



# Derivatives Weekly Statistics Report

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	AL7T On 02-February-12			Index Future	410.39	411.9460	410.3850	411.9460	16.00
14/11/2011	AL7T On 03-May-12			Index Future	416.36	417.8890	416.3550	417.8890	0.00
14/11/2011	ALBI On 02-February-12			Index Future	374.57	376.1400	374.5730	376.1400	1,044.00
14/11/2011	ALBI On 03-May-12			Index Future	380.02	381.5670	380.0220	381.5670	0.00
14/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	CAAK On 19-December-11			Can-Do Future	0.11	0.0860	0.1059	0.0860	12,659.00
14/11/2011	CAAL On 19-December-11			Can-Do Future	0.10	0.0817	0.0993	0.0817	18,519.00
14/11/2011	CAAM On 19-December-11			Can-Do Future	0.19	0.1759	0.1869	0.1759	12,423.00
14/11/2011	CAAN On 30-March-12			Can-Do Future	0.37	0.3452	0.3699	0.3452	100,000.00
14/11/2011	CAAO On 30-March-12			Can-Do Future	0.14	0.1620	0.1385	0.1620	100,000.00
14/11/2011	CAAP On 19-December-11			Can-Do Future	0.22	0.2336	0.2150	0.2336	12,346.00
14/11/2011	CAAR On 19-December-11			Can-Do Future	0.10	0.1067	0.1036	0.1067	18,750.00
14/11/2011	CAAS On 31-January-12			Can-Do Future	0.08	0.0661	0.0771	0.0661	12,500.00
14/11/2011	CAAT On 29-February-12			Can-Do Future	0.07	0.0589	0.0681	0.0589	12,500.00
14/11/2011	CAAU On 31-January-12			Can-Do Future	0.08	0.0922	0.0829	0.0922	19,481.00
14/11/2011	CAAV On 29-February-12			Can-Do Future	0.11	0.1210	0.1089	0.1210	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
14/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2011	GOVI On 02-February-12			GOVI	375.91	377.3550	375.9070	377.3550	155.00
14/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	69070	8	7	8	0.00
14/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	68970	8	7	8	0.00
14/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	69170	8	7	8	0.00
14/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
14/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
14/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
14/11/2011	GOVI On 03-May-12			GOVI	381.38	382.7990	381.3750	382.7990	0.00
14/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	1	0	1	0.00
14/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	1	0	1	0.00
14/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	1	0	1	0.00
14/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	6150	0	1	0	0.00
14/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	6350	0	1	0	0.00
14/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	6250	0	1	0	0.00
14/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2011	IGOV On 02-February-12			Index Future	164.16	164.1900	164.1630	164.1900	103.00
14/11/2011	IGOV On 03-May-12			Index Future	166.55	166.5590	166.5510	166.5590	0.00
14/11/2011	ILBI On 02-February-12			Index Future	445.21	444.5560	445.2050	444.5560	88.00
14/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

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14/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/11/2011	JBAF On 16-November-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	1,700.00
14/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	5,541.00
14/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.56	94.4600	94.4400	94.4600	101.00
14/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.47	94.5500	94.5300	94.5500	0.00
14/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.45	94.5800	94.5500	94.5800	2,340.00
14/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.42	94.6100	94.5800	94.6100	0.00
14/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.45	94.5800	94.5500	94.5800	2,890.00
14/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.56	94.4900	94.4400	94.4900	44,760.00
14/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.72	94.3600	94.2800	94.3600	990.00
14/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	5.90	94.1800	94.1000	94.1800	790.00
14/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.12	93.9600	93.8800	93.9600	1,250.00
14/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.36	93.7100	93.6400	93.7100	0.00
14/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
14/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
14/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
14/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
14/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00

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14/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
14/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
14/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
14/11/2011	OTH1 On 02-February-12			Index Future	367.09	369.2410	367.0860	369.2410	0.00
14/11/2011	R157 On 02-February-12			Bond Future	6.74	126.9361	126.6508	126.9361	16,684.00
14/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	6062	6	6	6	0.00
14/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	6228	7	6	7	0.00
14/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	5896	6	6	6	0.00
14/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	625	1	1	1	0.00
14/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	136	0	0	0	130.00
14/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1586	2	2	2	0.00
14/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	294	0	0	0	3,960.00
14/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	495	1	0	1	1,320.00
14/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	775	1	1	1	0.00
14/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	1965	2	2	2	0.00
14/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	351	0	0	0	3,960.00
14/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1107	1	1	1	1,320.00
14/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1544	1	2	1	0.00
14/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	499	0	0	0	130.00
14/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	2066	2	2	2	0.00
14/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1315	1	1	1	130.00
14/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	2819	3	3	3	0.00
14/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	5	0	0	0	0.00
14/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	3	0	0	0	0.00
14/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	4	0	0	0	0.00
14/11/2011	R157 On 03-May-12			Bond Future	6.82	121.9616	121.6862	121.9616	0.00

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14/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	4780	5	5	5	0.00
14/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	4639	5	5	5	0.00
14/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	4923	5	5	5	0.00
14/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	143	0	0	0	0.00
14/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	174	0	0	0	0.00
14/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	157	0	0	0	0.00
14/11/2011	R157 On 02-August-12			Bond Future	6.90	123.7484	123.4784	123.7484	0.00
14/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	3996	4	4	4	0.00
14/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	3885	4	4	4	0.00
14/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	4107	4	4	4	0.00
14/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	644	1	1	1	0.00
14/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	717	1	1	1	0.00
14/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	680	1	1	1	0.00
14/11/2011	R157 On 01-November-12			Bond Future	6.99	118.7535	118.5084	118.7535	0.00
14/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2072	2	2	2	0.00
14/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2146	2	2	2	0.00
14/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	2000	2	2	2	0.00
14/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	2115	2	2	2	0.00
14/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	1980	2	2	2	0.00
14/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	2047	2	2	2	0.00
14/11/2011	R186 On 02-February-12			Bond Future	8.51	118.8027	117.9862	118.8027	24,262.00
14/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	6093	7	6	7	0.00
14/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	6405	7	6	7	0.00
14/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	5788	6	6	6	0.00
14/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	910	1	1	1	6,000.00
14/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	58	0	0	0	6,000.00
14/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	34316	35	34	35	0.00
14/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	106090	107	106	107	0.00
14/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1504	2	2	2	100.00
14/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6390	6	6	6	0.00
14/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	18284	17	18	17	0.00

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14/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1764	2	2	2	0.00
14/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	8310	8	8	8	0.00
14/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1499	1	1	1	0.00
14/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1627	1	2	1	100.00
14/11/2011	R186 On 03-May-12			Bond Future	8.59	120.5114	119.7012	120.5114	0.00
14/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	6850	7	7	7	0.00
14/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	7123	8	7	8	0.00
14/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	6581	7	7	7	0.00
14/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3350	3	3	3	0.00
14/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3018	3	3	3	0.00
14/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3181	3	3	3	0.00
14/11/2011	R186 On 02-August-12			Bond Future	8.67	116.9872	116.1745	116.9872	0.00
14/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6130	7	6	7	0.00
14/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6362	7	6	7	0.00
14/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	5901	6	6	6	0.00
14/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5659	5	6	5	0.00
14/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5229	5	5	5	0.00
14/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5441	5	5	5	0.00
14/11/2011	R186 On 01-November-12			Bond Future	8.76	118.7064	117.9006	118.7064	0.00
14/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	6793	7	7	7	0.00
14/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6575	7	7	7	0.00
14/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7014	7	7	7	0.00
14/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6645	6	7	6	0.00
14/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7088	7	7	7	0.00
14/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	6864	7	7	7	0.00
14/11/2011	R189 On 02-February-12			Bond Future	218.75	218.7735	218.7500	218.7735	0.00
14/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	750	1	1	1	0.00
14/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	700	1	1	1	0.00
14/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	800	1	1	1	0.00
14/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R197 On 02-February-12			Bond Future	242.15	242.1653	242.1547	242.1653	418.00
14/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	5155	5	5	5	0.00
14/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	5205	5	5	5	0.00
14/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	5105	5	5	5	0.00
14/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R201 On 02-February-12			Bond Future	6.33	107.6193	107.4013	107.6193	3,124.00
14/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5017	5	5	5	0.00
14/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5143	5	5	5	0.00
14/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4890	5	5	5	0.00
14/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
14/11/2011	R201 On 03-May-12			Bond Future	6.37	109.1739	108.9642	109.1739	0.00
14/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3437	4	3	4	0.00
14/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3330	4	3	4	0.00
14/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3544	4	4	4	0.00
14/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	100	0	0	0	0.00
14/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	123	0	0	0	0.00
14/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	111	0	0	0	0.00
14/11/2011	R201 On 02-August-12			Bond Future	6.42	106.3632	106.1615	106.3632	0.00
14/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	2831	3	3	3	0.00
14/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2749	3	3	3	0.00
14/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	2915	3	3	3	0.00
14/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	423	0	0	0	0.00
14/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	475	0	0	0	0.00
14/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	448	0	0	0	0.00
14/11/2011	R201 On 01-November-12			Bond Future	6.47	107.9212	107.7400	107.9212	0.00
14/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1513	2	2	2	0.00
14/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1567	2	2	2	0.00
14/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1459	2	1	2	0.00
14/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1501	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1408	1	1	1	0.00
14/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1455	1	1	1	0.00
14/11/2011	R202 On 02-February-12			Bond Future	181.05	180.4838	181.0539	180.4838	34,606.00
14/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4054	3	4	3	0.00
14/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	4004	3	4	3	0.00
14/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4104	4	4	4	0.00
14/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R203 On 02-February-12			Bond Future	7.46	107.1521	106.8380	107.1521	2,201.00
14/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5818	6	6	6	0.00
14/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	6022	6	6	6	0.00
14/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5615	6	6	6	0.00
14/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	502	1	1	1	2,640.00
14/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	865	1	1	1	880.00
14/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1151	1	1	1	0.00
14/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2794	3	3	3	0.00
14/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	565	1	1	1	2,640.00
14/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1660	2	2	2	880.00
14/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2072	2	2	2	0.00
14/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	87	0	0	0	0.00
14/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2887	3	3	3	0.00
14/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	64	0	0	0	0.00
14/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	75	0	0	0	0.00
14/11/2011	R203 On 03-May-12			Bond Future	7.55	104.5366	104.2311	104.5366	0.00
14/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	5672	6	6	6	0.00
14/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5842	6	6	6	0.00
14/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5503	6	6	6	0.00
14/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	571	1	1	1	0.00
14/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	495	0	0	0	0.00
14/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	532	0	1	0	0.00
14/11/2011	R203 On 02-August-12			Bond Future	7.64	106.0654	105.7688	106.0654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	5067	5	5	5	0.00
14/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	4927	5	5	5	0.00
14/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5204	5	5	5	0.00
14/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1451	1	1	1	0.00
14/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1579	2	2	2	0.00
14/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1516	1	2	1	0.00
14/11/2011	R203 On 01-November-12			Bond Future	7.75	103.4601	103.1812	103.4601	0.00
14/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3345	4	3	4	0.00
14/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	3241	3	3	3	0.00
14/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3449	4	3	4	0.00
14/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3227	3	3	3	0.00
14/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3423	3	3	3	0.00
14/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3325	3	3	3	0.00
14/11/2011	R204 On 02-February-12			Bond Future	7.78	102.6067	102.1988	102.6067	3,192.00
14/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	6383	7	6	7	0.00
14/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	6162	7	6	7	0.00
14/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	6607	7	7	7	0.00
14/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	155	0	0	0	0.00
14/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	198	0	0	0	0.00
14/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	175	0	0	0	0.00
14/11/2011	R204 On 03-May-12			Bond Future	7.87	104.0895	103.6850	104.0895	0.00
14/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5398	6	5	6	0.00
14/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	5222	6	5	6	0.00
14/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	5576	6	6	6	0.00
14/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	963	1	1	1	0.00
14/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1092	1	1	1	0.00
14/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1026	1	1	1	0.00
14/11/2011	R204 On 02-August-12			Bond Future	7.97	101.5850	101.1847	101.5850	0.00
14/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	4852	5	5	5	0.00
14/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	5003	5	5	5	0.00
14/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4704	5	5	5	0.00
14/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2348	2	2	2	0.00
14/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2170	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2257	2	2	2	0.00
14/11/2011	R204 On 01-November-12			Bond Future	8.07	103.0686	102.6876	103.0686	0.00
14/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3842	4	4	4	0.00
14/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3962	4	4	4	0.00
14/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3724	4	4	4	0.00
14/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4277	4	4	4	0.00
14/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	4038	4	4	4	0.00
14/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	4156	4	4	4	0.00
14/11/2011	R206 On 02-February-12			Bond Future	6.16	103.0789	102.8720	103.0789	0.00
14/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3287	3	3	3	0.00
14/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3375	4	3	4	0.00
14/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3200	3	3	3	0.00
14/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	1	0	0	0	0.00
14/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R206 On 03-May-12			Bond Future	6.21	104.5672	104.3699	104.5672	0.00
14/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2097	2	2	2	0.00
14/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2169	2	2	2	0.00
14/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2027	2	2	2	0.00
14/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	68	0	0	0	0.00
14/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	54	0	0	0	0.00
14/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	60	0	0	0	0.00
14/11/2011	R206 On 02-August-12			Bond Future	6.26	102.3343	102.1435	102.3343	0.00
14/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1649	2	2	2	0.00
14/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1599	2	2	2	0.00
14/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1700	2	2	2	0.00
14/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	286	0	0	0	0.00
14/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	320	0	0	0	0.00
14/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	303	0	0	0	0.00
14/11/2011	R206 On 01-November-12			Bond Future	6.30	103.8323	103.6629	103.8323	0.00
14/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	738	1	1	1	0.00
14/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	712	1	1	1	0.00
14/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	766	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	1055	1	1	1	0.00
14/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	1115	1	1	1	0.00
14/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	1084	1	1	1	0.00
14/11/2011	R207 On 02-February-12			Bond Future	8.04	96.2691	95.8917	96.2691	37,663.00
14/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	5431	6	5	6	0.00
14/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	5665	6	6	6	0.00
14/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	5197	6	5	6	0.00
14/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	357	0	0	0	1,920.00
14/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	761	1	1	1	640.00
14/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1161	1	1	1	0.00
14/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3235	4	3	4	0.00
14/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	683	1	1	1	1,920.00
14/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2225	2	2	2	640.00
14/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	2973	3	3	3	0.00
14/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	241	0	0	0	0.00
14/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4323	4	4	4	0.00
14/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	185	0	0	0	0.00
14/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	212	0	0	0	0.00
14/11/2011	R207 On 03-May-12			Bond Future	8.13	97.6569	97.2903	97.6569	0.00
14/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	4820	5	5	5	0.00
14/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	4646	5	5	5	0.00
14/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	4997	5	5	5	0.00
14/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1431	1	1	1	0.00
14/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1602	2	2	2	0.00
14/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1515	1	2	1	0.00
14/11/2011	R207 On 02-August-12			Bond Future	8.23	95.4506	95.0842	95.4506	0.00
14/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5111	5	5	5	0.00
14/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5272	6	5	6	0.00
14/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	4952	5	5	5	0.00
14/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2492	2	2	2	0.00
14/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2302	2	2	2	0.00
14/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2396	2	2	2	0.00
14/11/2011	R207 On 01-November-12			Bond Future	8.33	96.8492	96.4989	96.8492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4056	4	4	4	0.00
14/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4185	4	4	4	0.00
14/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3929	4	4	4	0.00
14/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4574	4	5	4	0.00
14/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4314	4	4	4	0.00
14/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4442	4	4	4	0.00
14/11/2011	R208 On 02-February-12			Bond Future	8.09	94.2998	93.8343	94.2998	18,281.00
14/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	5489	6	5	6	0.00
14/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	5739	6	6	6	0.00
14/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	5240	6	5	6	0.00
14/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	366	0	0	0	2,880.00
14/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	720	1	1	1	960.00
14/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1137	1	1	1	0.00
14/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	3366	4	3	4	0.00
14/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	652	1	1	1	2,880.00
14/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2297	2	2	2	960.00
14/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3115	3	3	3	0.00
14/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	245	0	0	0	0.00
14/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4334	4	4	4	0.00
14/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	185	0	0	0	0.00
14/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	214	0	0	0	0.00
14/11/2011	R208 On 03-May-12			Bond Future	8.18	92.2647	91.8046	92.2647	0.00
14/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	5822	6	6	6	0.00
14/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6024	6	6	6	0.00
14/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	5620	6	6	6	0.00
14/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1204	1	1	1	0.00
14/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1058	1	1	1	0.00
14/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1130	1	1	1	0.00
14/11/2011	R208 On 02-August-12			Bond Future	8.26	93.6172	93.1626	93.6172	0.00
14/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5269	6	5	6	0.00
14/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5099	5	5	5	0.00
14/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5442	6	5	6	0.00
14/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2410	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2619	2	3	2	0.00
14/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2512	2	3	2	0.00
14/11/2011	R208 On 01-November-12			Bond Future	8.35	91.5960	91.1475	91.5960	0.00
14/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	3914	4	4	4	0.00
14/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3779	4	4	4	0.00
14/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4052	4	4	4	0.00
14/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4338	4	4	4	0.00
14/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4628	4	5	4	0.00
14/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4481	4	4	4	0.00
14/11/2011	R209 On 02-February-12			Bond Future	8.94	76.4423	75.7273	76.4423	2,584.00
14/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	3040	3	3	3	0.00
14/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2850	3	3	3	0.00
14/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3236	4	3	4	0.00
14/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2426	2	2	2	0.00
14/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2804	3	3	3	0.00
14/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2610	2	3	2	0.00
14/11/2011	R209 On 03-May-12			Bond Future	9.02	74.4013	73.6882	74.4013	0.00
14/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	3954	4	4	4	0.00
14/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3769	4	4	4	0.00
14/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4140	5	4	5	0.00
14/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3882	4	4	4	0.00
14/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4274	4	4	4	0.00
14/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4076	4	4	4	0.00
14/11/2011	R209 On 02-August-12			Bond Future	9.09	75.4892	74.7705	75.4892	0.00
14/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5627	6	6	6	0.00
14/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5812	6	6	6	0.00
14/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5444	6	5	6	0.00
14/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4618	4	5	4	0.00
14/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4255	4	4	4	0.00
14/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4434	4	4	4	0.00
14/11/2011	R209 On 01-November-12			Bond Future	9.16	73.4494	72.7404	73.4494	0.00
14/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5141	6	5	6	0.00
14/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5313	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	4968	5	5	5	0.00
14/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6573	6	7	6	0.00
14/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6158	6	6	6	0.00
14/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6364	6	6	6	0.00
14/11/2011	R210 On 02-February-12			Bond Future	135.41	135.9541	135.4098	135.9541	750.00
14/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	4410	5	4	5	0.00
14/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	4460	5	4	5	0.00
14/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	4360	5	4	5	0.00
14/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R211 On 02-February-12			Bond Future	114.69	114.7031	114.6944	114.7031	480.00
14/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4194	4	4	4	0.00
14/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4244	4	4	4	0.00
14/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4144	4	4	4	0.00
14/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R212 On 02-February-12			Bond Future	111.15	111.1560	111.1511	111.1560	2,677.00
14/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2651	3	3	3	0.00
14/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2601	3	3	3	0.00
14/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2701	3	3	3	0.00
14/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
14/11/2011	R213 On 02-February-12			Bond Future	8.90	86.5944	85.8226	86.5944	487.00
14/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	3469	4	3	4	0.00
14/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3690	4	4	4	0.00
14/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	3253	4	3	4	0.00
14/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2836	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2494	2	2	2	0.00
14/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2661	2	3	2	0.00
14/11/2011	R213 On 03-May-12			Bond Future	8.97	84.3047	83.5284	84.3047	0.00
14/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5423	6	5	6	0.00
14/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5650	6	6	6	0.00
14/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	5199	6	5	6	0.00
14/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3467	3	3	3	0.00
14/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3169	3	3	3	0.00
14/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3315	3	3	3	0.00
14/11/2011	R213 On 02-August-12			Bond Future	9.05	85.5379	84.7575	85.5379	0.00
14/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5958	6	6	6	0.00
14/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6175	7	6	7	0.00
14/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5745	6	6	6	0.00
14/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4614	4	5	4	0.00
14/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4298	4	4	4	0.00
14/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4452	4	4	4	0.00
14/11/2011	R213 On 01-November-12			Bond Future	9.13	83.2489	82.4803	83.2489	0.00
14/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5431	6	5	6	0.00
14/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5628	6	6	6	0.00
14/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5232	6	5	6	0.00
14/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6625	6	7	6	0.00
14/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6251	6	6	6	0.00
14/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6438	6	6	6	0.00
14/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00