



Derivatives Weekly Statistics Report

From: 28/11/2011 To: 30/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	AL7T On 02-February-12			Index Future	407.90	406.2580	407.8960	406.2580	16.00
28/11/2011	AL7T On 03-May-12			Index Future	413.93	412.2770	413.9280	412.2770	0.00
28/11/2011	ALBI On 02-February-12			Index Future	371.55	370.1370	371.5520	370.1370	1,042.00
28/11/2011	ALBI On 03-May-12			Index Future	377.05	375.6210	377.0470	375.6210	0.00
28/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	CAAK On 19-December-11			Can-Do Future	0.21	0.2310	0.2139	0.2310	12,659.00
28/11/2011	CAAL On 19-December-11			Can-Do Future	0.21	0.2695	0.2131	0.2695	18,519.00
28/11/2011	CAAM On 19-December-11			Can-Do Future	0.06	0.0292	0.0562	0.0292	12,423.00
28/11/2011	CAAN On 30-March-12			Can-Do Future	0.51	0.5878	0.5062	0.5878	100,000.00
28/11/2011	CAAO On 30-March-12			Can-Do Future	0.06	0.0238	0.0575	0.0238	100,000.00
28/11/2011	CAAP On 19-December-11			Can-Do Future	0.07	0.0389	0.0695	0.0389	12,346.00
28/11/2011	CAAR On 19-December-11			Can-Do Future	0.23	0.2673	0.2278	0.2673	18,750.00
28/11/2011	CAAS On 31-January-12			Can-Do Future	0.13	0.1498	0.1312	0.1498	12,500.00
28/11/2011	CAAT On 29-February-12			Can-Do Future	0.11	0.0117	0.1056	0.0117	12,500.00
28/11/2011	CAAU On 31-January-12			Can-Do Future	0.03	0.0181	0.0319	0.0181	19,481.00
28/11/2011	CAAV On 29-February-12			Can-Do Future	0.05	0.0375	0.0530	0.0375	12,987.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
28/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2011	GOVI On 02-February-12			GOVI	372.88	371.4820	372.8790	371.4820	156.00
28/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	38790	2	4	2	0.00
28/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	38690	2	4	2	0.00
28/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	38890	2	4	2	0.00
28/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 03-May-12			GOVI	378.39	376.9860	378.3930	376.9860	0.00
28/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
28/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	35970	5	4	5	0.00
28/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	36170	5	4	5	0.00
28/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	36070	5	4	5	0.00
28/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2011	IGOV On 02-February-12			Index Future	163.80	163.8300	163.8040	163.8300	505.00
28/11/2011	IGOV On 03-May-12			Index Future	166.23	166.2570	166.2260	166.2570	0.00
28/11/2011	ILBI On 02-February-12			Index Future	447.14	447.1430	447.1430	447.1430	88.00
28/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

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

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

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

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28/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	2023	2	2	2	0.00
28/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	9492	10	9	10	0.00
28/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1708	2	2	2	0.00
28/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1861	2	2	2	100.00
28/11/2011	R186 On 03-May-12			Bond Future	8.77	117.6842	118.0692	117.6842	0.00
28/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	5652	5	6	5	0.00
28/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	5406	5	5	5	0.00
28/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	5904	6	6	6	0.00
28/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3431	4	3	4	0.00
28/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3807	4	4	4	0.00
28/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3615	4	4	4	0.00
28/11/2011	R186 On 02-August-12			Bond Future	8.85	114.1871	114.5912	114.1871	0.00
28/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	5148	5	5	5	0.00
28/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	4939	5	5	5	0.00
28/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	5361	5	5	5	0.00
28/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5811	6	6	6	0.00
28/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	6280	7	6	7	0.00
28/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	6043	6	6	6	0.00
28/11/2011	R186 On 01-November-12			Bond Future	8.93	115.9601	116.3651	115.9601	0.00
28/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	5876	6	6	6	0.00
28/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	6081	6	6	6	0.00
28/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	5674	6	6	6	0.00
28/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7722	8	8	8	0.00
28/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	7247	7	7	7	0.00
28/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	7482	8	7	8	0.00
28/11/2011	R189 On 02-February-12			Bond Future	218.64	218.6110	218.6445	218.6110	0.00
28/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	644	1	1	1	0.00
28/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	694	1	1	1	0.00
28/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	594	1	1	1	0.00
28/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R197 On 02-February-12			Bond Future	243.17	243.1762	243.1662	243.1762	850.00
28/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	6166	6	6	6	0.00
28/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	6116	6	6	6	0.00
28/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	6216	6	6	6	0.00
28/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R201 On 02-February-12			Bond Future	6.58	106.4417	106.7292	106.4417	3,124.00
28/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	4345	4	4	4	0.00
28/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4219	4	4	4	0.00
28/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	4471	4	4	4	0.00
28/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	1	0	0	0	0.00
28/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
28/11/2011	R201 On 03-May-12			Bond Future	6.64	108.0209	108.3089	108.0209	0.00
28/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	2834	3	3	3	0.00
28/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	2936	3	3	3	0.00
28/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	2732	2	3	2	0.00
28/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	180	0	0	0	0.00
28/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	148	0	0	0	0.00
28/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	164	0	0	0	0.00
28/11/2011	R201 On 02-August-12			Bond Future	6.69	105.2553	105.5570	105.2553	0.00
28/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	2352	2	2	2	0.00
28/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	2430	2	2	2	0.00
28/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2276	2	2	2	0.00
28/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	606	1	1	1	0.00
28/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	543	1	1	1	0.00
28/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	574	1	1	1	0.00
28/11/2011	R201 On 01-November-12			Bond Future	6.74	106.8874	107.1966	106.8874	0.00
28/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1220	1	1	1	0.00
28/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1173	1	1	1	0.00
28/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1268	1	1	1	0.00
28/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1653	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1759	2	2	2	0.00
28/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1705	2	2	2	0.00
28/11/2011	R202 On 02-February-12			Bond Future	181.84	181.8460	181.8388	181.8460	34,743.00
28/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4839	5	5	5	0.00
28/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4889	5	5	5	0.00
28/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	4789	5	5	5	0.00
28/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R203 On 02-February-12			Bond Future	7.66	105.5613	105.9436	105.5613	1,867.00
28/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	4936	5	5	5	0.00
28/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	5138	5	5	5	0.00
28/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	4736	4	5	4	0.00
28/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	237	0	0	0	2,640.00
28/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2050	2	2	2	0.00
28/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	473	0	0	0	880.00
28/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	679	1	1	1	0.00
28/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	2082	2	2	2	880.00
28/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	715	1	1	1	2,640.00
28/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2575	3	3	3	0.00
28/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	102	0	0	0	0.00
28/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	3516	4	4	4	0.00
28/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	74	0	0	0	0.00
28/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	87	0	0	0	0.00
28/11/2011	R203 On 03-May-12			Bond Future	7.75	102.9633	103.3517	102.9633	0.00
28/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	4892	5	5	5	0.00
28/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	4731	4	5	4	0.00
28/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5056	5	5	5	0.00
28/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	588	1	1	1	0.00
28/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	678	1	1	1	0.00
28/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	631	1	1	1	0.00
28/11/2011	R203 On 02-August-12			Bond Future	7.84	104.5305	104.9357	104.5305	0.00

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

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

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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2444	3	2	3	0.00
28/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2550	3	3	3	0.00
28/11/2011	R208 On 01-November-12			Bond Future	8.41	90.4522	90.8463	90.4522	0.00
28/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	3681	4	4	4	0.00
28/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	3816	4	4	4	0.00
28/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3550	3	4	3	0.00
28/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4700	5	5	5	0.00
28/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4403	5	4	5	0.00
28/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4549	5	5	5	0.00
28/11/2011	R209 On 02-February-12			Bond Future	9.02	74.8339	75.1450	74.8339	2,599.00
28/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	2476	2	2	2	0.00
28/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	2660	3	3	3	0.00
28/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2299	2	2	2	0.00
28/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2835	3	3	3	0.00
28/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2432	3	2	3	0.00
28/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2629	3	3	3	0.00
28/11/2011	R209 On 03-May-12			Bond Future	9.09	72.7992	73.1136	72.7992	0.00
28/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	3494	3	3	3	0.00
28/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	3671	4	4	4	0.00
28/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3319	3	3	3	0.00
28/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4398	5	4	5	0.00
28/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3988	4	4	4	0.00
28/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4190	4	4	4	0.00
28/11/2011	R209 On 02-August-12			Bond Future	9.16	73.9081	74.2332	73.9081	0.00
28/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5190	5	5	5	0.00
28/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5013	5	5	5	0.00
28/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5370	5	5	5	0.00
28/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4351	5	4	5	0.00
28/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4725	5	5	5	0.00
28/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4535	5	5	5	0.00
28/11/2011	R209 On 01-November-12			Bond Future	9.23	71.9042	72.2397	71.9042	0.00
28/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	4778	5	5	5	0.00
28/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	4611	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	4945	5	5	5	0.00
28/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6290	6	6	6	0.00
28/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6717	7	7	7	0.00
28/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6502	7	7	7	0.00
28/11/2011	R210 On 02-February-12			Bond Future	137.33	137.3380	137.3326	137.3380	750.00
28/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	6333	6	6	6	0.00
28/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	6283	6	6	6	0.00
28/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	6383	6	6	6	0.00
28/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R211 On 02-February-12			Bond Future	114.74	114.7479	114.7394	114.7479	480.00
28/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4239	4	4	4	0.00
28/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4189	4	4	4	0.00
28/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4289	4	4	4	0.00
28/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R212 On 02-February-12			Bond Future	111.23	111.4793	111.2267	111.4793	2,677.00
28/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2727	3	3	3	0.00
28/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2777	3	3	3	0.00
28/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2677	3	3	3	0.00
28/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
28/11/2011	R213 On 02-February-12			Bond Future	9.03	84.4725	84.7972	84.4725	487.00
28/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	2644	3	3	3	0.00
28/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	2452	2	2	2	0.00
28/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	2845	3	3	3	0.00
28/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2675	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	3060	3	3	3	0.00
28/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2862	3	3	3	0.00
28/11/2011	R213 On 03-May-12			Bond Future	9.11	82.1825	82.5101	82.1825	0.00
28/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	4651	5	5	5	0.00
28/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	4441	4	4	4	0.00
28/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	4865	5	5	5	0.00
28/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3403	4	3	4	0.00
28/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3727	4	4	4	0.00
28/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3562	4	4	4	0.00
28/11/2011	R213 On 02-August-12			Bond Future	9.18	83.4387	83.7767	83.4387	0.00
28/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5269	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	5474	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5067	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4917	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4577	5	5	5	0.00
28/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4744	5	5	5	0.00
28/11/2011	R213 On 01-November-12			Bond Future	9.26	81.1885	81.5364	81.1885	0.00
28/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	4846	5	5	5	0.00
28/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5033	5	5	5	0.00
28/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	4658	5	5	5	0.00
28/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6995	7	7	7	0.00
28/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6600	7	7	7	0.00
28/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6797	7	7	7	0.00
28/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
29/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	AL7T On 02-February-12			Index Future	407.77	407.8960	407.7700	407.8960	16.00
29/11/2011	AL7T On 03-May-12			Index Future	413.79	413.9280	413.7880	413.9280	0.00
29/11/2011	ALBI On 02-February-12			Index Future	371.12	371.5520	371.1170	371.5520	1,042.00
29/11/2011	ALBI On 03-May-12			Index Future	376.60	377.0470	376.5950	377.0470	0.00
29/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	CAAK On 19-December-11			Can-Do Future	0.23	0.2139	0.2303	0.2139	12,659.00
29/11/2011	CAAL On 19-December-11			Can-Do Future	0.23	0.2131	0.2312	0.2131	18,519.00
29/11/2011	CAAM On 19-December-11			Can-Do Future	0.04	0.0562	0.0437	0.0562	12,423.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	CAAN On 30-March-12			Can-Do Future	0.52	0.5062	0.5194	0.5062	100,000.00
29/11/2011	CAAO On 30-March-12			Can-Do Future	0.05	0.0575	0.0490	0.0575	100,000.00
29/11/2011	CAAP On 19-December-11			Can-Do Future	0.06	0.0695	0.0557	0.0695	12,346.00
29/11/2011	CAAR On 19-December-11			Can-Do Future	0.25	0.2278	0.2478	0.2278	18,750.00
29/11/2011	CAAS On 31-January-12			Can-Do Future	0.14	0.1312	0.1395	0.1312	12,500.00
29/11/2011	CAAT On 29-February-12			Can-Do Future	0.11	0.1056	0.1115	0.1056	12,500.00
29/11/2011	CAAU On 31-January-12			Can-Do Future	0.03	0.0319	0.0273	0.0319	19,481.00
29/11/2011	CAAV On 29-February-12			Can-Do Future	0.05	0.0530	0.0481	0.0530	12,987.00
29/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
29/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2011	GOVI On 02-February-12			GOVI	372.59	372.8790	372.5860	372.8790	156.00
29/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	35860	4	4	4	0.00
29/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	35760	4	4	4	0.00
29/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	35960	4	4	4	0.00
29/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
29/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
29/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
29/11/2011	GOVI On 03-May-12			GOVI	378.09	378.3930	378.0850	378.3930	0.00
29/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
29/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
29/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	39050	4	4	4	0.00
29/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	39250	4	4	4	0.00
29/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	39150	4	4	4	0.00
29/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2011	IGOV On 02-February-12			Index Future	163.78	163.8040	163.7780	163.8040	505.00
29/11/2011	IGOV On 03-May-12			Index Future	166.20	166.2260	166.1960	166.2260	0.00
29/11/2011	ILBI On 02-February-12			Index Future	447.08	447.1430	447.0830	447.1430	88.00
29/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.58	94.4000	94.4200	94.4000	5,541.00
29/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.57	94.4100	94.4300	94.4100	101.00
29/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.57	94.4100	94.4300	94.4100	0.00
29/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.57	94.4100	94.4300	94.4100	2,390.00
29/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.57	94.4000	94.4300	94.4000	0.00
29/11/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.57	94.3800	94.4300	94.3800	0.00
29/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.57	94.3600	94.4300	94.3600	2,890.00
29/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.68	94.2200	94.3200	94.2200	44,760.00
29/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.89	93.9900	94.1100	93.9900	990.00
29/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.18	93.7100	93.8200	93.7100	790.00
29/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.46	93.4200	93.5400	93.4200	1,250.00
29/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.73	93.1600	93.2700	93.1600	2,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
29/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
29/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
29/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
29/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
29/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
29/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
29/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
29/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
29/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
29/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
29/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
29/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
29/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
29/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
29/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
29/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
29/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
29/11/2011	OTH1 On 02-February-12			Index Future	362.95	364.1030	362.9520	364.1030	0.00
29/11/2011	R157 On 02-February-12			Bond Future	7.05	125.4861	125.5636	125.4861	12,966.00
29/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	4978	5	5	5	0.00
29/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	5143	5	5	5	0.00
29/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	4812	5	5	5	0.00
29/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	230	0	0	0	0.00
29/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	27	0	0	0	130.00
29/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	847	1	1	1	0.00
29/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	80	0	0	0	3,960.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	166	0	0	0	1,320.00
29/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	311	0	0	0	0.00
29/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	1140	1	1	1	0.00
29/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	613	1	1	1	3,960.00
29/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1730	2	2	2	1,320.00
29/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	2302	2	2	2	0.00
29/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	847	1	1	1	130.00
29/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	2939	3	3	3	0.00
29/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	2007	2	2	2	0.00
29/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	3797	4	4	4	0.00
29/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	8	0	0	0	0.00
29/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	5	0	0	0	0.00
29/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	7	0	0	0	0.00
29/11/2011	R157 On 03-May-12			Bond Future	7.15	120.5341	120.6093	120.5341	0.00
29/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	3797	4	4	4	0.00
29/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	3663	4	4	4	0.00
29/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	3932	4	4	4	0.00
29/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	229	0	0	0	0.00
29/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	275	0	0	0	0.00
29/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	251	0	0	0	0.00
29/11/2011	R157 On 02-August-12			Bond Future	7.23	122.3790	122.4547	122.3790	0.00
29/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	3201	3	3	3	0.00
29/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	3100	3	3	3	0.00
29/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	3303	3	3	3	0.00
29/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	863	1	1	1	0.00
29/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	956	1	1	1	0.00
29/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	909	1	1	1	0.00
29/11/2011	R157 On 01-November-12			Bond Future	7.33	117.4702	117.5565	117.4702	0.00
29/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	1578	2	2	2	0.00
29/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	1516	1	2	1	0.00
29/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	1641	2	2	2	0.00
29/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	2427	2	2	2	0.00
29/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	2583	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
29/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	2505	3	3	3	0.00
29/11/2011	R186 On 02-February-12			Bond Future	8.73	116.3501	115.9394	116.3501	24,833.00
29/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	4403	5	4	5	0.00
29/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	4683	5	5	5	0.00
29/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	4132	4	4	4	0.00
29/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	395	0	0	0	6,000.00
29/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	11	0	0	0	6,000.00
29/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	32269	33	32	33	0.00
29/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	104043	104	104	104	0.00
29/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	753	1	1	1	100.00
29/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	7686	7	8	7	0.00
29/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	20284	20	20	20	0.00
29/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	2155	2	2	2	0.00
29/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	9841	9	10	9	0.00
29/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1823	2	2	2	0.00
29/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1983	2	2	2	100.00
29/11/2011	R186 On 03-May-12			Bond Future	8.82	118.0692	117.6485	118.0692	0.00
29/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	5393	6	5	6	0.00
29/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	5639	6	6	6	0.00
29/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	5153	5	5	5	0.00
29/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3975	4	4	4	0.00
29/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3586	3	4	3	0.00
29/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3776	4	4	4	0.00
29/11/2011	R186 On 02-August-12			Bond Future	8.90	114.5912	114.1608	114.5912	0.00
29/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	4925	5	5	5	0.00
29/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	5132	5	5	5	0.00
29/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	4722	5	5	5	0.00
29/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	6493	6	6	6	0.00
29/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	6013	6	6	6	0.00
29/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	6250	6	6	6	0.00
29/11/2011	R186 On 01-November-12			Bond Future	8.98	116.3651	115.9429	116.3651	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
29/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	5661	6	6	6	0.00
29/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	5862	6	6	6	0.00
29/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	5464	6	5	6	0.00
29/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7934	8	8	8	0.00
29/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	7451	7	7	7	0.00
29/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	7689	7	8	7	0.00
29/11/2011	R189 On 02-February-12			Bond Future	218.64	218.6445	218.6404	218.6445	0.00
29/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	640	1	1	1	0.00
29/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	690	1	1	1	0.00
29/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	590	1	1	1	0.00
29/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R197 On 02-February-12			Bond Future	243.63	243.1662	243.6304	243.1662	850.00
29/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	6630	6	7	6	0.00
29/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	6580	6	7	6	0.00
29/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	6680	6	7	6	0.00
29/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R197 On 02-February-12	237.05	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R201 On 02-February-12			Bond Future	6.54	106.7292	106.8333	106.7292	3,124.00
29/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	4449	4	4	4	0.00
29/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	4575	4	5	4	0.00
29/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4322	4	4	4	0.00
29/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
29/11/2011	R201 On 03-May-12			Bond Future	6.60	108.3089	108.4092	108.3089	0.00
29/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	2920	3	3	3	0.00
29/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	2817	3	3	3	0.00
29/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3023	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
29/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	134	0	0	0	0.00
29/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	165	0	0	0	0.00
29/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	150	0	0	0	0.00
29/11/2011	R201 On 02-August-12			Bond Future	6.65	105.5570	105.6571	105.5570	0.00
29/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	2422	2	2	2	0.00
29/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2345	2	2	2	0.00
29/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	2501	2	3	2	0.00
29/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	514	1	1	1	0.00
29/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	575	1	1	1	0.00
29/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	544	1	1	1	0.00
29/11/2011	R201 On 01-November-12			Bond Future	6.69	107.1966	107.3066	107.1966	0.00
29/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1269	1	1	1	0.00
29/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1220	1	1	1	0.00
29/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1318	1	1	1	0.00
29/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1593	2	2	2	0.00
29/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1696	2	2	2	0.00
29/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1644	2	2	2	0.00
29/11/2011	R202 On 02-February-12			Bond Future	181.27	181.8388	181.2684	181.8388	34,743.00
29/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4268	5	4	5	0.00
29/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	4218	5	4	5	0.00
29/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4318	5	4	5	0.00
29/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R203 On 02-February-12			Bond Future	7.63	105.9436	106.0440	105.9436	1,867.00
29/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5028	5	5	5	0.00
29/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	5230	5	5	5	0.00
29/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	4826	5	5	5	0.00
29/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	247	0	0	0	2,640.00
29/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	491	0	0	0	880.00
29/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	704	1	1	1	0.00
29/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2109	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
29/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	674	1	1	1	2,640.00
29/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	2007	2	2	2	880.00
29/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	2492	3	2	3	0.00
29/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	92	0	0	0	0.00
29/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	3426	4	3	4	0.00
29/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	66	0	0	0	0.00
29/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	79	0	0	0	0.00
29/11/2011	R203 On 03-May-12			Bond Future	7.73	103.3517	103.4480	103.3517	0.00
29/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	4964	5	5	5	0.00
29/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5129	5	5	5	0.00
29/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	4802	5	5	5	0.00
29/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	653	1	1	1	0.00
29/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	565	1	1	1	0.00
29/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	607	1	1	1	0.00
29/11/2011	R203 On 02-August-12			Bond Future	7.82	104.9357	105.0320	104.9357	0.00
29/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	4487	4	4	4	0.00
29/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	4354	4	4	4	0.00
29/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	4618	5	5	5	0.00
29/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1602	2	2	2	0.00
29/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1743	2	2	2	0.00
29/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1673	2	2	2	0.00
29/11/2011	R203 On 01-November-12			Bond Future	7.91	102.4020	102.5100	102.4020	0.00
29/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	2937	3	3	3	0.00
29/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3035	3	3	3	0.00
29/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	2840	3	3	3	0.00
29/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	3693	4	4	4	0.00
29/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	3485	4	3	4	0.00
29/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	3588	4	4	4	0.00
29/11/2011	R204 On 02-February-12			Bond Future	7.93	101.3472	101.4047	101.3472	2,908.00
29/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	5586	6	6	6	0.00
29/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	5365	5	5	5	0.00
29/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	5808	6	6	6	0.00
29/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	150	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
29/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	195	0	0	0	0.00
29/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	172	0	0	0	0.00
29/11/2011	R204 On 03-May-12			Bond Future	8.02	102.8468	102.9024	102.8468	0.00
29/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	4720	5	5	5	0.00
29/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	4551	5	5	5	0.00
29/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	4891	5	5	5	0.00
29/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	1061	1	1	1	0.00
29/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	1204	1	1	1	0.00
29/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	1131	1	1	1	0.00
29/11/2011	R204 On 02-August-12			Bond Future	8.12	100.3901	100.4439	100.3901	0.00
29/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	4297	4	4	4	0.00
29/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	4441	4	4	4	0.00
29/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4156	4	4	4	0.00
29/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	2541	3	3	3	0.00
29/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	2349	2	2	2	0.00
29/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	2443	2	2	2	0.00
29/11/2011	R204 On 01-November-12			Bond Future	8.21	101.9452	102.0111	101.9452	0.00
29/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3423	3	3	3	0.00
29/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3312	3	3	3	0.00
29/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3536	4	4	4	0.00
29/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	4289	4	4	4	0.00
29/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	4541	5	5	5	0.00
29/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	4414	4	4	4	0.00
29/11/2011	R206 On 02-February-12			Bond Future	6.31	102.5308	102.6109	102.5308	300.00
29/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3026	3	3	3	0.00
29/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3114	3	3	3	0.00
29/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	2938	3	3	3	0.00
29/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R206 On 03-May-12			Bond Future	6.36	104.0471	104.1268	104.0471	0.00
29/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	1866	2	2	2	0.00
29/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	1936	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
29/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	1797	2	2	2	0.00
29/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	81	0	0	0	0.00
29/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	64	0	0	0	0.00
29/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	72	0	0	0	0.00
29/11/2011	R206 On 02-August-12			Bond Future	6.40	101.8766	101.9545	101.8766	0.00
29/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1490	1	1	1	0.00
29/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1442	1	1	1	0.00
29/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1539	1	2	1	0.00
29/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	314	0	0	0	0.00
29/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	352	0	0	0	0.00
29/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	333	0	0	0	0.00
29/11/2011	R206 On 01-November-12			Bond Future	6.41	103.4564	103.5453	103.4564	0.00
29/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	668	1	1	1	0.00
29/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	694	1	1	1	0.00
29/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	643	1	1	1	0.00
29/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	1164	1	1	1	0.00
29/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	1100	1	1	1	0.00
29/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	1132	1	1	1	0.00
29/11/2011	R207 On 02-February-12			Bond Future	8.14	95.3375	95.3431	95.3375	24,484.00
29/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	4863	5	5	5	0.00
29/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	5097	5	5	5	0.00
29/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	4630	5	5	5	0.00
29/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	192	0	0	0	1,920.00
29/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	483	0	0	0	640.00
29/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	805	1	1	1	0.00
29/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	2700	3	3	3	0.00
29/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	696	1	1	1	1,920.00
29/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	2417	2	2	2	640.00
29/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	3243	3	3	3	0.00
29/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	222	0	0	0	0.00
29/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	4707	5	5	5	0.00
29/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	166	0	0	0	0.00
29/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	193	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
29/11/2011	R207 On 03-May-12			Bond Future	8.23	96.7463	96.7463	96.7463	0.00
29/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	4332	4	4	4	0.00
29/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	4164	4	4	4	0.00
29/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	4504	5	5	5	0.00
29/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1482	1	1	1	0.00
29/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1664	2	2	2	0.00
29/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1571	2	2	2	0.00
29/11/2011	R207 On 02-August-12			Bond Future	8.32	94.5879	94.5879	94.5879	0.00
29/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	4699	5	5	5	0.00
29/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	4855	5	5	5	0.00
29/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	4545	5	5	5	0.00
29/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2582	3	3	3	0.00
29/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	2381	2	2	2	0.00
29/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2480	2	2	2	0.00
29/11/2011	R207 On 01-November-12			Bond Future	8.41	96.0582	96.0633	96.0582	0.00
29/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	3748	4	4	4	0.00
29/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3626	4	4	4	0.00
29/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	3872	4	4	4	0.00
29/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	4436	4	4	4	0.00
29/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	4707	5	5	5	0.00
29/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	4570	5	5	5	0.00
29/11/2011	R208 On 02-February-12			Bond Future	8.18	93.4197	93.3000	93.4197	12,230.00
29/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	4933	5	5	5	0.00
29/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	5183	5	5	5	0.00
29/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	4684	5	5	5	0.00
29/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	200	0	0	0	2,880.00
29/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	455	0	0	0	960.00
29/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	790	1	1	1	0.00
29/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	2836	3	3	3	0.00
29/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	657	1	1	1	2,880.00
29/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	2484	2	2	2	960.00
29/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	3384	3	3	3	0.00
29/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	223	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
29/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	4702	5	5	5	0.00
29/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	163	0	0	0	0.00
29/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	192	0	0	0	0.00
29/11/2011	R208 On 03-May-12			Bond Future	8.26	91.4059	91.2832	91.4059	0.00
29/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	5327	5	5	5	0.00
29/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	5524	6	6	6	0.00
29/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	5128	5	5	5	0.00
29/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1233	1	1	1	0.00
29/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	1079	1	1	1	0.00
29/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	1156	1	1	1	0.00
29/11/2011	R208 On 02-August-12			Bond Future	8.35	92.8022	92.6767	92.8022	0.00
29/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	4861	5	5	5	0.00
29/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	4695	5	5	5	0.00
29/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5029	5	5	5	0.00
29/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2483	2	2	2	0.00
29/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2701	3	3	3	0.00
29/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2590	3	3	3	0.00
29/11/2011	R208 On 01-November-12			Bond Future	8.43	90.8463	90.7295	90.8463	0.00
29/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	3618	4	4	4	0.00
29/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	3752	4	4	4	0.00
29/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	3488	4	3	4	0.00
29/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4755	5	5	5	0.00
29/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	4456	4	4	4	0.00
29/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	4603	5	5	5	0.00
29/11/2011	R209 On 02-February-12			Bond Future	9.09	75.1450	74.6528	75.1450	2,599.00
29/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	2214	2	2	2	0.00
29/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2049	2	2	2	0.00
29/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	2387	3	2	3	0.00
29/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2651	2	3	2	0.00
29/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	3077	3	3	3	0.00
29/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2859	3	3	3	0.00
29/11/2011	R209 On 03-May-12			Bond Future	9.16	73.1136	72.6057	73.1136	0.00
29/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	3234	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
29/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3067	3	3	3	0.00
29/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	3404	4	3	4	0.00
29/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	4229	4	4	4	0.00
29/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4654	4	5	4	0.00
29/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	4438	4	4	4	0.00
29/11/2011	R209 On 02-August-12			Bond Future	9.23	74.2332	73.7170	74.2332	0.00
29/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	4898	5	5	5	0.00
29/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	5072	5	5	5	0.00
29/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	4727	5	5	5	0.00
29/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4955	5	5	5	0.00
29/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4569	4	5	4	0.00
29/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4759	5	5	5	0.00
29/11/2011	R209 On 01-November-12			Bond Future	9.30	72.2397	71.7229	72.2397	0.00
29/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	4521	5	5	5	0.00
29/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	4360	5	4	5	0.00
29/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	4682	5	5	5	0.00
29/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6544	6	7	6	0.00
29/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6983	7	7	7	0.00
29/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6762	7	7	7	0.00
29/11/2011	R210 On 02-February-12			Bond Future	137.43	137.3326	137.4300	137.3326	750.00
29/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	6430	6	6	6	0.00
29/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	6380	6	6	6	0.00
29/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	6480	6	6	6	0.00
29/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R211 On 02-February-12			Bond Future	114.85	114.7394	114.8531	114.7394	480.00
29/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4353	4	4	4	0.00
29/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4403	4	4	4	0.00
29/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4303	4	4	4	0.00
29/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R212 On 02-February-12			Bond Future	111.23	111.2267	111.2319	111.2267	2,677.00
29/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2732	3	3	3	0.00
29/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2682	3	3	3	0.00
29/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	2782	3	3	3	0.00
29/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
29/11/2011	R213 On 02-February-12			Bond Future	9.09	84.7972	84.2878	84.7972	487.00
29/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	2375	3	2	3	0.00
29/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	2563	3	3	3	0.00
29/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	2194	2	2	2	0.00
29/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	3312	3	3	3	0.00
29/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2902	3	3	3	0.00
29/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	3102	3	3	3	0.00
29/11/2011	R213 On 03-May-12			Bond Future	9.17	82.5101	81.9930	82.5101	0.00
29/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	4350	5	4	5	0.00
29/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	4556	5	5	5	0.00
29/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	4147	4	4	4	0.00
29/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3951	4	4	4	0.00
29/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3611	3	4	3	0.00
29/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3778	4	4	4	0.00
29/11/2011	R213 On 02-August-12			Bond Future	9.25	83.7767	83.2519	83.7767	0.00
29/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	4976	5	5	5	0.00
29/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	5175	5	5	5	0.00
29/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	4780	5	5	5	0.00
29/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	5154	5	5	5	0.00
29/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4803	5	5	5	0.00
29/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4976	5	5	5	0.00
29/11/2011	R213 On 01-November-12			Bond Future	9.33	81.5364	81.0117	81.5364	0.00
29/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	4589	5	5	5	0.00
29/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	4770	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
29/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	4407	5	4	5	0.00
29/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	7269	7	7	7	0.00
29/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6862	7	7	7	0.00
29/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	7064	7	7	7	0.00
29/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00
30/11/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	AL7T On 02-February-12			Index Future	412.27	407.7700	412.2680	407.7700	16.00
30/11/2011	AL7T On 03-May-12			Index Future	418.34	413.7880	418.3430	413.7880	0.00
30/11/2011	ALBI On 02-February-12			Index Future	374.98	371.1170	374.9780	371.1170	1,042.00
30/11/2011	ALBI On 03-May-12			Index Future	380.50	376.5950	380.5030	376.5950	0.00
30/11/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	CAAK On 19-December-11			Can-Do Future	0.17	0.2303	0.1732	0.2303	12,659.00
30/11/2011	CAAL On 19-December-11			Can-Do Future	0.14	0.2312	0.1449	0.2312	18,519.00
30/11/2011	CAAM On 19-December-11			Can-Do Future	0.11	0.0437	0.1051	0.0437	12,423.00
30/11/2011	CAAN On 30-March-12			Can-Do Future	0.43	0.5194	0.4281	0.5194	100,000.00
30/11/2011	CAAO On 30-March-12			Can-Do Future	0.10	0.0490	0.0971	0.0490	100,000.00
30/11/2011	CAAP On 19-December-11			Can-Do Future	0.13	0.0557	0.1258	0.0557	12,346.00
30/11/2011	CAAR On 19-December-11			Can-Do Future	0.17	0.2478	0.1684	0.2478	18,750.00
30/11/2011	CAAS On 31-January-12			Can-Do Future	0.11	0.1395	0.1064	0.1395	12,500.00
30/11/2011	CAAT On 29-February-12			Can-Do Future	0.09	0.1115	0.0899	0.1115	12,500.00
30/11/2011	CAAU On 31-January-12			Can-Do Future	0.05	0.0273	0.0545	0.0273	19,481.00
30/11/2011	CAAV On 29-February-12			Can-Do Future	0.08	0.0481	0.0770	0.0481	12,987.00
30/11/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	CRD1 On 02-February-12			Index Future	167.80	167.2950	167.8020	167.2950	0.00
30/11/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2011	GOVI On 02-February-12			GOVI	376.29	372.5860	376.2920	372.5860	156.00
30/11/2011	GOVI On 02-February-12	369.00	Call	GOVI	72920	4	7	4	0.00
30/11/2011	GOVI On 02-February-12	369.01	Call	GOVI	72820	4	7	4	0.00
30/11/2011	GOVI On 02-February-12	368.99	Call	GOVI	73020	4	7	4	0.00
30/11/2011	GOVI On 02-February-12	368.99	Put	GOVI	0	0	0	0	0.00
30/11/2011	GOVI On 02-February-12	369.01	Put	GOVI	0	0	0	0	0.00
30/11/2011	GOVI On 02-February-12	369.00	Put	GOVI	0	0	0	0	0.00
30/11/2011	GOVI On 03-May-12			GOVI	381.84	378.0850	381.8370	378.0850	0.00
30/11/2011	GOVI On 03-May-12	382.00	Call	GOVI	0	0	0	0	0.00
30/11/2011	GOVI On 03-May-12	382.01	Call	GOVI	0	0	0	0	0.00
30/11/2011	GOVI On 03-May-12	381.99	Call	GOVI	0	0	0	0	0.00
30/11/2011	GOVI On 03-May-12	381.99	Put	GOVI	1530	4	0	4	0.00
30/11/2011	GOVI On 03-May-12	382.01	Put	GOVI	1730	4	0	4	0.00
30/11/2011	GOVI On 03-May-12	382.00	Put	GOVI	1630	4	0	4	0.00
30/11/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2011	IGOV On 02-February-12			Index Future	164.98	163.7780	164.9780	163.7780	505.00
30/11/2011	IGOV On 03-May-12			Index Future	167.41	166.1960	167.4090	166.1960	0.00
30/11/2011	ILBI On 02-February-12			Index Future	447.08	447.0830	447.0830	447.0830	88.00
30/11/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/11/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/11/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/11/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/11/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/11/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.56	94.4200	94.4400	94.4200	5,541.00
30/11/2011	JBAF On 18-January-12			Jibar Tradeable Future	5.54	94.4300	94.4600	94.4300	101.00
30/11/2011	JBAF On 15-February-12			Jibar Tradeable Future	5.50	94.4300	94.5000	94.4300	0.00
30/11/2011	JBAF On 20-March-12			Jibar Tradeable Future	5.49	94.4300	94.5100	94.4300	2,390.00
30/11/2011	JBAF On 18-April-12			Jibar Tradeable Future	5.49	94.4300	94.5100	94.4300	0.00
30/11/2011	JBAF On 16-May-12			Jibar Tradeable Future	5.49	94.4300	94.5100	94.4300	0.00
30/11/2011	JBAF On 20-June-12			Jibar Tradeable Future	5.49	94.4300	94.5100	94.4300	2,890.00
30/11/2011	JBAF On 19-September-12			Jibar Tradeable Future	5.57	94.3200	94.4300	94.3200	44,760.00
30/11/2011	JBAF On 19-December-12			Jibar Tradeable Future	5.77	94.1100	94.2300	94.1100	990.00
30/11/2011	JBAF On 20-March-13			Jibar Tradeable Future	6.04	93.8200	93.9600	93.8200	790.00
30/11/2011	JBAF On 19-June-13			Jibar Tradeable Future	6.31	93.5400	93.6900	93.5400	1,250.00
30/11/2011	JBAF On 18-September-13			Jibar Tradeable Future	6.57	93.2700	93.4300	93.2700	2,100.00
30/11/2011	JN02 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/11/2011	JN02 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
30/11/2011	JN02 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
30/11/2011	JN02 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
30/11/2011	JN02 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
30/11/2011	JN02 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
30/11/2011	JN02 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
30/11/2011	JN05 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/11/2011	JN05 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
30/11/2011	JN05 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00
30/11/2011	JN05 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
30/11/2011	JN05 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
30/11/2011	JN05 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
30/11/2011	JN05 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
30/11/2011	JN10 On 02-February-12			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/11/2011	JN10 On 02-February-12	7.50	Call	JNOTE	0	0	0	0	0.00
30/11/2011	JN10 On 02-February-12	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	JN10 On 02-February-12	7.25	Call	JNOTE	250000	0	0	0	0.00
30/11/2011	JN10 On 02-February-12	7.25	Put	JNOTE	0	0	0	0	0.00
30/11/2011	JN10 On 02-February-12	7.75	Put	JNOTE	250000	0	0	0	0.00
30/11/2011	JN10 On 02-February-12	7.50	Put	JNOTE	0	0	0	0	0.00
30/11/2011	OTH1 On 02-February-12			Index Future	367.58	362.9520	367.5790	362.9520	0.00
30/11/2011	R157 On 02-February-12			Bond Future	6.84	125.5636	126.2917	125.5636	12,966.00
30/11/2011	R157 On 02-February-12	8.50	Call	Bond Future	5702	5	6	5	0.00
30/11/2011	R157 On 02-February-12	8.55	Call	Bond Future	5868	5	6	5	0.00
30/11/2011	R157 On 02-February-12	8.45	Call	Bond Future	5536	5	6	5	0.00
30/11/2011	R157 On 02-February-12	6.55	Call	Bond Future	435	0	0	0	0.00
30/11/2011	R157 On 02-February-12	6.00	Call	Bond Future	71	0	0	0	130.00
30/11/2011	R157 On 02-February-12	7.05	Call	Bond Future	1287	1	1	1	0.00
30/11/2011	R157 On 02-February-12	6.25	Call	Bond Future	178	0	0	0	3,960.00
30/11/2011	R157 On 02-February-12	6.45	Call	Bond Future	331	0	0	0	1,320.00
30/11/2011	R157 On 02-February-12	6.65	Call	Bond Future	561	0	1	0	0.00
30/11/2011	R157 On 02-February-12	7.20	Call	Bond Future	1644	1	2	1	0.00
30/11/2011	R157 On 02-February-12	7.20	Put	Bond Future	389	1	0	1	3,960.00
30/11/2011	R157 On 02-February-12	6.65	Put	Bond Future	1252	2	1	2	1,320.00
30/11/2011	R157 On 02-February-12	6.45	Put	Bond Future	1739	2	2	2	0.00
30/11/2011	R157 On 02-February-12	7.05	Put	Bond Future	559	1	1	1	130.00
30/11/2011	R157 On 02-February-12	6.25	Put	Bond Future	2309	3	2	3	0.00
30/11/2011	R157 On 02-February-12	6.55	Put	Bond Future	1484	2	1	2	0.00
30/11/2011	R157 On 02-February-12	6.00	Put	Bond Future	3113	4	3	4	0.00
30/11/2011	R157 On 02-February-12	8.45	Put	Bond Future	4	0	0	0	0.00
30/11/2011	R157 On 02-February-12	8.55	Put	Bond Future	2	0	0	0	0.00
30/11/2011	R157 On 02-February-12	8.50	Put	Bond Future	3	0	0	0	0.00
30/11/2011	R157 On 03-May-12			Bond Future	6.92	120.6093	121.3457	120.6093	0.00
30/11/2011	R157 On 03-May-12	8.25	Call	Bond Future	4513	4	5	4	0.00
30/11/2011	R157 On 03-May-12	8.30	Call	Bond Future	4651	4	5	4	0.00
30/11/2011	R157 On 03-May-12	8.20	Call	Bond Future	4374	4	4	4	0.00
30/11/2011	R157 On 03-May-12	8.20	Put	Bond Future	249	0	0	0	0.00
30/11/2011	R157 On 03-May-12	8.30	Put	Bond Future	211	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
30/11/2011	R157 On 03-May-12	8.25	Put	Bond Future	231	0	0	0	0.00
30/11/2011	R157 On 02-August-12			Bond Future	6.99	122.4547	123.1909	122.4547	0.00
30/11/2011	R157 On 02-August-12	8.00	Call	Bond Future	3849	3	4	3	0.00
30/11/2011	R157 On 02-August-12	8.05	Call	Bond Future	3961	3	4	3	0.00
30/11/2011	R157 On 02-August-12	7.95	Call	Bond Future	3738	3	4	3	0.00
30/11/2011	R157 On 02-August-12	7.95	Put	Bond Future	858	1	1	1	0.00
30/11/2011	R157 On 02-August-12	8.05	Put	Bond Future	785	1	1	1	0.00
30/11/2011	R157 On 02-August-12	8.00	Put	Bond Future	821	1	1	1	0.00
30/11/2011	R157 On 01-November-12			Bond Future	7.07	117.5565	118.2891	117.5565	0.00
30/11/2011	R157 On 01-November-12	7.00	Call	Bond Future	2051	2	2	2	0.00
30/11/2011	R157 On 01-November-12	7.05	Call	Bond Future	2122	2	2	2	0.00
30/11/2011	R157 On 01-November-12	6.95	Call	Bond Future	1981	2	2	2	0.00
30/11/2011	R157 On 01-November-12	6.95	Put	Bond Future	2316	3	2	3	0.00
30/11/2011	R157 On 01-November-12	7.05	Put	Bond Future	2175	2	2	2	0.00
30/11/2011	R157 On 01-November-12	7.00	Put	Bond Future	2245	3	2	3	0.00
30/11/2011	R186 On 02-February-12			Bond Future	8.54	115.9394	117.6693	115.9394	24,833.00
30/11/2011	R186 On 02-February-12	9.00	Call	Bond Future	5530	4	6	4	0.00
30/11/2011	R186 On 02-February-12	9.05	Call	Bond Future	5847	5	6	5	0.00
30/11/2011	R186 On 02-February-12	8.95	Call	Bond Future	5220	4	5	4	0.00
30/11/2011	R186 On 02-February-12	7.75	Call	Bond Future	592	0	1	0	6,000.00
30/11/2011	R186 On 02-February-12	6.75	Call	Bond Future	23	0	0	0	6,000.00
30/11/2011	R186 On 02-February-12	13.25	Call	Bond Future	33999	32	34	32	0.00
30/11/2011	R186 On 02-February-12	98.00	Call	Bond Future	105773	104	106	104	0.00
30/11/2011	R186 On 02-February-12	8.00	Call	Bond Future	1087	1	1	1	100.00
30/11/2011	R186 On 02-February-12	13.25	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R186 On 02-February-12	98.00	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R186 On 02-February-12	8.00	Put	Bond Future	6290	8	6	8	0.00
30/11/2011	R186 On 02-February-12	6.75	Put	Bond Future	18566	20	19	20	0.00
30/11/2011	R186 On 02-February-12	8.95	Put	Bond Future	1513	2	2	2	0.00
30/11/2011	R186 On 02-February-12	7.75	Put	Bond Future	8308	10	8	10	0.00
30/11/2011	R186 On 02-February-12	9.05	Put	Bond Future	1258	2	1	2	0.00
30/11/2011	R186 On 02-February-12	9.00	Put	Bond Future	1380	2	1	2	100.00
30/11/2011	R186 On 03-May-12			Bond Future	8.62	117.6485	119.3995	117.6485	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
30/11/2011	R186 On 03-May-12	9.00	Call	Bond Future	6743	5	7	5	0.00
30/11/2011	R186 On 03-May-12	8.95	Call	Bond Future	6477	5	6	5	0.00
30/11/2011	R186 On 03-May-12	9.05	Call	Bond Future	7014	6	7	6	0.00
30/11/2011	R186 On 03-May-12	9.05	Put	Bond Future	3210	4	3	4	0.00
30/11/2011	R186 On 03-May-12	8.95	Put	Bond Future	3548	4	4	4	0.00
30/11/2011	R186 On 03-May-12	9.00	Put	Bond Future	3375	4	3	4	0.00
30/11/2011	R186 On 02-August-12			Bond Future	8.70	114.1608	115.9233	114.1608	0.00
30/11/2011	R186 On 02-August-12	8.75	Call	Bond Future	6069	5	6	5	0.00
30/11/2011	R186 On 02-August-12	8.70	Call	Bond Future	5843	5	6	5	0.00
30/11/2011	R186 On 02-August-12	8.80	Call	Bond Future	6299	5	6	5	0.00
30/11/2011	R186 On 02-August-12	8.80	Put	Bond Future	5417	6	5	6	0.00
30/11/2011	R186 On 02-August-12	8.70	Put	Bond Future	5852	6	6	6	0.00
30/11/2011	R186 On 02-August-12	8.75	Put	Bond Future	5631	6	6	6	0.00
30/11/2011	R186 On 01-November-12			Bond Future	8.78	115.9429	117.7158	115.9429	0.00
30/11/2011	R186 On 01-November-12	8.75	Call	Bond Future	6810	6	7	6	0.00
30/11/2011	R186 On 01-November-12	8.70	Call	Bond Future	6594	5	7	5	0.00
30/11/2011	R186 On 01-November-12	8.80	Call	Bond Future	7029	6	7	6	0.00
30/11/2011	R186 On 01-November-12	8.80	Put	Bond Future	6845	7	7	7	0.00
30/11/2011	R186 On 01-November-12	8.70	Put	Bond Future	7291	8	7	8	0.00
30/11/2011	R186 On 01-November-12	8.75	Put	Bond Future	7065	8	7	8	0.00
30/11/2011	R189 On 02-February-12			Bond Future	219.00	218.6404	218.9962	218.6404	0.00
30/11/2011	R189 On 02-February-12	218.00	Call	Bond Future	996	1	1	1	0.00
30/11/2011	R189 On 02-February-12	218.05	Call	Bond Future	946	1	1	1	0.00
30/11/2011	R189 On 02-February-12	217.95	Call	Bond Future	1046	1	1	1	0.00
30/11/2011	R189 On 02-February-12	217.95	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R189 On 02-February-12	218.05	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R189 On 02-February-12	218.00	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R197 On 02-February-12			Bond Future	243.67	243.6304	243.6691	243.6304	850.00
30/11/2011	R197 On 02-February-12	237.00	Call	Bond Future	6669	7	7	7	0.00
30/11/2011	R197 On 02-February-12	236.95	Call	Bond Future	6719	7	7	7	0.00
30/11/2011	R197 On 02-February-12	237.05	Call	Bond Future	6619	7	7	7	0.00
30/11/2011	R197 On 02-February-12	237.05	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
30/11/2011	R197 On 02-February-12	236.95	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R197 On 02-February-12	237.00	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R201 On 02-February-12			Bond Future	6.32	106.8333	107.4282	106.8333	3,124.00
30/11/2011	R201 On 02-February-12	8.25	Call	Bond Future	5044	4	5	4	0.00
30/11/2011	R201 On 02-February-12	8.30	Call	Bond Future	5170	5	5	5	0.00
30/11/2011	R201 On 02-February-12	8.20	Call	Bond Future	4917	4	5	4	0.00
30/11/2011	R201 On 02-February-12	8.20	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R201 On 02-February-12	8.30	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R201 On 02-February-12	8.25	Put	Bond Future	1	0	0	0	0.00
30/11/2011	R201 On 03-May-12			Bond Future	6.35	108.4092	109.0110	108.4092	0.00
30/11/2011	R201 On 03-May-12	7.75	Call	Bond Future	3525	3	4	3	0.00
30/11/2011	R201 On 03-May-12	7.80	Call	Bond Future	3630	3	4	3	0.00
30/11/2011	R201 On 03-May-12	7.70	Call	Bond Future	3421	3	3	3	0.00
30/11/2011	R201 On 03-May-12	7.70	Put	Bond Future	167	0	0	0	0.00
30/11/2011	R201 On 03-May-12	7.80	Put	Bond Future	139	0	0	0	0.00
30/11/2011	R201 On 03-May-12	7.75	Put	Bond Future	153	0	0	0	0.00
30/11/2011	R201 On 02-August-12			Bond Future	6.38	105.6571	106.2601	105.6571	0.00
30/11/2011	R201 On 02-August-12	7.50	Call	Bond Future	3001	2	3	2	0.00
30/11/2011	R201 On 02-August-12	7.55	Call	Bond Future	3086	3	3	3	0.00
30/11/2011	R201 On 02-August-12	7.45	Call	Bond Future	2916	2	3	2	0.00
30/11/2011	R201 On 02-August-12	7.45	Put	Bond Future	543	1	1	1	0.00
30/11/2011	R201 On 02-August-12	7.55	Put	Bond Future	496	1	0	1	0.00
30/11/2011	R201 On 02-August-12	7.50	Put	Bond Future	520	1	1	1	0.00
30/11/2011	R201 On 01-November-12			Bond Future	6.39	107.3066	107.9051	107.3066	0.00
30/11/2011	R201 On 01-November-12	6.50	Call	Bond Future	1787	1	2	1	0.00
30/11/2011	R201 On 01-November-12	6.55	Call	Bond Future	1843	1	2	1	0.00
30/11/2011	R201 On 01-November-12	6.45	Call	Bond Future	1733	1	2	1	0.00
30/11/2011	R201 On 01-November-12	6.45	Put	Bond Future	1610	2	2	2	0.00
30/11/2011	R201 On 01-November-12	6.55	Put	Bond Future	1519	2	2	2	0.00
30/11/2011	R201 On 01-November-12	6.50	Put	Bond Future	1564	2	2	2	0.00
30/11/2011	R202 On 02-February-12			Bond Future	181.30	181.2684	181.2987	181.2684	34,743.00
30/11/2011	R202 On 02-February-12	177.00	Call	Bond Future	4299	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
30/11/2011	R202 On 02-February-12	176.95	Call	Bond Future	4349	4	4	4	0.00
30/11/2011	R202 On 02-February-12	177.05	Call	Bond Future	4249	4	4	4	0.00
30/11/2011	R202 On 02-February-12	177.05	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R202 On 02-February-12	176.95	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R202 On 02-February-12	177.00	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R203 On 02-February-12			Bond Future	7.44	106.0440	106.9210	106.0440	1,867.00
30/11/2011	R203 On 02-February-12	8.75	Call	Bond Future	5871	5	6	5	0.00
30/11/2011	R203 On 02-February-12	8.80	Call	Bond Future	6078	5	6	5	0.00
30/11/2011	R203 On 02-February-12	8.70	Call	Bond Future	5664	5	6	5	0.00
30/11/2011	R203 On 02-February-12	6.95	Call	Bond Future	404	0	0	0	2,640.00
30/11/2011	R203 On 02-February-12	7.20	Call	Bond Future	753	0	1	0	880.00
30/11/2011	R203 On 02-February-12	7.35	Call	Bond Future	1038	1	1	1	0.00
30/11/2011	R203 On 02-February-12	7.95	Call	Bond Future	2739	2	3	2	0.00
30/11/2011	R203 On 02-February-12	7.95	Put	Bond Future	427	1	0	1	2,640.00
30/11/2011	R203 On 02-February-12	7.35	Put	Bond Future	1464	2	1	2	880.00
30/11/2011	R203 On 02-February-12	7.20	Put	Bond Future	1877	2	2	2	0.00
30/11/2011	R203 On 02-February-12	8.70	Put	Bond Future	53	0	0	0	0.00
30/11/2011	R203 On 02-February-12	6.95	Put	Bond Future	2706	3	3	3	0.00
30/11/2011	R203 On 02-February-12	8.80	Put	Bond Future	37	0	0	0	0.00
30/11/2011	R203 On 02-February-12	8.75	Put	Bond Future	45	0	0	0	0.00
30/11/2011	R203 On 03-May-12			Bond Future	7.53	103.4480	104.3372	103.4480	0.00
30/11/2011	R203 On 03-May-12	8.75	Call	Bond Future	5685	5	6	5	0.00
30/11/2011	R203 On 03-May-12	8.70	Call	Bond Future	5509	5	6	5	0.00
30/11/2011	R203 On 03-May-12	8.80	Call	Bond Future	5859	5	6	5	0.00
30/11/2011	R203 On 03-May-12	8.80	Put	Bond Future	406	1	0	1	0.00
30/11/2011	R203 On 03-May-12	8.70	Put	Bond Future	471	1	0	1	0.00
30/11/2011	R203 On 03-May-12	8.75	Put	Bond Future	439	1	0	1	0.00
30/11/2011	R203 On 02-August-12			Bond Future	7.61	105.0320	105.9255	105.0320	0.00
30/11/2011	R203 On 02-August-12	8.50	Call	Bond Future	4942	4	5	4	0.00
30/11/2011	R203 On 02-August-12	8.55	Call	Bond Future	5092	5	5	5	0.00
30/11/2011	R203 On 02-August-12	8.45	Call	Bond Future	4795	4	5	4	0.00
30/11/2011	R203 On 02-August-12	8.45	Put	Bond Future	1290	2	1	2	0.00
30/11/2011	R203 On 02-August-12	8.55	Put	Bond Future	1182	2	1	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
30/11/2011	R203 On 02-August-12	8.50	Put	Bond Future	1234	2	1	2	0.00
30/11/2011	R203 On 01-November-12			Bond Future	7.69	102.5100	103.4034	102.5100	0.00
30/11/2011	R203 On 01-November-12	7.75	Call	Bond Future	3012	3	3	3	0.00
30/11/2011	R203 On 01-November-12	7.70	Call	Bond Future	2906	3	3	3	0.00
30/11/2011	R203 On 01-November-12	7.80	Call	Bond Future	3120	3	3	3	0.00
30/11/2011	R203 On 01-November-12	7.80	Put	Bond Future	2676	3	3	3	0.00
30/11/2011	R203 On 01-November-12	7.70	Put	Bond Future	2866	4	3	4	0.00
30/11/2011	R203 On 01-November-12	7.75	Put	Bond Future	2770	4	3	4	0.00
30/11/2011	R204 On 02-February-12			Bond Future	7.73	101.4047	102.4581	101.4047	2,908.00
30/11/2011	R204 On 02-February-12	9.00	Call	Bond Future	6553	6	7	6	0.00
30/11/2011	R204 On 02-February-12	8.95	Call	Bond Future	6321	5	6	5	0.00
30/11/2011	R204 On 02-February-12	9.05	Call	Bond Future	6784	6	7	6	0.00
30/11/2011	R204 On 02-February-12	9.05	Put	Bond Future	73	0	0	0	0.00
30/11/2011	R204 On 02-February-12	8.95	Put	Bond Future	98	0	0	0	0.00
30/11/2011	R204 On 02-February-12	9.00	Put	Bond Future	85	0	0	0	0.00
30/11/2011	R204 On 03-May-12			Bond Future	7.81	102.9024	103.9715	102.9024	0.00
30/11/2011	R204 On 03-May-12	8.75	Call	Bond Future	5535	5	6	5	0.00
30/11/2011	R204 On 03-May-12	8.80	Call	Bond Future	5724	5	6	5	0.00
30/11/2011	R204 On 03-May-12	8.70	Call	Bond Future	5348	5	5	5	0.00
30/11/2011	R204 On 03-May-12	8.70	Put	Bond Future	932	1	1	1	0.00
30/11/2011	R204 On 03-May-12	8.80	Put	Bond Future	825	1	1	1	0.00
30/11/2011	R204 On 03-May-12	8.75	Put	Bond Future	877	1	1	1	0.00
30/11/2011	R204 On 02-August-12			Bond Future	7.90	100.4439	101.5206	100.4439	0.00
30/11/2011	R204 On 02-August-12	8.50	Call	Bond Future	4761	4	5	4	0.00
30/11/2011	R204 On 02-August-12	8.45	Call	Bond Future	4601	4	5	4	0.00
30/11/2011	R204 On 02-August-12	8.55	Call	Bond Future	4923	4	5	4	0.00
30/11/2011	R204 On 02-August-12	8.55	Put	Bond Future	1754	2	2	2	0.00
30/11/2011	R204 On 02-August-12	8.45	Put	Bond Future	1909	3	2	3	0.00
30/11/2011	R204 On 02-August-12	8.50	Put	Bond Future	1831	2	2	2	0.00
30/11/2011	R204 On 01-November-12			Bond Future	7.98	102.0111	103.0925	102.0111	0.00
30/11/2011	R204 On 01-November-12	8.00	Call	Bond Future	3619	3	4	3	0.00
30/11/2011	R204 On 01-November-12	8.05	Call	Bond Future	3744	4	4	4	0.00
30/11/2011	R204 On 01-November-12	7.95	Call	Bond Future	3497	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
30/11/2011	R204 On 01-November-12	7.95	Put	Bond Future	3645	5	4	5	0.00
30/11/2011	R204 On 01-November-12	8.05	Put	Bond Future	3415	4	3	4	0.00
30/11/2011	R204 On 01-November-12	8.00	Put	Bond Future	3528	4	4	4	0.00
30/11/2011	R206 On 02-February-12			Bond Future	6.09	102.6109	103.0093	102.6109	300.00
30/11/2011	R206 On 02-February-12	8.00	Call	Bond Future	3424	3	3	3	0.00
30/11/2011	R206 On 02-February-12	8.05	Call	Bond Future	3512	3	4	3	0.00
30/11/2011	R206 On 02-February-12	7.95	Call	Bond Future	3337	3	3	3	0.00
30/11/2011	R206 On 02-February-12	7.95	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R206 On 02-February-12	8.05	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R206 On 02-February-12	8.00	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R206 On 03-May-12			Bond Future	6.11	104.1268	104.5287	104.1268	0.00
30/11/2011	R206 On 03-May-12	7.50	Call	Bond Future	2286	2	2	2	0.00
30/11/2011	R206 On 03-May-12	7.45	Call	Bond Future	2217	2	2	2	0.00
30/11/2011	R206 On 03-May-12	7.55	Call	Bond Future	2356	2	2	2	0.00
30/11/2011	R206 On 03-May-12	7.55	Put	Bond Future	82	0	0	0	0.00
30/11/2011	R206 On 03-May-12	7.45	Put	Bond Future	99	0	0	0	0.00
30/11/2011	R206 On 03-May-12	7.50	Put	Bond Future	90	0	0	0	0.00
30/11/2011	R206 On 02-August-12			Bond Future	6.11	101.9545	102.3522	101.9545	0.00
30/11/2011	R206 On 02-August-12	7.25	Call	Bond Future	1914	1	2	1	0.00
30/11/2011	R206 On 02-August-12	7.30	Call	Bond Future	1965	2	2	2	0.00
30/11/2011	R206 On 02-August-12	7.20	Call	Bond Future	1862	1	2	1	0.00
30/11/2011	R206 On 02-August-12	7.20	Put	Bond Future	374	0	0	0	0.00
30/11/2011	R206 On 02-August-12	7.30	Put	Bond Future	343	0	0	0	0.00
30/11/2011	R206 On 02-August-12	7.25	Put	Bond Future	359	0	0	0	0.00
30/11/2011	R206 On 01-November-12			Bond Future	6.06	103.5453	103.9366	103.5453	0.00
30/11/2011	R206 On 01-November-12	6.00	Call	Bond Future	1044	1	1	1	0.00
30/11/2011	R206 On 01-November-12	5.95	Call	Bond Future	1014	1	1	1	0.00
30/11/2011	R206 On 01-November-12	6.05	Call	Bond Future	1074	1	1	1	0.00
30/11/2011	R206 On 01-November-12	6.05	Put	Bond Future	1089	1	1	1	0.00
30/11/2011	R206 On 01-November-12	5.95	Put	Bond Future	1144	1	1	1	0.00
30/11/2011	R206 On 01-November-12	6.00	Put	Bond Future	1116	1	1	1	0.00
30/11/2011	R207 On 02-February-12			Bond Future	7.94	95.3431	96.4614	95.3431	24,494.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	R207 On 02-February-12	9.00	Call	Bond Future	5890	5	6	5	0.00
30/11/2011	R207 On 02-February-12	9.05	Call	Bond Future	6137	5	6	5	0.00
30/11/2011	R207 On 02-February-12	8.95	Call	Bond Future	5645	5	6	5	0.00
30/11/2011	R207 On 02-February-12	7.35	Call	Bond Future	341	0	0	0	1,920.00
30/11/2011	R207 On 02-February-12	7.65	Call	Bond Future	783	0	1	0	640.00
30/11/2011	R207 On 02-February-12	7.85	Call	Bond Future	1233	1	1	1	0.00
30/11/2011	R207 On 02-February-12	8.50	Call	Bond Future	3542	3	4	3	0.00
30/11/2011	R207 On 02-February-12	8.50	Put	Bond Future	420	1	0	1	1,920.00
30/11/2011	R207 On 02-February-12	7.85	Put	Bond Future	1727	2	2	2	640.00
30/11/2011	R207 On 02-February-12	7.65	Put	Bond Future	2425	3	2	3	0.00
30/11/2011	R207 On 02-February-12	8.95	Put	Bond Future	119	0	0	0	0.00
30/11/2011	R207 On 02-February-12	7.35	Put	Bond Future	3737	5	4	5	0.00
30/11/2011	R207 On 02-February-12	9.05	Put	Bond Future	88	0	0	0	0.00
30/11/2011	R207 On 02-February-12	9.00	Put	Bond Future	102	0	0	0	0.00
30/11/2011	R207 On 03-May-12			Bond Future	8.02	96.7463	97.8822	96.7463	0.00
30/11/2011	R207 On 03-May-12	8.75	Call	Bond Future	5150	4	5	4	0.00
30/11/2011	R207 On 03-May-12	8.80	Call	Bond Future	5340	5	5	5	0.00
30/11/2011	R207 On 03-May-12	8.70	Call	Bond Future	4963	4	5	4	0.00
30/11/2011	R207 On 03-May-12	8.70	Put	Bond Future	1327	2	1	2	0.00
30/11/2011	R207 On 03-May-12	8.80	Put	Bond Future	1182	1	1	1	0.00
30/11/2011	R207 On 03-May-12	8.75	Put	Bond Future	1253	2	1	2	0.00
30/11/2011	R207 On 02-August-12			Bond Future	8.11	94.5879	95.7332	94.5879	0.00
30/11/2011	R207 On 02-August-12	8.75	Call	Bond Future	5369	5	5	5	0.00
30/11/2011	R207 On 02-August-12	8.70	Call	Bond Future	5196	5	5	5	0.00
30/11/2011	R207 On 02-August-12	8.80	Call	Bond Future	5543	5	6	5	0.00
30/11/2011	R207 On 02-August-12	8.75	Put	Bond Future	2005	2	2	2	0.00
30/11/2011	R207 On 02-August-12	8.80	Put	Bond Future	1924	2	2	2	0.00
30/11/2011	R207 On 02-August-12	8.70	Put	Bond Future	2087	3	2	3	0.00
30/11/2011	R207 On 01-November-12			Bond Future	8.19	96.0633	97.2167	96.0633	0.00
30/11/2011	R207 On 01-November-12	8.25	Call	Bond Future	4087	4	4	4	0.00
30/11/2011	R207 On 01-November-12	8.30	Call	Bond Future	4223	4	4	4	0.00
30/11/2011	R207 On 01-November-12	8.20	Call	Bond Future	3954	4	4	4	0.00
30/11/2011	R207 On 01-November-12	8.20	Put	Bond Future	3881	5	4	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
30/11/2011	R207 On 01-November-12	8.30	Put	Bond Future	3634	4	4	4	0.00
30/11/2011	R207 On 01-November-12	8.25	Put	Bond Future	3756	5	4	5	0.00
30/11/2011	R208 On 02-February-12			Bond Future	7.98	93.3000	94.5002	93.3000	12,230.00
30/11/2011	R208 On 02-February-12	9.00	Call	Bond Future	6041	5	6	5	0.00
30/11/2011	R208 On 02-February-12	9.05	Call	Bond Future	6305	5	6	5	0.00
30/11/2011	R208 On 02-February-12	8.95	Call	Bond Future	5779	5	6	5	0.00
30/11/2011	R208 On 02-February-12	7.45	Call	Bond Future	373	0	0	0	2,880.00
30/11/2011	R208 On 02-February-12	7.70	Call	Bond Future	774	0	1	0	960.00
30/11/2011	R208 On 02-February-12	7.90	Call	Bond Future	1253	1	1	1	0.00
30/11/2011	R208 On 02-February-12	8.55	Call	Bond Future	3766	3	4	3	0.00
30/11/2011	R208 On 02-February-12	8.55	Put	Bond Future	387	1	0	1	2,880.00
30/11/2011	R208 On 02-February-12	7.90	Put	Bond Future	1747	2	2	2	960.00
30/11/2011	R208 On 02-February-12	7.70	Put	Bond Future	2503	3	3	3	0.00
30/11/2011	R208 On 02-February-12	8.95	Put	Bond Future	118	0	0	0	0.00
30/11/2011	R208 On 02-February-12	7.45	Put	Bond Future	3675	5	4	5	0.00
30/11/2011	R208 On 02-February-12	9.05	Put	Bond Future	85	0	0	0	0.00
30/11/2011	R208 On 02-February-12	9.00	Put	Bond Future	100	0	0	0	0.00
30/11/2011	R208 On 03-May-12			Bond Future	8.06	91.2832	92.4959	91.2832	0.00
30/11/2011	R208 On 03-May-12	9.00	Call	Bond Future	6365	5	6	5	0.00
30/11/2011	R208 On 03-May-12	8.95	Call	Bond Future	6152	5	6	5	0.00
30/11/2011	R208 On 03-May-12	9.05	Call	Bond Future	6580	6	7	6	0.00
30/11/2011	R208 On 03-May-12	9.05	Put	Bond Future	922	1	1	1	0.00
30/11/2011	R208 On 03-May-12	8.95	Put	Bond Future	1044	1	1	1	0.00
30/11/2011	R208 On 03-May-12	9.00	Put	Bond Future	982	1	1	1	0.00
30/11/2011	R208 On 02-August-12			Bond Future	8.13	92.6767	93.9006	92.6767	0.00
30/11/2011	R208 On 02-August-12	8.75	Call	Bond Future	5730	5	6	5	0.00
30/11/2011	R208 On 02-August-12	8.80	Call	Bond Future	5917	5	6	5	0.00
30/11/2011	R208 On 02-August-12	8.70	Call	Bond Future	5546	5	6	5	0.00
30/11/2011	R208 On 02-August-12	8.70	Put	Bond Future	2328	3	2	3	0.00
30/11/2011	R208 On 02-August-12	8.80	Put	Bond Future	2147	2	2	2	0.00
30/11/2011	R208 On 02-August-12	8.75	Put	Bond Future	2236	3	2	3	0.00
30/11/2011	R208 On 01-November-12			Bond Future	8.21	90.7295	91.9568	90.7295	0.00
30/11/2011	R208 On 01-November-12	8.25	Call	Bond Future	4239	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
30/11/2011	R208 On 01-November-12	8.20	Call	Bond Future	4096	3	4	3	0.00
30/11/2011	R208 On 01-November-12	8.30	Call	Bond Future	4386	4	4	4	0.00
30/11/2011	R208 On 01-November-12	8.30	Put	Bond Future	3862	4	4	4	0.00
30/11/2011	R208 On 01-November-12	8.20	Put	Bond Future	4136	5	4	5	0.00
30/11/2011	R208 On 01-November-12	8.25	Put	Bond Future	3996	5	4	5	0.00
30/11/2011	R209 On 02-February-12			Bond Future	8.90	74.6528	76.0368	74.6528	2,599.00
30/11/2011	R209 On 02-February-12	9.00	Call	Bond Future	2993	2	3	2	0.00
30/11/2011	R209 On 02-February-12	8.95	Call	Bond Future	2790	2	3	2	0.00
30/11/2011	R209 On 02-February-12	9.05	Call	Bond Future	3204	2	3	2	0.00
30/11/2011	R209 On 02-February-12	9.05	Put	Bond Future	2084	3	2	3	0.00
30/11/2011	R209 On 02-February-12	8.95	Put	Bond Future	2434	3	2	3	0.00
30/11/2011	R209 On 02-February-12	9.00	Put	Bond Future	2254	3	2	3	0.00
30/11/2011	R209 On 03-May-12			Bond Future	8.97	72.6057	74.0165	72.6057	0.00
30/11/2011	R209 On 03-May-12	9.00	Call	Bond Future	4107	3	4	3	0.00
30/11/2011	R209 On 03-May-12	9.05	Call	Bond Future	4301	3	4	3	0.00
30/11/2011	R209 On 03-May-12	8.95	Call	Bond Future	3918	3	4	3	0.00
30/11/2011	R209 On 03-May-12	8.95	Put	Bond Future	4095	5	4	5	0.00
30/11/2011	R209 On 03-May-12	9.05	Put	Bond Future	3715	4	4	4	0.00
30/11/2011	R209 On 03-May-12	9.00	Put	Bond Future	3901	4	4	4	0.00
30/11/2011	R209 On 02-August-12			Bond Future	9.04	73.7170	75.1398	73.7170	0.00
30/11/2011	R209 On 02-August-12	9.25	Call	Bond Future	5890	5	6	5	0.00
30/11/2011	R209 On 02-August-12	9.20	Call	Bond Future	5695	5	6	5	0.00
30/11/2011	R209 On 02-August-12	9.30	Call	Bond Future	6098	5	6	5	0.00
30/11/2011	R209 On 02-August-12	9.30	Put	Bond Future	4172	5	4	5	0.00
30/11/2011	R209 On 02-August-12	9.20	Put	Bond Future	4500	5	5	5	0.00
30/11/2011	R209 On 02-August-12	9.25	Put	Bond Future	4328	5	4	5	0.00
30/11/2011	R209 On 01-November-12			Bond Future	9.11	71.7229	73.1570	71.7229	0.00
30/11/2011	R209 On 01-November-12	9.00	Call	Bond Future	5394	5	5	5	0.00
30/11/2011	R209 On 01-November-12	9.05	Call	Bond Future	5572	5	6	5	0.00
30/11/2011	R209 On 01-November-12	8.95	Call	Bond Future	5218	4	5	4	0.00
30/11/2011	R209 On 01-November-12	8.95	Put	Bond Future	6407	7	6	7	0.00
30/11/2011	R209 On 01-November-12	9.05	Put	Bond Future	6000	7	6	7	0.00
30/11/2011	R209 On 01-November-12	9.00	Put	Bond Future	6201	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	R210 On 02-February-12			Bond Future	137.45	137.4300	137.4528	137.4300	750.00
30/11/2011	R210 On 02-February-12	131.00	Call	Bond Future	6453	6	6	6	0.00
30/11/2011	R210 On 02-February-12	130.95	Call	Bond Future	6503	6	7	6	0.00
30/11/2011	R210 On 02-February-12	131.05	Call	Bond Future	6403	6	6	6	0.00
30/11/2011	R210 On 02-February-12	131.05	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R210 On 02-February-12	130.95	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R210 On 02-February-12	131.00	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R211 On 02-February-12			Bond Future	115.31	114.8531	115.3089	114.8531	480.00
30/11/2011	R211 On 02-February-12	110.50	Call	Bond Future	4809	4	5	4	0.00
30/11/2011	R211 On 02-February-12	110.55	Call	Bond Future	4759	4	5	4	0.00
30/11/2011	R211 On 02-February-12	110.45	Call	Bond Future	4859	4	5	4	0.00
30/11/2011	R211 On 02-February-12	110.45	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R211 On 02-February-12	110.55	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R211 On 02-February-12	110.50	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R212 On 02-February-12			Bond Future	111.50	111.2319	111.4973	111.2319	2,677.00
30/11/2011	R212 On 02-February-12	108.50	Call	Bond Future	2997	3	3	3	0.00
30/11/2011	R212 On 02-February-12	108.45	Call	Bond Future	3047	3	3	3	0.00
30/11/2011	R212 On 02-February-12	108.55	Call	Bond Future	2947	3	3	3	0.00
30/11/2011	R212 On 02-February-12	108.55	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R212 On 02-February-12	108.45	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R212 On 02-February-12	108.50	Put	Bond Future	0	0	0	0	0.00
30/11/2011	R213 On 02-February-12			Bond Future	8.92	84.2878	85.6254	84.2878	487.00
30/11/2011	R213 On 02-February-12	9.00	Call	Bond Future	2975	2	3	2	0.00
30/11/2011	R213 On 02-February-12	9.05	Call	Bond Future	3188	3	3	3	0.00
30/11/2011	R213 On 02-February-12	8.95	Call	Bond Future	2771	2	3	2	0.00
30/11/2011	R213 On 02-February-12	8.95	Put	Bond Future	2551	3	3	3	0.00
30/11/2011	R213 On 02-February-12	9.05	Put	Bond Future	2189	3	2	3	0.00
30/11/2011	R213 On 02-February-12	9.00	Put	Bond Future	2364	3	2	3	0.00
30/11/2011	R213 On 03-May-12			Bond Future	9.00	81.9930	83.3496	81.9930	0.00
30/11/2011	R213 On 03-May-12	9.25	Call	Bond Future	5112	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	R213 On 03-May-12	9.20	Call	Bond Future	4900	4	5	4	0.00
30/11/2011	R213 On 03-May-12	9.30	Call	Bond Future	5329	5	5	5	0.00
30/11/2011	R213 On 03-May-12	9.30	Put	Bond Future	3027	4	3	4	0.00
30/11/2011	R213 On 03-May-12	9.20	Put	Bond Future	3347	4	3	4	0.00
30/11/2011	R213 On 03-May-12	9.25	Put	Bond Future	3183	4	3	4	0.00
30/11/2011	R213 On 02-August-12			Bond Future	9.07	83.2519	84.6195	83.2519	0.00
30/11/2011	R213 On 02-August-12	9.25	Call	Bond Future	5889	5	6	5	0.00
30/11/2011	R213 On 02-August-12	9.30	Call	Bond Future	6100	5	6	5	0.00
30/11/2011	R213 On 02-August-12	9.20	Call	Bond Future	5691	5	6	5	0.00
30/11/2011	R213 On 02-August-12	9.20	Put	Bond Future	4698	5	5	5	0.00
30/11/2011	R213 On 02-August-12	9.30	Put	Bond Future	4361	5	4	5	0.00
30/11/2011	R213 On 02-August-12	9.25	Put	Bond Future	4521	5	5	5	0.00
30/11/2011	R213 On 01-November-12			Bond Future	9.14	81.0117	82.3897	81.0117	0.00
30/11/2011	R213 On 01-November-12	9.00	Call	Bond Future	5370	5	5	5	0.00
30/11/2011	R213 On 01-November-12	9.05	Call	Bond Future	5549	5	6	5	0.00
30/11/2011	R213 On 01-November-12	8.95	Call	Bond Future	5194	4	5	4	0.00
30/11/2011	R213 On 01-November-12	8.95	Put	Bond Future	6678	7	7	7	0.00
30/11/2011	R213 On 01-November-12	9.05	Put	Bond Future	6263	7	6	7	0.00
30/11/2011	R213 On 01-November-12	9.00	Put	Bond Future	6467	7	6	7	0.00
30/11/2011	TRT1 On 02-February-12			Index Future	368.90	367.2150	368.9020	367.2150	0.00