



Derivatives Monthly Statistics Report

For September 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	AL7T On 04-November-10			Index Future	372.57	371.8840	372.5730	371.8840	38.00
01/09/2010	ALBI On 04-November-10			Index Future	343.88	342.7900	343.8790	342.7900	1,261.00
01/09/2010	ALBI On 03-February-11			Index Future	349.70	348.6010	349.7030	348.6010	0.00
01/09/2010	CRD1 On 04-November-10			Index Future	150.54	150.3850	150.5440	150.3850	2.00
01/09/2010	CRD1 On 03-February-11			Index Future	153.24	153.0770	153.2370	153.0770	0.00
01/09/2010	GOVI On 04-November-10			GOVI	344.49	343.4830	344.4900	343.4830	159.00
01/09/2010	GOVI On 04-November-10	329.00	Call	GOVI	154900	14	154900	14	0.00
01/09/2010	GOVI On 04-November-10	328.99	Call	GOVI	155000	14	155000	14	0.00
01/09/2010	GOVI On 04-November-10	329.01	Call	GOVI	154800	14	154800	14	0.00
01/09/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
01/09/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
01/09/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
01/09/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2010	ILBI On 04-November-10			Index Future	401.26	401.5430	401.2610	401.5430	507.00
01/09/2010	ILBI On 03-February-11			Index Future	407.98	408.2690	407.9840	408.2690	0.00
01/09/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/09/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/09/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/09/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/09/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/09/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.20	93.8200	6.2030	93.8200	1,000.00
01/09/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.18	93.8540	6.1770	93.8540	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
01/09/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.11	93.8760	6.1120	93.8760	0.00
01/09/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.02	93.9850	6.0190	93.9850	0.00
01/09/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.01	94.0080	6.0050	94.0080	0.00
01/09/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.00	94.0190	5.9980	94.0190	0.00
01/09/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.00	94.0140	6.0000	94.0140	5,500.00
01/09/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.11	93.9050	6.1100	93.9050	4,500.00
01/09/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.24	93.7960	6.2390	93.7960	6,000.00
01/09/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.6130	6.4200	93.6130	5,000.00
01/09/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.66	93.3940	6.6550	93.3940	0.00
01/09/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.85	93.2300	6.8500	93.2300	0.00
01/09/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/09/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/09/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/09/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/09/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2010	OTH1 On 04-November-10			Index Future	340.20	338.6750	340.2010	338.6750	3.00

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01/09/2010	OTH1 On 03-February-11			Index Future	346.29	344.7390	346.2880	344.7390	0.00
01/09/2010	R157 On 04-November-10			Bond Future	7.22	127.1860	7.2190	127.1860	5,192.00
01/09/2010	R157 On 04-November-10	8.50	Call	Bond Future	5791	6	5791	6	0.00
01/09/2010	R157 On 04-November-10	8.55	Call	Bond Future	6008	6	6008	6	0.00
01/09/2010	R157 On 04-November-10	7.50	Call	Bond Future	1671	2	1671	2	500.00
01/09/2010	R157 On 04-November-10	8.45	Call	Bond Future	5573	5	5573	5	0.00
01/09/2010	R157 On 04-November-10	8.45	Put	Bond Future	8	0	8	0	0.00
01/09/2010	R157 On 04-November-10	7.50	Put	Bond Future	372	0	372	0	0.00
01/09/2010	R157 On 04-November-10	8.55	Put	Bond Future	5	0	5	0	0.00
01/09/2010	R157 On 04-November-10	8.50	Put	Bond Future	6	0	6	0	0.00
01/09/2010	R157 On 03-February-11			Bond Future	7.23	129.4443	7.2270	129.4443	0.00
01/09/2010	R157 On 03-February-11	7.90	Call	Bond Future	3420	3	3420	3	0.00
01/09/2010	R157 On 03-February-11	7.85	Call	Bond Future	3249	3	3249	3	0.00
01/09/2010	R157 On 03-February-11	7.95	Call	Bond Future	3594	3	3594	3	0.00
01/09/2010	R157 On 03-February-11	7.95	Put	Bond Future	449	0	449	0	0.00
01/09/2010	R157 On 03-February-11	7.85	Put	Bond Future	533	1	533	1	0.00
01/09/2010	R157 On 03-February-11	7.90	Put	Bond Future	489	1	489	1	0.00
01/09/2010	R157 On 05-May-11			Bond Future	7.26	124.8049	7.2550	124.8049	0.00
01/09/2010	R157 On 05-May-11	7.75	Call	Bond Future	2941	3	2941	3	0.00
01/09/2010	R157 On 05-May-11	7.70	Call	Bond Future	2795	3	2795	3	0.00
01/09/2010	R157 On 05-May-11	7.80	Call	Bond Future	3090	3	3090	3	0.00
01/09/2010	R157 On 05-May-11	7.80	Put	Bond Future	834	1	834	1	0.00
01/09/2010	R157 On 05-May-11	7.70	Put	Bond Future	949	1	949	1	0.00
01/09/2010	R157 On 05-May-11	7.75	Put	Bond Future	890	1	890	1	0.00
01/09/2010	R186 On 04-November-10			Bond Future	7.99	125.5584	7.9930	125.5584	17,545.00
01/09/2010	R186 On 04-November-10	9.25	Call	Bond Future	12180	11	12180	11	0.00
01/09/2010	R186 On 04-November-10	9.30	Call	Bond Future	12617	12	12617	12	0.00
01/09/2010	R186 On 04-November-10	8.75	Call	Bond Future	7792	7	7792	7	7,900.00
01/09/2010	R186 On 04-November-10	9.20	Call	Bond Future	11741	11	11741	11	0.00
01/09/2010	R186 On 04-November-10	9.20	Put	Bond Future	58	0	58	0	0.00
01/09/2010	R186 On 04-November-10	8.75	Put	Bond Future	264	0	264	0	0.00
01/09/2010	R186 On 04-November-10	9.30	Put	Bond Future	41	0	41	0	0.00
01/09/2010	R186 On 04-November-10	9.25	Put	Bond Future	49	0	49	0	0.00

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01/09/2010	R186 On 03-February-11			Bond Future	8.02	122.4939	8.0160	122.4939	0.00
01/09/2010	R186 On 03-February-11	9.00	Call	Bond Future	10297	9	10297	9	0.00
01/09/2010	R186 On 03-February-11	9.05	Call	Bond Future	10692	10	10692	10	0.00
01/09/2010	R186 On 03-February-11	7.75	Call	Bond Future	2067	2	2067	2	3,000.00
01/09/2010	R186 On 03-February-11	8.95	Call	Bond Future	9904	9	9904	9	0.00
01/09/2010	R186 On 03-February-11	8.95	Put	Bond Future	820	1	820	1	0.00
01/09/2010	R186 On 03-February-11	7.75	Put	Bond Future	4849	5	4849	5	0.00
01/09/2010	R186 On 03-February-11	9.05	Put	Bond Future	695	1	695	1	0.00
01/09/2010	R186 On 03-February-11	9.00	Put	Bond Future	755	1	755	1	0.00
01/09/2010	R186 On 05-May-11			Bond Future	8.05	124.5515	8.0530	124.5515	0.00
01/09/2010	R186 On 05-May-11	8.75	Call	Bond Future	9052	8	9052	8	0.00
01/09/2010	R186 On 05-May-11	8.80	Call	Bond Future	9401	9	9401	9	0.00
01/09/2010	R186 On 05-May-11	8.70	Call	Bond Future	8707	8	8707	8	0.00
01/09/2010	R186 On 05-May-11	8.70	Put	Bond Future	2392	3	2392	3	0.00
01/09/2010	R186 On 05-May-11	8.80	Put	Bond Future	2153	2	2153	2	0.00
01/09/2010	R186 On 05-May-11	8.75	Put	Bond Future	2270	3	2270	3	0.00
01/09/2010	R189 On 04-November-10			Bond Future	1.45	111.3372	1.4500	111.3372	0.00
01/09/2010	R189 On 04-November-10	1.75	Call	Bond Future	748	0	748	0	0.00
01/09/2010	R189 On 04-November-10	1.70	Call	Bond Future	623	0	623	0	0.00
01/09/2010	R189 On 04-November-10	1.80	Call	Bond Future	872	0	872	0	0.00
01/09/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R197 On 04-November-10			Bond Future	2.60	133.9748	2.6010	133.9748	0.00
01/09/2010	R197 On 04-November-10	3.05	Call	Bond Future	5704	5	5704	5	0.00
01/09/2010	R197 On 04-November-10	3.10	Call	Bond Future	6320	6	6320	6	0.00
01/09/2010	R197 On 04-November-10	3.00	Call	Bond Future	5084	5	5084	5	0.00
01/09/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R201 On 04-November-10			Bond Future	7.07	109.1458	7.0710	109.1458	1,681.00
01/09/2010	R201 On 04-November-10	8.50	Call	Bond Future	5058	5	5058	5	0.00
01/09/2010	R201 On 04-November-10	8.55	Call	Bond Future	5229	5	5229	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
01/09/2010	R201 On 04-November-10	8.45	Call	Bond Future	4888	5	4888	5	0.00
01/09/2010	R201 On 04-November-10	7.50	Call	Bond Future	1779	2	1779	2	0.00
01/09/2010	R201 On 04-November-10	7.25	Call	Bond Future	1099	1	1099	1	140.00
01/09/2010	R201 On 04-November-10	8.00	Call	Bond Future	3363	3	3363	3	0.00
01/09/2010	R201 On 04-November-10	6.75	Call	Bond Future	259	0	259	0	420.00
01/09/2010	R201 On 04-November-10	8.00	Put	Bond Future	42	0	42	0	420.00
01/09/2010	R201 On 04-November-10	6.75	Put	Bond Future	1437	2	1437	2	0.00
01/09/2010	R201 On 04-November-10	7.50	Put	Bond Future	229	0	229	0	140.00
01/09/2010	R201 On 04-November-10	7.25	Put	Bond Future	449	0	449	0	0.00
01/09/2010	R201 On 04-November-10	8.45	Put	Bond Future	5	0	5	0	0.00
01/09/2010	R201 On 04-November-10	8.55	Put	Bond Future	3	0	3	0	0.00
01/09/2010	R201 On 04-November-10	8.50	Put	Bond Future	3	0	3	0	0.00
01/09/2010	R201 On 03-February-11			Bond Future	7.06	106.6631	7.0640	106.6631	0.00
01/09/2010	R201 On 03-February-11	8.00	Call	Bond Future	3405	3	3405	3	0.00
01/09/2010	R201 On 03-February-11	8.05	Call	Bond Future	3546	3	3546	3	0.00
01/09/2010	R201 On 03-February-11	7.95	Call	Bond Future	3242	3	3242	3	0.00
01/09/2010	R201 On 03-February-11	7.95	Put	Bond Future	241	0	241	0	0.00
01/09/2010	R201 On 03-February-11	8.05	Put	Bond Future	213	0	213	0	0.00
01/09/2010	R201 On 03-February-11	8.00	Put	Bond Future	238	0	238	0	0.00
01/09/2010	R201 On 05-May-11			Bond Future	7.08	108.4648	7.0830	108.4648	0.00
01/09/2010	R201 On 05-May-11	7.75	Call	Bond Future	2792	3	2792	3	0.00
01/09/2010	R201 On 05-May-11	7.70	Call	Bond Future	2674	3	2674	3	0.00
01/09/2010	R201 On 05-May-11	7.80	Call	Bond Future	2912	3	2912	3	0.00
01/09/2010	R201 On 05-May-11	7.80	Put	Bond Future	618	1	618	1	0.00
01/09/2010	R201 On 05-May-11	7.70	Put	Bond Future	696	1	696	1	0.00
01/09/2010	R201 On 05-May-11	7.75	Put	Bond Future	656	1	656	1	0.00
01/09/2010	R202 On 04-November-10			Bond Future	2.51	117.2000	2.5120	117.2000	0.00
01/09/2010	R202 On 04-November-10	3.05	Call	Bond Future	9759	9	9759	9	0.00
01/09/2010	R202 On 04-November-10	3.10	Call	Bond Future	10613	10	10613	10	0.00
01/09/2010	R202 On 04-November-10	3.00	Call	Bond Future	8897	8	8897	8	0.00
01/09/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00

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01/09/2010	R203 On 04-November-10			Bond Future	7.74	103.7864	7.7410	103.7864	2,215.00
01/09/2010	R203 On 04-November-10	9.25	Call	Bond Future	7665	8	7665	8	0.00
01/09/2010	R203 On 04-November-10	9.20	Call	Bond Future	7424	7	7424	7	0.00
01/09/2010	R203 On 04-November-10	9.30	Call	Bond Future	7905	8	7905	8	0.00
01/09/2010	R203 On 04-November-10	9.30	Put	Bond Future	3	0	3	0	0.00
01/09/2010	R203 On 04-November-10	9.20	Put	Bond Future	6	0	6	0	0.00
01/09/2010	R203 On 04-November-10	9.25	Put	Bond Future	5	0	5	0	0.00
01/09/2010	R203 On 03-February-11			Bond Future	7.77	105.6377	7.7700	105.6377	0.00
01/09/2010	R203 On 03-February-11	8.50	Call	Bond Future	4304	4	4304	4	0.00
01/09/2010	R203 On 03-February-11	8.45	Call	Bond Future	4107	4	4107	4	0.00
01/09/2010	R203 On 03-February-11	8.55	Call	Bond Future	4504	4	4504	4	0.00
01/09/2010	R203 On 03-February-11	8.55	Put	Bond Future	572	1	572	1	0.00
01/09/2010	R203 On 03-February-11	8.45	Put	Bond Future	669	1	669	1	0.00
01/09/2010	R203 On 03-February-11	8.50	Put	Bond Future	619	1	619	1	0.00
01/09/2010	R203 On 05-May-11			Bond Future	7.82	103.2436	7.8190	103.2436	0.00
01/09/2010	R203 On 05-May-11	8.25	Call	Bond Future	3391	3	3391	3	0.00
01/09/2010	R203 On 05-May-11	8.30	Call	Bond Future	3562	3	3562	3	0.00
01/09/2010	R203 On 05-May-11	8.20	Call	Bond Future	3223	3	3223	3	0.00
01/09/2010	R203 On 05-May-11	8.20	Put	Bond Future	1341	1	1341	1	0.00
01/09/2010	R203 On 05-May-11	8.30	Put	Bond Future	1193	1	1193	1	0.00
01/09/2010	R203 On 05-May-11	8.25	Put	Bond Future	1265	1	1265	1	0.00
01/09/2010	R204 On 04-November-10			Bond Future	7.83	103.8966	7.8280	103.8966	2,466.00
01/09/2010	R204 On 04-November-10	9.25	Call	Bond Future	8058	8	8058	8	0.00
01/09/2010	R204 On 04-November-10	9.30	Call	Bond Future	8323	8	8323	8	0.00
01/09/2010	R204 On 04-November-10	9.20	Call	Bond Future	7792	8	7792	8	0.00
01/09/2010	R204 On 04-November-10	9.20	Put	Bond Future	14	0	14	0	0.00
01/09/2010	R204 On 04-November-10	9.30	Put	Bond Future	8	0	8	0	0.00
01/09/2010	R204 On 04-November-10	9.25	Put	Bond Future	11	0	11	0	0.00
01/09/2010	R204 On 03-February-11			Bond Future	7.86	101.7090	7.8550	101.7090	0.00
01/09/2010	R204 On 03-February-11	8.50	Call	Bond Future	4351	4	4351	4	0.00
01/09/2010	R204 On 03-February-11	8.55	Call	Bond Future	4573	4	4573	4	0.00
01/09/2010	R204 On 03-February-11	8.45	Call	Bond Future	4133	4	4133	4	0.00
01/09/2010	R204 On 03-February-11	8.45	Put	Bond Future	745	1	745	1	0.00

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01/09/2010	R204 On 03-February-11	8.55	Put	Bond Future	630	1	630	1	0.00
01/09/2010	R204 On 03-February-11	8.50	Put	Bond Future	685	1	685	1	0.00
01/09/2010	R204 On 05-May-11			Bond Future	7.90	103.4180	7.9020	103.4180	0.00
01/09/2010	R204 On 05-May-11	8.50	Call	Bond Future	4647	5	4647	5	0.00
01/09/2010	R204 On 05-May-11	8.45	Call	Bond Future	4449	4	4449	4	0.00
01/09/2010	R204 On 05-May-11	8.55	Call	Bond Future	4846	5	4846	5	0.00
01/09/2010	R204 On 05-May-11	8.55	Put	Bond Future	1259	1	1259	1	0.00
01/09/2010	R204 On 05-May-11	8.45	Put	Bond Future	1405	1	1405	1	0.00
01/09/2010	R204 On 05-May-11	8.50	Put	Bond Future	1331	1	1331	1	0.00
01/09/2010	R206 On 04-November-10			Bond Future	6.95	103.8421	6.9540	103.8421	0.00
01/09/2010	R206 On 04-November-10	8.50	Call	Bond Future	4277	4	4277	4	0.00
01/09/2010	R206 On 04-November-10	8.55	Call	Bond Future	4411	4	4411	4	0.00
01/09/2010	R206 On 04-November-10	8.45	Call	Bond Future	4143	4	4143	4	0.00
01/09/2010	R206 On 04-November-10	7.25	Call	Bond Future	1089	1	1089	1	150.00
01/09/2010	R206 On 04-November-10	8.00	Call	Bond Future	2936	3	2936	3	0.00
01/09/2010	R206 On 04-November-10	6.75	Call	Bond Future	309	0	309	0	450.00
01/09/2010	R206 On 04-November-10	8.00	Put	Bond Future	18	0	18	0	450.00
01/09/2010	R206 On 04-November-10	6.75	Put	Bond Future	890	1	890	1	0.00
01/09/2010	R206 On 04-November-10	7.25	Put	Bond Future	253	0	253	0	150.00
01/09/2010	R206 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
01/09/2010	R206 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
01/09/2010	R206 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
01/09/2010	R206 On 03-February-11			Bond Future	6.93	101.9140	6.9320	101.9140	0.00
01/09/2010	R206 On 03-February-11	8.00	Call	Bond Future	2910	3	2910	3	0.00
01/09/2010	R206 On 03-February-11	7.95	Call	Bond Future	2796	3	2796	3	0.00
01/09/2010	R206 On 03-February-11	8.05	Call	Bond Future	3023	3	3023	3	0.00
01/09/2010	R206 On 03-February-11	8.05	Put	Bond Future	125	0	125	0	0.00
01/09/2010	R206 On 03-February-11	7.95	Put	Bond Future	153	0	153	0	0.00
01/09/2010	R206 On 03-February-11	8.00	Put	Bond Future	139	0	139	0	0.00
01/09/2010	R206 On 05-May-11			Bond Future	6.95	103.6369	6.9470	103.6369	0.00
01/09/2010	R206 On 05-May-11	7.50	Call	Bond Future	1863	2	1863	2	0.00
01/09/2010	R206 On 05-May-11	7.55	Call	Bond Future	1951	2	1951	2	0.00
01/09/2010	R206 On 05-May-11	7.45	Call	Bond Future	1777	2	1777	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
01/09/2010	R206 On 05-May-11	7.45	Put	Bond Future	563	1	563	1	0.00
01/09/2010	R206 On 05-May-11	7.55	Put	Bond Future	498	1	498	1	0.00
01/09/2010	R206 On 05-May-11	7.50	Put	Bond Future	529	1	529	1	0.00
01/09/2010	R207 On 04-November-10			Bond Future	7.91	97.7311	7.9060	97.7311	810.00
01/09/2010	R207 On 04-November-10	9.25	Call	Bond Future	7992	8	7992	8	0.00
01/09/2010	R207 On 04-November-10	9.20	Call	Bond Future	7716	7	7716	7	0.00
01/09/2010	R207 On 04-November-10	9.30	Call	Bond Future	8268	8	8268	8	0.00
01/09/2010	R207 On 04-November-10	9.30	Put	Bond Future	15	0	15	0	0.00
01/09/2010	R207 On 04-November-10	9.20	Put	Bond Future	24	0	24	0	0.00
01/09/2010	R207 On 04-November-10	9.25	Put	Bond Future	19	0	19	0	0.00
01/09/2010	R207 On 03-February-11			Bond Future	7.93	95.8350	7.9320	95.8350	0.00
01/09/2010	R207 On 03-February-11	8.75	Call	Bond Future	5435	5	5435	5	0.00
01/09/2010	R207 On 03-February-11	8.80	Call	Bond Future	5675	5	5675	5	0.00
01/09/2010	R207 On 03-February-11	8.70	Call	Bond Future	5197	5	5197	5	0.00
01/09/2010	R207 On 03-February-11	8.70	Put	Bond Future	624	1	624	1	0.00
01/09/2010	R207 On 03-February-11	8.80	Put	Bond Future	528	1	528	1	0.00
01/09/2010	R207 On 03-February-11	8.75	Put	Bond Future	575	1	575	1	0.00
01/09/2010	R207 On 05-May-11			Bond Future	7.98	97.4408	7.9790	97.4408	0.00
01/09/2010	R207 On 05-May-11	8.50	Call	Bond Future	4573	4	4573	4	0.00
01/09/2010	R207 On 05-May-11	8.45	Call	Bond Future	4369	4	4369	4	0.00
01/09/2010	R207 On 05-May-11	8.55	Call	Bond Future	4780	5	4780	5	0.00
01/09/2010	R207 On 05-May-11	8.55	Put	Bond Future	1429	2	1429	2	0.00
01/09/2010	R207 On 05-May-11	8.45	Put	Bond Future	1594	2	1594	2	0.00
01/09/2010	R207 On 05-May-11	8.50	Put	Bond Future	1509	2	1509	2	0.00
01/09/2010	R208 On 04-November-10			Bond Future	7.99	91.8968	7.9870	91.8968	6,835.00
01/09/2010	R208 On 04-November-10	9.25	Call	Bond Future	7863	8	7863	8	0.00
01/09/2010	R208 On 04-November-10	9.30	Call	Bond Future	8151	8	8151	8	0.00
01/09/2010	R208 On 04-November-10	9.20	Call	Bond Future	7575	7	7575	7	0.00
01/09/2010	R208 On 04-November-10	9.20	Put	Bond Future	26	0	26	0	0.00
01/09/2010	R208 On 04-November-10	9.30	Put	Bond Future	16	0	16	0	0.00
01/09/2010	R208 On 04-November-10	9.25	Put	Bond Future	20	0	20	0	0.00
01/09/2010	R208 On 03-February-11			Bond Future	8.02	93.5338	8.0150	93.5338	0.00
01/09/2010	R208 On 03-February-11	8.75	Call	Bond Future	5373	5	5373	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
01/09/2010	R208 On 03-February-11	8.70	Call	Bond Future	5132	5	5132	5	0.00
01/09/2010	R208 On 03-February-11	8.80	Call	Bond Future	5617	5	5617	5	0.00
01/09/2010	R208 On 03-February-11	8.80	Put	Bond Future	717	1	717	1	0.00
01/09/2010	R208 On 03-February-11	8.70	Put	Bond Future	837	1	837	1	0.00
01/09/2010	R208 On 03-February-11	8.75	Put	Bond Future	775	1	775	1	0.00
01/09/2010	R208 On 05-May-11			Bond Future	8.06	91.7032	8.0590	91.7032	0.00
01/09/2010	R208 On 05-May-11	8.50	Call	Bond Future	4426	4	4426	4	0.00
01/09/2010	R208 On 05-May-11	8.55	Call	Bond Future	4638	4	4638	4	0.00
01/09/2010	R208 On 05-May-11	8.45	Call	Bond Future	4217	4	4217	4	0.00
01/09/2010	R208 On 05-May-11	8.45	Put	Bond Future	1779	2	1779	2	0.00
01/09/2010	R208 On 05-May-11	8.55	Put	Bond Future	1590	2	1590	2	0.00
01/09/2010	R208 On 05-May-11	8.50	Put	Bond Future	1682	2	1682	2	0.00
01/09/2010	R209 On 04-November-10			Bond Future	7.97	81.2398	7.9670	81.2398	23,994.00
01/09/2010	R209 On 04-November-10	9.00	Call	Bond Future	8774	8	8774	8	0.00
01/09/2010	R209 On 04-November-10	9.05	Call	Bond Future	9145	8	9145	8	0.00
01/09/2010	R209 On 04-November-10	8.95	Call	Bond Future	8403	8	8403	8	0.00
01/09/2010	R209 On 04-November-10	8.25	Call	Bond Future	3392	3	3392	3	54.00
01/09/2010	R209 On 04-November-10	9.25	Call	Bond Future	10611	10	10611	10	0.00
01/09/2010	R209 On 04-November-10	7.75	Call	Bond Future	941	1	941	1	162.00
01/09/2010	R209 On 04-November-10	8.50	Call	Bond Future	5085	4	5085	4	0.00
01/09/2010	R209 On 04-November-10	8.50	Put	Bond Future	398	1	398	1	54.00
01/09/2010	R209 On 04-November-10	8.25	Put	Bond Future	848	1	848	1	0.00
01/09/2010	R209 On 04-November-10	9.25	Put	Bond Future	28	0	28	0	162.00
01/09/2010	R209 On 04-November-10	7.75	Put	Bond Future	2981	4	2981	4	0.00
01/09/2010	R209 On 04-November-10	8.95	Put	Bond Future	87	0	87	0	0.00
01/09/2010	R209 On 04-November-10	9.05	Put	Bond Future	61	0	61	0	0.00
01/09/2010	R209 On 04-November-10	9.00	Put	Bond Future	72	0	72	0	0.00
01/09/2010	R209 On 03-February-11			Bond Future	7.98	82.6890	7.9840	82.6890	0.00
01/09/2010	R209 On 03-February-11	9.00	Call	Bond Future	9257	9	9257	9	0.00
01/09/2010	R209 On 03-February-11	9.05	Call	Bond Future	9585	9	9585	9	0.00
01/09/2010	R209 On 03-February-11	8.95	Call	Bond Future	8928	8	8928	8	0.00
01/09/2010	R209 On 03-February-11	8.95	Put	Bond Future	782	1	782	1	0.00
01/09/2010	R209 On 03-February-11	9.05	Put	Bond Future	671	1	671	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
01/09/2010	R209 On 03-February-11	9.00	Put	Bond Future	725	1	725	1	0.00
01/09/2010	R209 On 05-May-11			Bond Future	8.01	80.9351	8.0110	80.9351	0.00
01/09/2010	R209 On 05-May-11	8.50	Call	Bond Future	6528	6	6528	6	0.00
01/09/2010	R209 On 05-May-11	8.55	Call	Bond Future	6819	6	6819	6	0.00
01/09/2010	R209 On 05-May-11	8.45	Call	Bond Future	6238	6	6238	6	0.00
01/09/2010	R209 On 05-May-11	8.45	Put	Bond Future	2391	3	2391	3	0.00
01/09/2010	R209 On 05-May-11	8.55	Put	Bond Future	2136	2	2136	2	0.00
01/09/2010	R209 On 05-May-11	8.50	Put	Bond Future	2261	3	2261	3	0.00
01/09/2010	R209 On 04-August-11			Bond Future	8.06	82.1499	8.0600	82.1499	0.00
01/09/2010	R209 On 04-August-11	8.50	Call	Bond Future	7358	7	7358	7	0.00
01/09/2010	R209 On 04-August-11	8.55	Call	Bond Future	7661	7	7661	7	0.00
01/09/2010	R209 On 04-August-11	8.45	Call	Bond Future	6990	6	6990	6	0.00
01/09/2010	R209 On 04-August-11	10.10	Call	Bond Future	16538	16	16538	16	0.00
01/09/2010	R209 On 04-August-11	10.10	Put	Bond Future	1031	1	1031	1	1,000.00
01/09/2010	R209 On 04-August-11	8.45	Put	Bond Future	3594	4	3594	4	0.00
01/09/2010	R209 On 04-August-11	8.55	Put	Bond Future	3430	4	3430	4	0.00
01/09/2010	R209 On 04-August-11	8.50	Put	Bond Future	3543	4	3543	4	1,000.00
01/09/2010	R210 On 04-November-10			Bond Future	2.57	99.8262	2.5740	99.8262	0.00
01/09/2010	R210 On 04-November-10	3.10	Call	Bond Future	7045	6	7045	6	0.00
01/09/2010	R210 On 04-November-10	3.05	Call	Bond Future	6401	6	6401	6	0.00
01/09/2010	R210 On 04-November-10	3.15	Call	Bond Future	7684	7	7684	7	0.00
01/09/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R211 On 04-November-10			Bond Future	2.45	100.2553	2.4510	100.2553	0.00
01/09/2010	R211 On 04-November-10	2.75	Call	Bond Future	1703	1	1703	1	0.00
01/09/2010	R211 On 04-November-10	2.80	Call	Bond Future	1985	1	1985	1	0.00
01/09/2010	R211 On 04-November-10	2.70	Call	Bond Future	1421	1	1421	1	0.00
01/09/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R212 On 04-November-10			Bond Future	2.59	101.7472	2.5910	101.7472	0.00
01/09/2010	R212 On 04-November-10	3.00	Call	Bond Future	3908	3	3908	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
01/09/2010	R212 On 04-November-10	3.05	Call	Bond Future	4374	4	4374	4	0.00
01/09/2010	R212 On 04-November-10	2.95	Call	Bond Future	3440	3	3440	3	0.00
01/09/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/09/2010	TRT1 On 04-November-10			Index Future	340.48	339.4760	340.4820	339.4760	100.00
01/09/2010	TRT1 On 03-February-11			Index Future	346.57	345.5550	346.5740	345.5550	0.00