19/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	5281	5	5	5	0.00
19/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	5486	5	5	5	0.00
19/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	5078	5	5	5	0.00
19/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1148	1	1	1	0.00
19/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	1006	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
19/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	1075	1	1	1	0.00
19/12/2011	R208 On 02-August-12			Bond Future	8.34	92.4833	92.7052	92.4833	0.00
19/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	4745	5	5	5	0.00
19/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	4921	5	5	5	0.00
19/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	4573	4	5	4	0.00
19/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2550	3	3	3	0.00
19/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2347	2	2	2	0.00
19/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2446	3	2	3	0.00
19/12/2011	R208 On 01-November-12			Bond Future	8.43	90.4965	90.7295	90.4965	0.00
19/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	3496	3	3	3	0.00
19/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3366	3	3	3	0.00
19/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	3628	4	4	4	0.00
19/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	4332	4	4	4	0.00
19/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4633	5	5	5	0.00
19/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	4481	5	4	5	0.00
19/12/2011	R209 On 02-February-12			Bond Future	9.04	74.7810	75.0157	74.7810	2,936.00
19/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	1972	2	2	2	0.00
19/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	1795	2	2	2	0.00
19/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	2160	2	2	2	0.00
19/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	2061	2	2	2	0.00
19/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2460	3	2	3	0.00
19/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2254	2	2	2	0.00
19/12/2011	R209 On 03-May-12			Bond Future	9.11	72.7173	72.9562	72.7173	0.00
19/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	3259	3	3	3	0.00
19/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	3087	3	3	3	0.00
19/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	3436	3	3	3	0.00
19/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3910	4	4	4	0.00
19/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	4324	5	4	5	0.00
19/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	4113	4	4	4	0.00
19/12/2011	R209 On 02-August-12			Bond Future	9.18	73.8272	74.0630	73.8272	0.00
19/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	5007	5	5	5	0.00
19/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	4823	5	5	5	0.00
19/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	5202	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
19/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4353	5	4	5	0.00
19/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4705	5	5	5	0.00
19/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4522	5	5	5	0.00
19/12/2011	R209 On 01-November-12			Bond Future	9.26	71.8025	72.0570	71.8025	0.00
19/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	4545	4	5	4	0.00
19/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	4711	5	5	5	0.00
19/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	4382	4	4	4	0.00
19/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6671	7	7	7	0.00
19/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	6239	6	6	6	0.00
19/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	6452	7	6	7	0.00
19/12/2011	R210 On 02-February-12			Bond Future	139.86	139.8543	139.8598	139.8543	755.00
19/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	8860	9	9	9	0.00
19/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	8910	9	9	9	0.00
19/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	8810	9	9	9	0.00
19/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R211 On 02-February-12			Bond Future	115.95	115.9525	115.9529	115.9525	480.00
19/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	5453	5	5	5	0.00
19/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	5403	5	5	5	0.00
19/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	5503	6	6	6	0.00
19/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R212 On 02-February-12			Bond Future	113.08	113.1776	113.0815	113.1776	2,677.00
19/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	4582	5	5	5	0.00
19/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	4632	5	5	5	0.00
19/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	4532	5	5	5	0.00
19/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
19/12/2011	R212 On 02-February-12	108.50	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
19/12/2011	R213 On 02-February-12			Bond Future	9.06	84.2878	84.5264	84.2878	487.00
19/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	1922	2	2	2	0.00
19/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	2107	2	2	2	0.00
19/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	1746	2	2	2	0.00
19/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2625	3	3	3	0.00
19/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	2207	2	2	2	0.00
19/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	2410	3	2	3	0.00
19/12/2011	R213 On 03-May-12			Bond Future	9.15	81.9627	82.2053	81.9627	0.00
19/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	4151	4	4	4	0.00
19/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	4353	4	4	4	0.00
19/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	3955	4	4	4	0.00
19/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3546	4	4	4	0.00
19/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	3195	3	3	3	0.00
19/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3366	4	3	4	0.00
19/12/2011	R213 On 02-August-12			Bond Future	9.22	83.2146	83.4537	83.2146	0.00
19/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	4972	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	5170	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	4787	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4960	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4596	5	5	5	0.00
19/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4770	5	5	5	0.00
19/12/2011	R213 On 01-November-12			Bond Future	9.30	80.9382	81.1959	80.9382	0.00
19/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	4497	4	4	4	0.00
19/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	4663	5	5	5	0.00
19/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	4334	4	4	4	0.00
19/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	7011	7	7	7	0.00
19/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	6571	7	7	7	0.00
19/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6788	7	7	7	0.00
19/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
20/12/2011	0106 On 22-December-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
20/12/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	8657 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
20/12/2011	AL7T On 02-February-12			Index Future	408.91	408.0970	408.9110	408.0970	16.00
20/12/2011	AL7T On 03-May-12			Index Future	414.81	413.9830	414.8080	413.9830	0.00
20/12/2011	ALBI On 02-February-12			Index Future	372.42	371.8650	372.4190	371.8650	1,038.00
20/12/2011	ALBI On 03-May-12			Index Future	377.79	377.2280	377.7890	377.2280	0.00
20/12/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/12/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	C213 On 28-February-31			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
20/12/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	CAAN On 30-March-12			Can-Do Future	0.42	0.4980	0.4241	0.4980	100,000.00
20/12/2011	CAAO On 30-March-12			Can-Do Future	0.08	0.0446	0.0763	0.0446	100,000.00
20/12/2011	CAAS On 31-January-12			Can-Do Future	0.16	0.1701	0.1578	0.1701	12,500.00
20/12/2011	CAAT On 29-February-12			Can-Do Future	0.12	0.1357	0.1230	0.1357	12,500.00
20/12/2011	CAAU On 31-January-12			Can-Do Future	0.03	0.0170	0.0346	0.0170	19,481.00
20/12/2011	CAAV On 29-February-12			Can-Do Future	0.06	0.0421	0.0600	0.0421	12,987.00
20/12/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
20/12/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2011	GOVI On 02-February-12			GOVI	373.83	373.2980	373.8280	373.2980	184.00
20/12/2011	GOVI On 02-February-12	369.00	Call	GOVI	48280	4	5	4	0.00
20/12/2011	GOVI On 02-February-12	369.01	Call	GOVI	48180	4	5	4	0.00
20/12/2011	GOVI On 02-February-12	368.99	Call	GOVI	48380	4	5	4	0.00
20/12/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
20/12/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
20/12/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
20/12/2011	GOVI On 03-May-12			GOVI	379.22	378.6820	379.2190	378.6820	0.00
20/12/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
20/12/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
20/12/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
20/12/2011	GOVI On 03-May-12	381.99	Put	GOVI	27710	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
20/12/2011	GOVI On 03-May-12	382.01	Put	GOVI	27910	3	3	3	0.00
20/12/2011	GOVI On 03-May-12	382.00	Put	GOVI	27810	3	3	3	0.00
20/12/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2011	IGOV On 02-February-12			Index Future	167.65	167.7540	167.6520	167.7540	508.00
20/12/2011	IGOV On 03-May-12			Index Future	170.07	170.1730	170.0700	170.1730	0.00
20/12/2011	ILBI On 02-February-12			Index Future	455.05	455.0450	455.0450	455.0450	88.00
20/12/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/12/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/12/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/12/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/12/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/12/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/12/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	5,541.00
20/12/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.59	94.4200	94.4100	94.4200	101.00
20/12/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	0.00
20/12/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.57	94.4400	94.4300	94.4400	2,390.00
20/12/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
20/12/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
20/12/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.56	94.4500	94.4400	94.4500	2,890.00
20/12/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	44,760.00
20/12/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.82	94.1500	94.1800	94.1500	990.00
20/12/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.08	93.8800	93.9200	93.8800	790.00
20/12/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.36	93.6100	93.6400	93.6100	1,250.00
20/12/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.63	93.3200	93.3700	93.3200	1,500.00
20/12/2011	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
20/12/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
20/12/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
20/12/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
20/12/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
20/12/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
20/12/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
20/12/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/12/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
20/12/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
20/12/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
20/12/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
20/12/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
20/12/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
20/12/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/12/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
20/12/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
20/12/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
20/12/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
20/12/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
20/12/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
20/12/2011	OTH1 On 02-February-12			Index Future	364.56	363.8940	364.5550	363.8940	0.00
20/12/2011	R157 On 02-February-12			Bond Future	6.94	125.8810	125.9588	125.8810	12,560.00
20/12/2011	R157 On 02-February-12	8.50	Call	Bond Future	5367	5	5	5	0.00
20/12/2011	R157 On 02-February-12	8.55	Call	Bond Future	5533	5	6	5	0.00
20/12/2011	R157 On 02-February-12	8.45	Call	Bond Future	5200	5	5	5	0.00
20/12/2011	R157 On 02-February-12	6.00	Call	Bond Future	16	0	0	0	130.00
20/12/2011	R157 On 02-February-12	7.05	Call	Bond Future	928	1	1	1	0.00
20/12/2011	R157 On 02-February-12	6.55	Call	Bond Future	217	0	0	0	0.00
20/12/2011	R157 On 02-February-12	6.25	Call	Bond Future	61	0	0	0	3,960.00
20/12/2011	R157 On 02-February-12	7.20	Call	Bond Future	1269	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
20/12/2011	R157 On 02-February-12	6.45	Call	Bond Future	148	0	0	0	1,320.00
20/12/2011	R157 On 02-February-12	6.65	Call	Bond Future	308	0	0	0	0.00
20/12/2011	R157 On 02-February-12	6.65	Put	Bond Future	1332	1	1	1	1,320.00
20/12/2011	R157 On 02-February-12	7.20	Put	Bond Future	347	0	0	0	3,960.00
20/12/2011	R157 On 02-February-12	6.45	Put	Bond Future	1889	2	2	2	0.00
20/12/2011	R157 On 02-February-12	6.55	Put	Bond Future	1599	2	2	2	0.00
20/12/2011	R157 On 02-February-12	6.00	Put	Bond Future	3391	3	3	3	0.00
20/12/2011	R157 On 02-February-12	7.05	Put	Bond Future	533	1	1	1	130.00
20/12/2011	R157 On 02-February-12	6.25	Put	Bond Future	2525	3	3	3	0.00
20/12/2011	R157 On 02-February-12	8.45	Put	Bond Future	1	0	0	0	0.00
20/12/2011	R157 On 02-February-12	8.55	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R157 On 02-February-12	8.50	Put	Bond Future	1	0	0	0	0.00
20/12/2011	R157 On 03-May-12			Bond Future	7.04	120.8881	120.9669	120.8881	0.00
20/12/2011	R157 On 03-May-12	8.25	Call	Bond Future	4116	4	4	4	0.00
20/12/2011	R157 On 03-May-12	8.20	Call	Bond Future	3977	4	4	4	0.00
20/12/2011	R157 On 03-May-12	8.30	Call	Bond Future	4254	4	4	4	0.00
20/12/2011	R157 On 03-May-12	8.30	Put	Bond Future	193	0	0	0	0.00
20/12/2011	R157 On 03-May-12	8.20	Put	Bond Future	231	0	0	0	0.00
20/12/2011	R157 On 03-May-12	8.25	Put	Bond Future	212	0	0	0	0.00
20/12/2011	R157 On 02-August-12			Bond Future	7.12	122.7278	122.8038	122.7278	0.00
20/12/2011	R157 On 02-August-12	8.00	Call	Bond Future	3440	3	3	3	0.00
20/12/2011	R157 On 02-August-12	8.05	Call	Bond Future	3551	3	4	3	0.00
20/12/2011	R157 On 02-August-12	7.95	Call	Bond Future	3330	3	3	3	0.00
20/12/2011	R157 On 02-August-12	7.95	Put	Bond Future	837	1	1	1	0.00
20/12/2011	R157 On 02-August-12	8.05	Put	Bond Future	762	1	1	1	0.00
20/12/2011	R157 On 02-August-12	8.00	Put	Bond Future	799	1	1	1	0.00
20/12/2011	R157 On 01-November-12			Bond Future	7.21	117.7963	117.8829	117.7963	0.00
20/12/2011	R157 On 01-November-12	7.00	Call	Bond Future	1696	2	2	2	0.00
20/12/2011	R157 On 01-November-12	6.95	Call	Bond Future	1631	2	2	2	0.00
20/12/2011	R157 On 01-November-12	7.05	Call	Bond Future	1763	2	2	2	0.00
20/12/2011	R157 On 01-November-12	7.05	Put	Bond Future	2223	2	2	2	0.00
20/12/2011	R157 On 01-November-12	6.95	Put	Bond Future	2372	2	2	2	0.00
20/12/2011	R157 On 01-November-12	7.00	Put	Bond Future	2296	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
20/12/2011	R186 On 02-February-12			Bond Future	8.67	116.3226	116.5150	116.3226	27,833.00
20/12/2011	R186 On 02-February-12	9.00	Call	Bond Future	4233	4	4	4	0.00
20/12/2011	R186 On 02-February-12	9.05	Call	Bond Future	4542	4	5	4	0.00
20/12/2011	R186 On 02-February-12	8.95	Call	Bond Future	3934	4	4	4	0.00
20/12/2011	R186 On 02-February-12	7.75	Call	Bond Future	198	0	0	0	6,000.00
20/12/2011	R186 On 02-February-12	6.75	Call	Bond Future	2	0	0	0	6,000.00
20/12/2011	R186 On 02-February-12	8.00	Call	Bond Future	470	0	0	0	100.00
20/12/2011	R186 On 02-February-12	13.25	Call	Bond Future	32844	33	33	33	0.00
20/12/2011	R186 On 02-February-12	98.00	Call	Bond Future	104619	104	105	104	0.00
20/12/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R186 On 02-February-12	8.00	Put	Bond Future	6828	7	7	7	0.00
20/12/2011	R186 On 02-February-12	6.75	Put	Bond Future	19699	20	20	20	0.00
20/12/2011	R186 On 02-February-12	8.95	Put	Bond Future	1381	1	1	1	0.00
20/12/2011	R186 On 02-February-12	7.75	Put	Bond Future	9069	9	9	9	0.00
20/12/2011	R186 On 02-February-12	9.05	Put	Bond Future	1107	1	1	1	0.00
20/12/2011	R186 On 02-February-12	9.00	Put	Bond Future	1238	1	1	1	100.00
20/12/2011	R186 On 03-May-12			Bond Future	8.76	117.9974	118.1949	117.9974	0.00
20/12/2011	R186 On 03-May-12	9.00	Call	Bond Future	5588	5	6	5	0.00
20/12/2011	R186 On 03-May-12	9.05	Call	Bond Future	5845	6	6	6	0.00
20/12/2011	R186 On 03-May-12	8.95	Call	Bond Future	5337	5	5	5	0.00
20/12/2011	R186 On 03-May-12	8.95	Put	Bond Future	3612	4	4	4	0.00
20/12/2011	R186 On 03-May-12	9.05	Put	Bond Future	3246	3	3	3	0.00
20/12/2011	R186 On 03-May-12	9.00	Put	Bond Future	3425	4	3	4	0.00
20/12/2011	R186 On 02-August-12			Bond Future	8.84	114.5032	114.6969	114.5032	0.00
20/12/2011	R186 On 02-August-12	8.75	Call	Bond Future	5117	5	5	5	0.00
20/12/2011	R186 On 02-August-12	8.70	Call	Bond Future	4907	5	5	5	0.00
20/12/2011	R186 On 02-August-12	8.80	Call	Bond Future	5332	5	5	5	0.00
20/12/2011	R186 On 02-August-12	8.80	Put	Bond Future	5677	6	6	6	0.00
20/12/2011	R186 On 02-August-12	8.70	Put	Bond Future	6142	6	6	6	0.00
20/12/2011	R186 On 02-August-12	8.75	Put	Bond Future	5906	6	6	6	0.00
20/12/2011	R186 On 01-November-12			Bond Future	8.92	116.2529	116.4602	116.2529	0.00
20/12/2011	R186 On 01-November-12	8.75	Call	Bond Future	5882	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
20/12/2011	R186 On 01-November-12	8.80	Call	Bond Future	6088	6	6	6	0.00
20/12/2011	R186 On 01-November-12	8.70	Call	Bond Future	5679	6	6	6	0.00
20/12/2011	R186 On 01-November-12	8.70	Put	Bond Future	7632	8	8	8	0.00
20/12/2011	R186 On 01-November-12	8.80	Put	Bond Future	7159	7	7	7	0.00
20/12/2011	R186 On 01-November-12	8.75	Put	Bond Future	7393	8	7	8	0.00
20/12/2011	R189 On 02-February-12			Bond Future	218.92	218.9252	218.9215	218.9252	0.00
20/12/2011	R189 On 02-February-12	218.00	Call	Bond Future	921	1	1	1	0.00
20/12/2011	R189 On 02-February-12	217.95	Call	Bond Future	971	1	1	1	0.00
20/12/2011	R189 On 02-February-12	218.05	Call	Bond Future	871	1	1	1	0.00
20/12/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R197 On 02-February-12			Bond Future	247.53	247.5148	247.5264	247.5148	965.00
20/12/2011	R197 On 02-February-12	237.00	Call	Bond Future	10526	11	11	11	0.00
20/12/2011	R197 On 02-February-12	237.05	Call	Bond Future	10476	10	10	10	0.00
20/12/2011	R197 On 02-February-12	236.95	Call	Bond Future	10576	11	11	11	0.00
20/12/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R201 On 02-February-12			Bond Future	6.44	107.0392	107.0981	107.0392	3,124.00
20/12/2011	R201 On 02-February-12	8.25	Call	Bond Future	4713	5	5	5	0.00
20/12/2011	R201 On 02-February-12	8.20	Call	Bond Future	4586	5	5	5	0.00
20/12/2011	R201 On 02-February-12	8.30	Call	Bond Future	4840	5	5	5	0.00
20/12/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R201 On 02-February-12	8.25	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R201 On 03-May-12			Bond Future	6.50	108.5832	108.6420	108.5832	0.00
20/12/2011	R201 On 03-May-12	7.75	Call	Bond Future	3139	3	3	3	0.00
20/12/2011	R201 On 03-May-12	7.70	Call	Bond Future	3033	3	3	3	0.00
20/12/2011	R201 On 03-May-12	7.80	Call	Bond Future	3244	3	3	3	0.00
20/12/2011	R201 On 03-May-12	7.80	Put	Bond Future	122	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
20/12/2011	R201 On 03-May-12	7.70	Put	Bond Future	148	0	0	0	0.00
20/12/2011	R201 On 03-May-12	7.75	Put	Bond Future	136	0	0	0	0.00
20/12/2011	R201 On 02-August-12			Bond Future	6.55	105.8241	105.8821	105.8241	0.00
20/12/2011	R201 On 02-August-12	7.50	Call	Bond Future	2603	3	3	3	0.00
20/12/2011	R201 On 02-August-12	7.55	Call	Bond Future	2687	3	3	3	0.00
20/12/2011	R201 On 02-August-12	7.45	Call	Bond Future	2520	2	3	2	0.00
20/12/2011	R201 On 02-August-12	7.45	Put	Bond Future	525	1	1	1	0.00
20/12/2011	R201 On 02-August-12	7.55	Put	Bond Future	475	0	0	0	0.00
20/12/2011	R201 On 02-August-12	7.50	Put	Bond Future	500	1	1	1	0.00
20/12/2011	R201 On 01-November-12			Bond Future	6.59	107.4448	107.5089	107.4448	0.00
20/12/2011	R201 On 01-November-12	6.50	Call	Bond Future	1431	1	1	1	0.00
20/12/2011	R201 On 01-November-12	6.45	Call	Bond Future	1381	1	1	1	0.00
20/12/2011	R201 On 01-November-12	6.55	Call	Bond Future	1482	1	1	1	0.00
20/12/2011	R201 On 01-November-12	6.55	Put	Bond Future	1554	2	2	2	0.00
20/12/2011	R201 On 01-November-12	6.45	Put	Bond Future	1654	2	2	2	0.00
20/12/2011	R201 On 01-November-12	6.50	Put	Bond Future	1604	2	2	2	0.00
20/12/2011	R202 On 02-February-12			Bond Future	186.16	187.0435	186.1569	187.0435	35,872.00
20/12/2011	R202 On 02-February-12	177.00	Call	Bond Future	9157	10	9	10	0.00
20/12/2011	R202 On 02-February-12	176.95	Call	Bond Future	9207	10	9	10	0.00
20/12/2011	R202 On 02-February-12	177.05	Call	Bond Future	9107	10	9	10	0.00
20/12/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R203 On 02-February-12			Bond Future	7.58	106.2040	106.3048	106.2040	3,586.00
20/12/2011	R203 On 02-February-12	8.75	Call	Bond Future	5233	5	5	5	0.00
20/12/2011	R203 On 02-February-12	8.80	Call	Bond Future	5443	5	5	5	0.00
20/12/2011	R203 On 02-February-12	8.70	Call	Bond Future	5023	5	5	5	0.00
20/12/2011	R203 On 02-February-12	6.95	Call	Bond Future	149	0	0	0	2,640.00
20/12/2011	R203 On 02-February-12	7.95	Call	Bond Future	2087	2	2	2	0.00
20/12/2011	R203 On 02-February-12	7.20	Call	Bond Future	364	0	0	0	880.00
20/12/2011	R203 On 02-February-12	7.35	Call	Bond Future	570	1	1	1	0.00
20/12/2011	R203 On 02-February-12	7.35	Put	Bond Future	1612	2	2	2	880.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	R203 On 02-February-12	7.95	Put	Bond Future	391	0	0	0	2,640.00
20/12/2011	R203 On 02-February-12	7.20	Put	Bond Future	2105	2	2	2	0.00
20/12/2011	R203 On 02-February-12	8.70	Put	Bond Future	28	0	0	0	0.00
20/12/2011	R203 On 02-February-12	6.95	Put	Bond Future	3067	3	3	3	0.00
20/12/2011	R203 On 02-February-12	8.80	Put	Bond Future	18	0	0	0	0.00
20/12/2011	R203 On 02-February-12	8.75	Put	Bond Future	23	0	0	0	0.00
20/12/2011	R203 On 03-May-12			Bond Future	7.68	103.5751	103.6760	103.5751	0.00
20/12/2011	R203 On 03-May-12	8.75	Call	Bond Future	5028	5	5	5	0.00
20/12/2011	R203 On 03-May-12	8.80	Call	Bond Future	5200	5	5	5	0.00
20/12/2011	R203 On 03-May-12	8.70	Call	Bond Future	4855	5	5	5	0.00
20/12/2011	R203 On 03-May-12	8.70	Put	Bond Future	478	1	0	1	0.00
20/12/2011	R203 On 03-May-12	8.80	Put	Bond Future	408	0	0	0	0.00
20/12/2011	R203 On 03-May-12	8.75	Put	Bond Future	443	0	0	0	0.00
20/12/2011	R203 On 02-August-12			Bond Future	7.77	105.1537	105.2503	105.1537	0.00
20/12/2011	R203 On 02-August-12	8.50	Call	Bond Future	4321	4	4	4	0.00
20/12/2011	R203 On 02-August-12	8.55	Call	Bond Future	4465	4	4	4	0.00
20/12/2011	R203 On 02-August-12	8.45	Call	Bond Future	4179	4	4	4	0.00
20/12/2011	R203 On 02-August-12	8.45	Put	Bond Future	1349	1	1	1	0.00
20/12/2011	R203 On 02-August-12	8.55	Put	Bond Future	1230	1	1	1	0.00
20/12/2011	R203 On 02-August-12	8.50	Put	Bond Future	1289	1	1	1	0.00
20/12/2011	R203 On 01-November-12			Bond Future	7.86	102.6021	102.7104	102.6021	0.00
20/12/2011	R203 On 01-November-12	7.75	Call	Bond Future	2570	3	3	3	0.00
20/12/2011	R203 On 01-November-12	7.80	Call	Bond Future	2669	3	3	3	0.00
20/12/2011	R203 On 01-November-12	7.70	Call	Bond Future	2473	2	2	2	0.00
20/12/2011	R203 On 01-November-12	7.70	Put	Bond Future	3126	3	3	3	0.00
20/12/2011	R203 On 01-November-12	7.80	Put	Bond Future	2918	3	3	3	0.00
20/12/2011	R203 On 01-November-12	7.75	Put	Bond Future	3021	3	3	3	0.00
20/12/2011	R204 On 02-February-12			Bond Future	7.86	101.6406	101.7508	101.6406	3,543.00
20/12/2011	R204 On 02-February-12	9.00	Call	Bond Future	5809	6	6	6	0.00
20/12/2011	R204 On 02-February-12	9.05	Call	Bond Future	6044	6	6	6	0.00
20/12/2011	R204 On 02-February-12	8.95	Call	Bond Future	5574	5	6	5	0.00
20/12/2011	R204 On 02-February-12	7.25	Call	Bond Future	236	0	0	0	540.00
20/12/2011	R204 On 02-February-12	8.00	Call	Bond Future	1657	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
20/12/2011	R204 On 02-February-12	7.50	Call	Bond Future	518	0	1	0	0.00
20/12/2011	R204 On 02-February-12	7.50	Put	Bond Future	2448	3	2	3	0.00
20/12/2011	R204 On 02-February-12	8.00	Put	Bond Future	940	1	1	1	540.00
20/12/2011	R204 On 02-February-12	8.95	Put	Bond Future	58	0	0	0	0.00
20/12/2011	R204 On 02-February-12	7.25	Put	Bond Future	3523	4	4	4	0.00
20/12/2011	R204 On 02-February-12	9.05	Put	Bond Future	40	0	0	0	0.00
20/12/2011	R204 On 02-February-12	9.00	Put	Bond Future	49	0	0	0	0.00
20/12/2011	R204 On 03-May-12			Bond Future	7.96	103.1050	103.2217	103.1050	0.00
20/12/2011	R204 On 03-May-12	8.75	Call	Bond Future	4814	5	5	5	0.00
20/12/2011	R204 On 03-May-12	8.70	Call	Bond Future	4632	5	5	5	0.00
20/12/2011	R204 On 03-May-12	8.80	Call	Bond Future	4998	5	5	5	0.00
20/12/2011	R204 On 03-May-12	8.80	Put	Bond Future	848	1	1	1	0.00
20/12/2011	R204 On 03-May-12	8.70	Put	Bond Future	966	1	1	1	0.00
20/12/2011	R204 On 03-May-12	8.75	Put	Bond Future	906	1	1	1	0.00
20/12/2011	R204 On 02-August-12			Bond Future	8.05	100.6443	100.7570	100.6443	0.00
20/12/2011	R204 On 02-August-12	8.50	Call	Bond Future	4147	4	4	4	0.00
20/12/2011	R204 On 02-August-12	8.45	Call	Bond Future	3996	4	4	4	0.00
20/12/2011	R204 On 02-August-12	8.55	Call	Bond Future	4301	4	4	4	0.00
20/12/2011	R204 On 02-August-12	8.55	Put	Bond Future	1896	2	2	2	0.00
20/12/2011	R204 On 02-August-12	8.45	Put	Bond Future	2068	2	2	2	0.00
20/12/2011	R204 On 02-August-12	8.50	Put	Bond Future	1980	2	2	2	0.00
20/12/2011	R204 On 01-November-12			Bond Future	8.15	102.1809	102.3038	102.1809	0.00
20/12/2011	R204 On 01-November-12	8.00	Call	Bond Future	3115	3	3	3	0.00
20/12/2011	R204 On 01-November-12	7.95	Call	Bond Future	3003	3	3	3	0.00
20/12/2011	R204 On 01-November-12	8.05	Call	Bond Future	3231	3	3	3	0.00
20/12/2011	R204 On 01-November-12	8.05	Put	Bond Future	3691	4	4	4	0.00
20/12/2011	R204 On 01-November-12	7.95	Put	Bond Future	3940	4	4	4	0.00
20/12/2011	R204 On 01-November-12	8.00	Put	Bond Future	3813	4	4	4	0.00
20/12/2011	R206 On 02-February-12			Bond Future	6.21	102.7551	102.7861	102.7551	300.00
20/12/2011	R206 On 02-February-12	8.00	Call	Bond Future	3201	3	3	3	0.00
20/12/2011	R206 On 02-February-12	7.95	Call	Bond Future	3114	3	3	3	0.00
20/12/2011	R206 On 02-February-12	8.05	Call	Bond Future	3289	3	3	3	0.00
20/12/2011	R206 On 02-February-12	8.05	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
20/12/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R206 On 03-May-12			Bond Future	6.28	104.2371	104.2675	104.2371	0.00
20/12/2011	R206 On 03-May-12	7.50	Call	Bond Future	2010	2	2	2	0.00
20/12/2011	R206 On 03-May-12	7.55	Call	Bond Future	2080	2	2	2	0.00
20/12/2011	R206 On 03-May-12	7.45	Call	Bond Future	1940	2	2	2	0.00
20/12/2011	R206 On 03-May-12	7.45	Put	Bond Future	83	0	0	0	0.00
20/12/2011	R206 On 03-May-12	7.55	Put	Bond Future	67	0	0	0	0.00
20/12/2011	R206 On 03-May-12	7.50	Put	Bond Future	75	0	0	0	0.00
20/12/2011	R206 On 02-August-12			Bond Future	6.30	102.0572	102.0859	102.0572	0.00
20/12/2011	R206 On 02-August-12	7.25	Call	Bond Future	1627	2	2	2	0.00
20/12/2011	R206 On 02-August-12	7.30	Call	Bond Future	1679	2	2	2	0.00
20/12/2011	R206 On 02-August-12	7.20	Call	Bond Future	1577	2	2	2	0.00
20/12/2011	R206 On 02-August-12	7.20	Put	Bond Future	355	0	0	0	0.00
20/12/2011	R206 On 02-August-12	7.30	Put	Bond Future	323	0	0	0	0.00
20/12/2011	R206 On 02-August-12	7.25	Put	Bond Future	338	0	0	0	0.00
20/12/2011	R206 On 01-November-12			Bond Future	6.31	103.6195	103.6549	103.6195	0.00
20/12/2011	R206 On 01-November-12	6.00	Call	Bond Future	814	1	1	1	0.00
20/12/2011	R206 On 01-November-12	6.05	Call	Bond Future	841	1	1	1	0.00
20/12/2011	R206 On 01-November-12	5.95	Call	Bond Future	786	1	1	1	0.00
20/12/2011	R206 On 01-November-12	5.95	Put	Bond Future	1197	1	1	1	0.00
20/12/2011	R206 On 01-November-12	6.05	Put	Bond Future	1138	1	1	1	0.00
20/12/2011	R206 On 01-November-12	6.00	Put	Bond Future	1168	1	1	1	0.00
20/12/2011	R207 On 02-February-12			Bond Future	8.11	95.2984	95.5050	95.2984	46,112.00
20/12/2011	R207 On 02-February-12	9.00	Call	Bond Future	4910	5	5	5	0.00
20/12/2011	R207 On 02-February-12	9.05	Call	Bond Future	5157	5	5	5	0.00
20/12/2011	R207 On 02-February-12	8.95	Call	Bond Future	4664	4	5	4	0.00
20/12/2011	R207 On 02-February-12	7.35	Call	Bond Future	94	0	0	0	1,920.00
20/12/2011	R207 On 02-February-12	8.50	Call	Bond Future	2595	2	3	2	0.00
20/12/2011	R207 On 02-February-12	7.65	Call	Bond Future	318	0	0	0	640.00
20/12/2011	R207 On 02-February-12	7.85	Call	Bond Future	611	1	1	1	0.00
20/12/2011	R207 On 02-February-12	7.85	Put	Bond Future	2061	2	2	2	640.00
20/12/2011	R207 On 02-February-12	8.50	Put	Bond Future	429	0	0	0	1,920.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	R207 On 02-February-12	7.65	Put	Bond Future	2916	3	3	3	0.00
20/12/2011	R207 On 02-February-12	8.95	Put	Bond Future	94	0	0	0	0.00
20/12/2011	R207 On 02-February-12	7.35	Put	Bond Future	4447	5	4	5	0.00
20/12/2011	R207 On 02-February-12	9.05	Put	Bond Future	64	0	0	0	0.00
20/12/2011	R207 On 02-February-12	9.00	Put	Bond Future	78	0	0	0	0.00
20/12/2011	R207 On 03-May-12			Bond Future	8.21	96.6705	96.8820	96.6705	0.00
20/12/2011	R207 On 03-May-12	8.75	Call	Bond Future	4251	4	4	4	0.00
20/12/2011	R207 On 03-May-12	8.70	Call	Bond Future	4073	4	4	4	0.00
20/12/2011	R207 On 03-May-12	8.80	Call	Bond Future	4431	4	4	4	0.00
20/12/2011	R207 On 03-May-12	8.80	Put	Bond Future	1273	1	1	1	0.00
20/12/2011	R207 On 03-May-12	8.70	Put	Bond Future	1438	2	1	2	0.00
20/12/2011	R207 On 03-May-12	8.75	Put	Bond Future	1354	1	1	1	0.00
20/12/2011	R207 On 02-August-12			Bond Future	8.30	94.5037	94.7143	94.5037	0.00
20/12/2011	R207 On 02-August-12	8.75	Call	Bond Future	4525	4	5	4	0.00
20/12/2011	R207 On 02-August-12	8.70	Call	Bond Future	4363	4	4	4	0.00
20/12/2011	R207 On 02-August-12	8.80	Call	Bond Future	4690	5	5	5	0.00
20/12/2011	R207 On 02-August-12	8.80	Put	Bond Future	2090	2	2	2	0.00
20/12/2011	R207 On 02-August-12	8.70	Put	Bond Future	2273	2	2	2	0.00
20/12/2011	R207 On 02-August-12	8.75	Put	Bond Future	2179	2	2	2	0.00
20/12/2011	R207 On 01-November-12			Bond Future	8.39	95.9510	96.1656	95.9510	0.00
20/12/2011	R207 On 01-November-12	8.25	Call	Bond Future	3464	3	3	3	0.00
20/12/2011	R207 On 01-November-12	8.20	Call	Bond Future	3342	3	3	3	0.00
20/12/2011	R207 On 01-November-12	8.30	Call	Bond Future	3589	3	4	3	0.00
20/12/2011	R207 On 01-November-12	8.30	Put	Bond Future	4051	4	4	4	0.00
20/12/2011	R207 On 01-November-12	8.20	Put	Bond Future	4321	4	4	4	0.00
20/12/2011	R207 On 01-November-12	8.25	Put	Bond Future	4184	4	4	4	0.00
20/12/2011	R208 On 02-February-12			Bond Future	8.13	93.3658	93.6177	93.3658	14,084.00
20/12/2011	R208 On 02-February-12	9.00	Call	Bond Future	5129	5	5	5	0.00
20/12/2011	R208 On 02-February-12	9.05	Call	Bond Future	5394	5	5	5	0.00
20/12/2011	R208 On 02-February-12	8.95	Call	Bond Future	4864	5	5	5	0.00
20/12/2011	R208 On 02-February-12	7.45	Call	Bond Future	112	0	0	0	2,880.00
20/12/2011	R208 On 02-February-12	8.55	Call	Bond Future	2864	3	3	3	0.00
20/12/2011	R208 On 02-February-12	7.70	Call	Bond Future	325	0	0	0	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
20/12/2011	R208 On 02-February-12	7.90	Call	Bond Future	648	1	1	1	0.00
20/12/2011	R208 On 02-February-12	7.90	Put	Bond Future	2025	2	2	2	960.00
20/12/2011	R208 On 02-February-12	8.55	Put	Bond Future	367	0	0	0	2,880.00
20/12/2011	R208 On 02-February-12	7.70	Put	Bond Future	2937	3	3	3	0.00
20/12/2011	R208 On 02-February-12	8.95	Put	Bond Future	85	0	0	0	0.00
20/12/2011	R208 On 02-February-12	7.45	Put	Bond Future	4296	5	4	5	0.00
20/12/2011	R208 On 02-February-12	9.05	Put	Bond Future	56	0	0	0	0.00
20/12/2011	R208 On 02-February-12	9.00	Put	Bond Future	70	0	0	0	0.00
20/12/2011	R208 On 03-May-12			Bond Future	8.22	91.3182	91.5698	91.3182	0.00
20/12/2011	R208 On 03-May-12	9.00	Call	Bond Future	5462	5	5	5	0.00
20/12/2011	R208 On 03-May-12	9.05	Call	Bond Future	5671	5	6	5	0.00
20/12/2011	R208 On 03-May-12	8.95	Call	Bond Future	5256	5	5	5	0.00
20/12/2011	R208 On 03-May-12	8.95	Put	Bond Future	1074	1	1	1	0.00
20/12/2011	R208 On 03-May-12	9.05	Put	Bond Future	939	1	1	1	0.00
20/12/2011	R208 On 03-May-12	9.00	Put	Bond Future	1005	1	1	1	0.00
20/12/2011	R208 On 02-August-12			Bond Future	8.30	92.7052	92.9622	92.7052	0.00
20/12/2011	R208 On 02-August-12	8.75	Call	Bond Future	4899	5	5	5	0.00
20/12/2011	R208 On 02-August-12	8.80	Call	Bond Future	5078	5	5	5	0.00
20/12/2011	R208 On 02-August-12	8.70	Call	Bond Future	4724	5	5	5	0.00
20/12/2011	R208 On 02-August-12	8.70	Put	Bond Future	2444	3	2	3	0.00
20/12/2011	R208 On 02-August-12	8.80	Put	Bond Future	2247	2	2	2	0.00
20/12/2011	R208 On 02-August-12	8.75	Put	Bond Future	2343	2	2	2	0.00
20/12/2011	R208 On 01-November-12			Bond Future	8.38	90.7295	90.9911	90.7295	0.00
20/12/2011	R208 On 01-November-12	8.25	Call	Bond Future	3617	3	4	3	0.00
20/12/2011	R208 On 01-November-12	8.30	Call	Bond Future	3753	4	4	4	0.00
20/12/2011	R208 On 01-November-12	8.20	Call	Bond Future	3485	3	3	3	0.00
20/12/2011	R208 On 01-November-12	8.20	Put	Bond Future	4490	5	4	5	0.00
20/12/2011	R208 On 01-November-12	8.30	Put	Bond Future	4195	4	4	4	0.00
20/12/2011	R208 On 01-November-12	8.25	Put	Bond Future	4340	4	4	4	0.00
20/12/2011	R209 On 02-February-12			Bond Future	9.02	75.0157	75.1754	75.0157	2,936.00
20/12/2011	R209 On 02-February-12	9.00	Call	Bond Future	2029	2	2	2	0.00
20/12/2011	R209 On 02-February-12	9.05	Call	Bond Future	2220	2	2	2	0.00
20/12/2011	R209 On 02-February-12	8.95	Call	Bond Future	1847	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
20/12/2011	R209 On 02-February-12	8.95	Put	Bond Future	2353	2	2	2	0.00
20/12/2011	R209 On 02-February-12	9.05	Put	Bond Future	1962	2	2	2	0.00
20/12/2011	R209 On 02-February-12	9.00	Put	Bond Future	2151	2	2	2	0.00
20/12/2011	R209 On 03-May-12			Bond Future	9.09	72.9562	73.1212	72.9562	0.00
20/12/2011	R209 On 03-May-12	9.00	Call	Bond Future	3326	3	3	3	0.00
20/12/2011	R209 On 03-May-12	8.95	Call	Bond Future	3152	3	3	3	0.00
20/12/2011	R209 On 03-May-12	9.05	Call	Bond Future	3506	3	4	3	0.00
20/12/2011	R209 On 03-May-12	9.05	Put	Bond Future	3815	4	4	4	0.00
20/12/2011	R209 On 03-May-12	8.95	Put	Bond Future	4224	4	4	4	0.00
20/12/2011	R209 On 03-May-12	9.00	Put	Bond Future	4015	4	4	4	0.00
20/12/2011	R209 On 02-August-12			Bond Future	9.16	74.0630	74.2258	74.0630	0.00
20/12/2011	R209 On 02-August-12	9.25	Call	Bond Future	5086	5	5	5	0.00
20/12/2011	R209 On 02-August-12	9.20	Call	Bond Future	4900	5	5	5	0.00
20/12/2011	R209 On 02-August-12	9.30	Call	Bond Future	5284	5	5	5	0.00
20/12/2011	R209 On 02-August-12	9.30	Put	Bond Future	4272	4	4	4	0.00
20/12/2011	R209 On 02-August-12	9.20	Put	Bond Future	4619	5	5	5	0.00
20/12/2011	R209 On 02-August-12	9.25	Put	Bond Future	4438	5	4	5	0.00
20/12/2011	R209 On 01-November-12			Bond Future	9.23	72.0570	72.2251	72.0570	0.00
20/12/2011	R209 On 01-November-12	9.00	Call	Bond Future	4618	5	5	5	0.00
20/12/2011	R209 On 01-November-12	8.95	Call	Bond Future	4453	4	4	4	0.00
20/12/2011	R209 On 01-November-12	9.05	Call	Bond Future	4786	5	5	5	0.00
20/12/2011	R209 On 01-November-12	9.05	Put	Bond Future	6146	6	6	6	0.00
20/12/2011	R209 On 01-November-12	8.95	Put	Bond Future	6573	7	7	7	0.00
20/12/2011	R209 On 01-November-12	9.00	Put	Bond Future	6357	6	6	6	0.00
20/12/2011	R210 On 02-February-12			Bond Future	139.87	139.8598	139.8667	139.8598	755.00
20/12/2011	R210 On 02-February-12	131.00	Call	Bond Future	8867	9	9	9	0.00
20/12/2011	R210 On 02-February-12	131.05	Call	Bond Future	8817	9	9	9	0.00
20/12/2011	R210 On 02-February-12	130.95	Call	Bond Future	8917	9	9	9	0.00
20/12/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R211 On 02-February-12			Bond Future	116.74	115.9529	116.7409	115.9529	480.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	R211 On 02-February-12	110.50	Call	Bond Future	6241	5	6	5	0.00
20/12/2011	R211 On 02-February-12	110.55	Call	Bond Future	6191	5	6	5	0.00
20/12/2011	R211 On 02-February-12	110.45	Call	Bond Future	6291	6	6	6	0.00
20/12/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R212 On 02-February-12			Bond Future	113.09	113.0815	113.0867	113.0815	2,677.00
20/12/2011	R212 On 02-February-12	108.50	Call	Bond Future	4587	5	5	5	0.00
20/12/2011	R212 On 02-February-12	108.45	Call	Bond Future	4637	5	5	5	0.00
20/12/2011	R212 On 02-February-12	108.55	Call	Bond Future	4537	5	5	5	0.00
20/12/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
20/12/2011	R213 On 02-February-12			Bond Future	9.04	84.5264	84.6887	84.5264	487.00
20/12/2011	R213 On 02-February-12	9.00	Call	Bond Future	1976	2	2	2	0.00
20/12/2011	R213 On 02-February-12	8.95	Call	Bond Future	1796	2	2	2	0.00
20/12/2011	R213 On 02-February-12	9.05	Call	Bond Future	2166	2	2	2	0.00
20/12/2011	R213 On 02-February-12	9.05	Put	Bond Future	2104	2	2	2	0.00
20/12/2011	R213 On 02-February-12	8.95	Put	Bond Future	2513	3	3	3	0.00
20/12/2011	R213 On 02-February-12	9.00	Put	Bond Future	2302	2	2	2	0.00
20/12/2011	R213 On 03-May-12			Bond Future	9.12	82.2053	82.3728	82.2053	0.00
20/12/2011	R213 On 03-May-12	9.25	Call	Bond Future	4231	4	4	4	0.00
20/12/2011	R213 On 03-May-12	9.30	Call	Bond Future	4435	4	4	4	0.00
20/12/2011	R213 On 03-May-12	9.20	Call	Bond Future	4032	4	4	4	0.00
20/12/2011	R213 On 03-May-12	9.20	Put	Bond Future	3456	4	3	4	0.00
20/12/2011	R213 On 03-May-12	9.30	Put	Bond Future	3110	3	3	3	0.00
20/12/2011	R213 On 03-May-12	9.25	Put	Bond Future	3279	3	3	3	0.00
20/12/2011	R213 On 02-August-12			Bond Future	9.20	83.4537	83.6262	83.4537	0.00
20/12/2011	R213 On 02-August-12	9.25	Call	Bond Future	5054	5	5	5	0.00
20/12/2011	R213 On 02-August-12	9.30	Call	Bond Future	5254	5	5	5	0.00
20/12/2011	R213 On 02-August-12	9.20	Call	Bond Future	4867	5	5	5	0.00
20/12/2011	R213 On 02-August-12	9.20	Put	Bond Future	4867	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
20/12/2011	R213 On 02-August-12	9.30	Put	Bond Future	4508	5	5	5	0.00
20/12/2011	R213 On 02-August-12	9.25	Put	Bond Future	4680	5	5	5	0.00
20/12/2011	R213 On 01-November-12			Bond Future	9.28	81.1959	81.3733	81.1959	0.00
20/12/2011	R213 On 01-November-12	9.00	Call	Bond Future	4571	4	5	4	0.00
20/12/2011	R213 On 01-November-12	9.05	Call	Bond Future	4740	5	5	5	0.00
20/12/2011	R213 On 01-November-12	8.95	Call	Bond Future	4407	4	4	4	0.00
20/12/2011	R213 On 01-November-12	8.95	Put	Bond Future	6907	7	7	7	0.00
20/12/2011	R213 On 01-November-12	9.05	Put	Bond Future	6470	7	6	7	0.00
20/12/2011	R213 On 01-November-12	9.00	Put	Bond Future	6685	7	7	7	0.00
20/12/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00