



Derivatives Monthly Statistics Report

For October 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	AL7T On 04-November-10			Index Future	371.34	372.2470	371.3440	372.2470	38.00
01/10/2010	ALBI On 04-November-10			Index Future	342.35	343.1770	342.3450	343.1770	1,297.00
01/10/2010	ALBI On 03-February-11			Index Future	347.57	348.4140	347.5680	348.4140	0.00
01/10/2010	CRD1 On 04-November-10			Index Future	149.93	150.0770	149.9340	150.0770	2.00
01/10/2010	CRD1 On 03-February-11			Index Future	152.15	152.2910	152.1460	152.2910	0.00
01/10/2010	GOVI On 04-November-10			GOVI	342.90	343.7030	342.8980	343.7030	159.00
01/10/2010	GOVI On 04-November-10	329.00	Call	GOVI	138980	15	138980	15	0.00
01/10/2010	GOVI On 04-November-10	329.01	Call	GOVI	138880	15	138880	15	0.00
01/10/2010	GOVI On 04-November-10	328.99	Call	GOVI	139080	15	139080	15	0.00
01/10/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
01/10/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
01/10/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
01/10/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2010	ILBI On 04-November-10			Index Future	397.94	398.6520	397.9440	398.6520	508.00
01/10/2010	ILBI On 03-February-11			Index Future	403.98	404.7000	403.9810	404.7000	0.00
01/10/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/10/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/10/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/10/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/10/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/10/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/10/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.05	93.9600	6.0500	93.9600	0.00
01/10/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.99	94.0200	5.9900	94.0200	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.91	94.1000	5.9100	94.1000	0.00
01/10/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	0.00
01/10/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	0.00
01/10/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	5,500.00
01/10/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.99	94.0200	5.9900	94.0200	4,500.00
01/10/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.19	93.8200	6.1900	93.8200	6,000.00
01/10/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.37	93.6400	6.3700	93.6400	5,200.00
01/10/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.61	93.4000	6.6100	93.4000	0.00
01/10/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.1700	6.8400	93.1700	0.00
01/10/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.94	93.0400	6.9400	93.0400	2,500.00
01/10/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/10/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/10/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/10/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/10/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/10/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/10/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/10/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/10/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/10/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/10/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/10/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/10/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/10/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/10/2010	OTH1 On 04-November-10			Index Future	338.99	339.9720	338.9920	339.9720	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	OTH1 On 03-February-11			Index Future	344.16	345.1590	344.1640	345.1590	0.00
01/10/2010	R157 On 04-November-10			Bond Future	7.36	126.8196	7.3610	126.8196	4,806.00
01/10/2010	R157 On 04-November-10	8.50	Call	Bond Future	5127	5	5127	5	0.00
01/10/2010	R157 On 04-November-10	8.55	Call	Bond Future	5346	5	5346	5	0.00
01/10/2010	R157 On 04-November-10	8.45	Call	Bond Future	4909	5	4909	5	0.00
01/10/2010	R157 On 04-November-10	7.50	Call	Bond Future	1041	1	1041	1	500.00
01/10/2010	R157 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
01/10/2010	R157 On 04-November-10	7.50	Put	Bond Future	401	0	401	0	0.00
01/10/2010	R157 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R157 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R157 On 03-February-11			Bond Future	7.45	128.7538	7.4500	128.7538	0.00
01/10/2010	R157 On 03-February-11	7.90	Call	Bond Future	2549	3	2549	3	0.00
01/10/2010	R157 On 03-February-11	7.95	Call	Bond Future	2710	3	2710	3	0.00
01/10/2010	R157 On 03-February-11	7.85	Call	Bond Future	2392	2	2392	2	0.00
01/10/2010	R157 On 03-February-11	7.85	Put	Bond Future	657	1	657	1	0.00
01/10/2010	R157 On 03-February-11	7.95	Put	Bond Future	546	1	546	1	0.00
01/10/2010	R157 On 03-February-11	7.90	Put	Bond Future	599	1	599	1	0.00
01/10/2010	R157 On 05-May-11			Bond Future	7.54	123.9184	7.5400	123.9184	0.00
01/10/2010	R157 On 05-May-11	7.75	Call	Bond Future	2132	2	2132	2	0.00
01/10/2010	R157 On 05-May-11	7.80	Call	Bond Future	2257	2	2257	2	0.00
01/10/2010	R157 On 05-May-11	7.65	Call	Bond Future	1893	2	1893	2	0.00
01/10/2010	R157 On 05-May-11	7.70	Call	Bond Future	2011	2	2011	2	0.00
01/10/2010	R157 On 05-May-11	7.70	Put	Bond Future	1351	1	1351	1	0.00
01/10/2010	R157 On 05-May-11	7.65	Put	Bond Future	1439	1	1439	1	0.00
01/10/2010	R157 On 05-May-11	7.80	Put	Bond Future	1187	1	1187	1	0.00
01/10/2010	R157 On 05-May-11	7.75	Put	Bond Future	1267	1	1267	1	0.00
01/10/2010	R186 On 04-November-10			Bond Future	8.04	126.4902	8.0400	126.4902	16,922.00
01/10/2010	R186 On 04-November-10	9.25	Call	Bond Future	11651	12	11651	12	0.00
01/10/2010	R186 On 04-November-10	9.30	Call	Bond Future	12094	13	12094	13	0.00
01/10/2010	R186 On 04-November-10	9.20	Call	Bond Future	11206	12	11206	12	0.00
01/10/2010	R186 On 04-November-10	8.75	Call	Bond Future	7155	8	7155	8	7,900.00
01/10/2010	R186 On 04-November-10	9.20	Put	Bond Future	11	0	11	0	0.00
01/10/2010	R186 On 04-November-10	8.75	Put	Bond Future	116	0	116	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
01/10/2010	R186 On 04-November-10	9.30	Put	Bond Future	6	0	6	0	0.00
01/10/2010	R186 On 04-November-10	9.25	Put	Bond Future	8	0	8	0	0.00
01/10/2010	R186 On 03-February-11			Bond Future	8.10	123.1268	8.0960	123.1268	0.00
01/10/2010	R186 On 03-February-11	9.00	Call	Bond Future	9412	10	9412	10	0.00
01/10/2010	R186 On 03-February-11	9.05	Call	Bond Future	9806	10	9806	10	0.00
01/10/2010	R186 On 03-February-11	8.95	Call	Bond Future	9020	9	9020	9	0.00
01/10/2010	R186 On 03-February-11	7.75	Call	Bond Future	1627	2	1627	2	3,000.00
01/10/2010	R186 On 03-February-11	8.95	Put	Bond Future	755	1	755	1	0.00
01/10/2010	R186 On 03-February-11	7.75	Put	Bond Future	5228	5	5228	5	0.00
01/10/2010	R186 On 03-February-11	9.05	Put	Bond Future	628	1	628	1	0.00
01/10/2010	R186 On 03-February-11	9.00	Put	Bond Future	689	1	689	1	0.00
01/10/2010	R186 On 05-May-11			Bond Future	8.15	125.0239	8.1530	125.0239	0.00
01/10/2010	R186 On 05-May-11	8.75	Call	Bond Future	8017	8	8017	8	0.00
01/10/2010	R186 On 05-May-11	8.80	Call	Bond Future	8356	9	8356	9	0.00
01/10/2010	R186 On 05-May-11	8.70	Call	Bond Future	7681	8	7681	8	0.00
01/10/2010	R186 On 05-May-11	8.70	Put	Bond Future	2375	2	2375	2	0.00
01/10/2010	R186 On 05-May-11	8.80	Put	Bond Future	2117	2	2117	2	0.00
01/10/2010	R186 On 05-May-11	8.75	Put	Bond Future	2243	2	2243	2	0.00
01/10/2010	R189 On 04-November-10			Bond Future	209.80	6.6334	209.8041	6.6334	0.00
01/10/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R189 On 04-November-10	1.70	Put	Bond Future	104665	105	104665	105	0.00
01/10/2010	R189 On 04-November-10	1.80	Put	Bond Future	104417	104	104417	104	0.00
01/10/2010	R189 On 04-November-10	1.75	Put	Bond Future	104541	105	104541	105	0.00
01/10/2010	R197 On 04-November-10			Bond Future	230.95	4.5631	230.9495	4.5631	0.00
01/10/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R197 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R197 On 04-November-10	3.10	Put	Bond Future	123405	123	123405	123	0.00
01/10/2010	R197 On 04-November-10	3.00	Put	Bond Future	124641	125	124641	125	0.00
01/10/2010	R197 On 04-November-10	3.05	Put	Bond Future	124021	124	124021	124	0.00
01/10/2010	R201 On 04-November-10			Bond Future	7.28	108.5401	7.2800	108.5401	1,262.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	R201 On 04-November-10	8.50	Call	Bond Future	4297	4	4297	4	0.00
01/10/2010	R201 On 04-November-10	8.55	Call	Bond Future	4468	5	4468	5	0.00
01/10/2010	R201 On 04-November-10	8.45	Call	Bond Future	4125	4	4125	4	0.00
01/10/2010	R201 On 04-November-10	7.25	Call	Bond Future	476	1	476	1	140.00
01/10/2010	R201 On 04-November-10	8.00	Call	Bond Future	2582	3	2582	3	0.00
01/10/2010	R201 On 04-November-10	6.75	Call	Bond Future	36	0	36	0	420.00
01/10/2010	R201 On 04-November-10	7.50	Call	Bond Future	1026	1	1026	1	0.00
01/10/2010	R201 On 04-November-10	7.50	Put	Bond Future	235	0	235	0	140.00
01/10/2010	R201 On 04-November-10	7.25	Put	Bond Future	584	1	584	1	0.00
01/10/2010	R201 On 04-November-10	8.00	Put	Bond Future	20	0	20	0	420.00
01/10/2010	R201 On 04-November-10	6.75	Put	Bond Future	1972	2	1972	2	0.00
01/10/2010	R201 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R201 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R201 On 03-February-11			Bond Future	7.37	105.7828	7.3650	105.7828	0.00
01/10/2010	R201 On 03-February-11	8.00	Call	Bond Future	2450	2	2450	2	0.00
01/10/2010	R201 On 03-February-11	7.95	Call	Bond Future	2317	2	2317	2	0.00
01/10/2010	R201 On 03-February-11	8.05	Call	Bond Future	2585	3	2585	3	0.00
01/10/2010	R201 On 03-February-11	8.05	Put	Bond Future	283	0	283	0	0.00
01/10/2010	R201 On 03-February-11	7.95	Put	Bond Future	348	0	348	0	0.00
01/10/2010	R201 On 03-February-11	8.00	Put	Bond Future	314	0	314	0	0.00
01/10/2010	R201 On 05-May-11			Bond Future	7.46	107.4092	7.4600	107.4092	0.00
01/10/2010	R201 On 05-May-11	7.75	Call	Bond Future	1806	2	1806	2	0.00
01/10/2010	R201 On 05-May-11	7.70	Call	Bond Future	1705	2	1705	2	0.00
01/10/2010	R201 On 05-May-11	7.80	Call	Bond Future	1909	2	1909	2	0.00
01/10/2010	R201 On 05-May-11	7.80	Put	Bond Future	829	1	829	1	0.00
01/10/2010	R201 On 05-May-11	7.70	Put	Bond Future	941	1	941	1	0.00
01/10/2010	R201 On 05-May-11	7.75	Put	Bond Future	884	1	884	1	0.00
01/10/2010	R202 On 04-November-10			Bond Future	168.73	3.4092	168.7307	3.4092	0.00
01/10/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R202 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R202 On 04-November-10	3.10	Put	Bond Future	103765	104	103765	104	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
01/10/2010	R202 On 04-November-10	3.00	Put	Bond Future	105481	106	105481	106	0.00
01/10/2010	R202 On 04-November-10	3.05	Put	Bond Future	104619	105	104619	105	0.00
01/10/2010	R203 On 04-November-10			Bond Future	7.79	103.9089	7.7900	103.9089	1,918.00
01/10/2010	R203 On 04-November-10	9.25	Call	Bond Future	7400	8	7400	8	0.00
01/10/2010	R203 On 04-November-10	9.30	Call	Bond Future	7641	8	7641	8	0.00
01/10/2010	R203 On 04-November-10	9.20	Call	Bond Future	7158	7	7158	7	0.00
01/10/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R203 On 03-February-11			Bond Future	7.87	105.4934	7.8730	105.4934	0.00
01/10/2010	R203 On 03-February-11	8.50	Call	Bond Future	3733	4	3733	4	0.00
01/10/2010	R203 On 03-February-11	8.55	Call	Bond Future	3930	4	3930	4	0.00
01/10/2010	R203 On 03-February-11	8.45	Call	Bond Future	3540	4	3540	4	0.00
01/10/2010	R203 On 03-February-11	8.45	Put	Bond Future	632	1	632	1	0.00
01/10/2010	R203 On 03-February-11	8.55	Put	Bond Future	529	0	529	0	0.00
01/10/2010	R203 On 03-February-11	8.50	Put	Bond Future	578	1	578	1	0.00
01/10/2010	R203 On 05-May-11			Bond Future	7.96	102.9548	7.9560	102.9548	0.00
01/10/2010	R203 On 05-May-11	8.25	Call	Bond Future	2870	3	2870	3	0.00
01/10/2010	R203 On 05-May-11	8.30	Call	Bond Future	3029	3	3029	3	0.00
01/10/2010	R203 On 05-May-11	8.20	Call	Bond Future	2715	3	2715	3	0.00
01/10/2010	R203 On 05-May-11	8.20	Put	Bond Future	1515	1	1515	1	0.00
01/10/2010	R203 On 05-May-11	8.30	Put	Bond Future	1342	1	1342	1	0.00
01/10/2010	R203 On 05-May-11	8.25	Put	Bond Future	1426	1	1426	1	0.00
01/10/2010	R204 On 04-November-10			Bond Future	7.89	103.9145	7.8870	103.9145	2,242.00
01/10/2010	R204 On 04-November-10	9.25	Call	Bond Future	7697	8	7697	8	0.00
01/10/2010	R204 On 04-November-10	9.30	Call	Bond Future	7964	8	7964	8	0.00
01/10/2010	R204 On 04-November-10	9.20	Call	Bond Future	7428	8	7428	8	0.00
01/10/2010	R204 On 04-November-10	9.00	Call	Bond Future	6347	7	6347	7	0.00
01/10/2010	R204 On 04-November-10	9.00	Put	Bond Future	5	0	5	0	0.00
01/10/2010	R204 On 04-November-10	9.20	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R204 On 04-November-10	9.25	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R204 On 03-February-11			Bond Future	7.96	101.4656	7.9610	101.4656	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
01/10/2010	R204 On 03-February-11	8.50	Call	Bond Future	3809	4	3809	4	0.00
01/10/2010	R204 On 03-February-11	8.45	Call	Bond Future	3600	4	3600	4	0.00
01/10/2010	R204 On 03-February-11	8.55	Call	Bond Future	4022	4	4022	4	0.00
01/10/2010	R204 On 03-February-11	8.55	Put	Bond Future	693	1	693	1	0.00
01/10/2010	R204 On 03-February-11	8.45	Put	Bond Future	826	1	826	1	0.00
01/10/2010	R204 On 03-February-11	8.50	Put	Bond Future	757	1	757	1	0.00
01/10/2010	R204 On 05-May-11			Bond Future	8.04	103.0292	8.0390	103.0292	0.00
01/10/2010	R204 On 05-May-11	8.50	Call	Bond Future	3949	4	3949	4	0.00
01/10/2010	R204 On 05-May-11	8.45	Call	Bond Future	3762	4	3762	4	0.00
01/10/2010	R204 On 05-May-11	8.55	Call	Bond Future	4139	4	4139	4	0.00
01/10/2010	R204 On 05-May-11	8.55	Put	Bond Future	1324	1	1324	1	0.00
01/10/2010	R204 On 05-May-11	8.45	Put	Bond Future	1490	1	1490	1	0.00
01/10/2010	R204 On 05-May-11	8.50	Put	Bond Future	1405	1	1405	1	0.00
01/10/2010	R206 On 04-November-10			Bond Future	7.08	103.6069	7.0840	103.6069	0.00
01/10/2010	R206 On 04-November-10	8.50	Call	Bond Future	3908	4	3908	4	0.00
01/10/2010	R206 On 04-November-10	8.55	Call	Bond Future	4042	4	4042	4	0.00
01/10/2010	R206 On 04-November-10	8.45	Call	Bond Future	3773	4	3773	4	0.00
01/10/2010	R206 On 04-November-10	7.25	Call	Bond Future	666	1	666	1	150.00
01/10/2010	R206 On 04-November-10	8.00	Call	Bond Future	2552	3	2552	3	0.00
01/10/2010	R206 On 04-November-10	6.75	Call	Bond Future	74	0	74	0	450.00
01/10/2010	R206 On 04-November-10	8.00	Put	Bond Future	3	0	3	0	450.00
01/10/2010	R206 On 04-November-10	6.75	Put	Bond Future	1024	1	1024	1	0.00
01/10/2010	R206 On 04-November-10	7.25	Put	Bond Future	198	0	198	0	150.00
01/10/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R206 On 03-February-11			Bond Future	7.17	101.4250	7.1690	101.4250	0.00
01/10/2010	R206 On 03-February-11	8.00	Call	Bond Future	2281	2	2281	2	0.00
01/10/2010	R206 On 03-February-11	8.05	Call	Bond Future	2391	2	2391	2	0.00
01/10/2010	R206 On 03-February-11	7.95	Call	Bond Future	2169	2	2169	2	0.00
01/10/2010	R206 On 03-February-11	7.95	Put	Bond Future	149	0	149	0	0.00
01/10/2010	R206 On 03-February-11	8.05	Put	Bond Future	116	0	116	0	0.00
01/10/2010	R206 On 03-February-11	8.00	Put	Bond Future	133	0	133	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
01/10/2010	R206 On 05-May-11			Bond Future	7.27	102.9836	7.2730	102.9836	0.00
01/10/2010	R206 On 05-May-11	7.50	Call	Bond Future	1264	1	1264	1	0.00
01/10/2010	R206 On 05-May-11	7.55	Call	Bond Future	1339	1	1339	1	0.00
01/10/2010	R206 On 05-May-11	7.45	Call	Bond Future	1193	1	1193	1	0.00
01/10/2010	R206 On 05-May-11	7.45	Put	Bond Future	768	1	768	1	0.00
01/10/2010	R206 On 05-May-11	7.55	Put	Bond Future	675	1	675	1	0.00
01/10/2010	R206 On 05-May-11	7.50	Put	Bond Future	719	1	719	1	0.00
01/10/2010	R207 On 04-November-10			Bond Future	8.01	97.6937	8.0050	97.6937	800.00
01/10/2010	R207 On 04-November-10	9.25	Call	Bond Future	7357	8	7357	8	0.00
01/10/2010	R207 On 04-November-10	9.30	Call	Bond Future	7636	8	7636	8	0.00
01/10/2010	R207 On 04-November-10	9.20	Call	Bond Future	7077	7	7077	7	0.00
01/10/2010	R207 On 04-November-10	9.40	Call	Bond Future	8192	8	8192	8	0.00
01/10/2010	R207 On 04-November-10	9.40	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R207 On 04-November-10	9.20	Put	Bond Future	3	0	3	0	0.00
01/10/2010	R207 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R207 On 04-November-10	9.25	Put	Bond Future	2	0	2	0	0.00
01/10/2010	R207 On 03-February-11			Bond Future	8.08	95.5420	8.0750	95.5420	0.00
01/10/2010	R207 On 03-February-11	8.75	Call	Bond Future	4567	5	4567	5	0.00
01/10/2010	R207 On 03-February-11	8.70	Call	Bond Future	4336	5	4336	5	0.00
01/10/2010	R207 On 03-February-11	8.80	Call	Bond Future	4802	5	4802	5	0.00
01/10/2010	R207 On 03-February-11	8.80	Put	Bond Future	528	0	528	0	0.00
01/10/2010	R207 On 03-February-11	8.70	Put	Bond Future	637	1	637	1	0.00
01/10/2010	R207 On 03-February-11	8.75	Put	Bond Future	580	1	580	1	0.00
01/10/2010	R207 On 05-May-11			Bond Future	8.15	97.0117	8.1510	97.0117	0.00
01/10/2010	R207 On 05-May-11	8.50	Call	Bond Future	3781	4	3781	4	0.00
01/10/2010	R207 On 05-May-11	8.45	Call	Bond Future	3595	4	3595	4	0.00
01/10/2010	R207 On 05-May-11	8.55	Call	Bond Future	3972	4	3972	4	0.00
01/10/2010	R207 On 05-May-11	8.55	Put	Bond Future	1646	2	1646	2	0.00
01/10/2010	R207 On 05-May-11	8.45	Put	Bond Future	1845	2	1845	2	0.00
01/10/2010	R207 On 05-May-11	8.50	Put	Bond Future	1743	2	1743	2	0.00
01/10/2010	R208 On 04-November-10			Bond Future	8.04	92.0610	8.0390	92.0610	6,325.00
01/10/2010	R208 On 04-November-10	9.25	Call	Bond Future	7504	8	7504	8	0.00
01/10/2010	R208 On 04-November-10	9.20	Call	Bond Future	7212	8	7212	8	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
01/10/2010	R208 On 04-November-10	9.30	Call	Bond Future	7795	8	7795	8	0.00
01/10/2010	R208 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R208 On 04-November-10	9.20	Put	Bond Future	4	0	4	0	0.00
01/10/2010	R208 On 04-November-10	9.25	Put	Bond Future	2	0	2	0	0.00
01/10/2010	R208 On 03-February-11			Bond Future	8.11	93.4630	8.1050	93.4630	0.00
01/10/2010	R208 On 03-February-11	8.75	Call	Bond Future	4731	5	4731	5	0.00
01/10/2010	R208 On 03-February-11	8.80	Call	Bond Future	4973	5	4973	5	0.00
01/10/2010	R208 On 03-February-11	8.70	Call	Bond Future	4493	5	4493	5	0.00
01/10/2010	R208 On 03-February-11	8.70	Put	Bond Future	778	1	778	1	0.00
01/10/2010	R208 On 03-February-11	8.80	Put	Bond Future	653	1	653	1	0.00
01/10/2010	R208 On 03-February-11	8.75	Put	Bond Future	713	1	713	1	0.00
01/10/2010	R208 On 05-May-11			Bond Future	8.17	91.5011	8.1730	91.5011	0.00
01/10/2010	R208 On 05-May-11	8.50	Call	Bond Future	3840	4	3840	4	0.00
01/10/2010	R208 On 05-May-11	8.55	Call	Bond Future	4041	4	4041	4	0.00
01/10/2010	R208 On 05-May-11	8.45	Call	Bond Future	3644	4	3644	4	0.00
01/10/2010	R208 On 05-May-11	8.45	Put	Bond Future	1926	2	1926	2	0.00
01/10/2010	R208 On 05-May-11	8.55	Put	Bond Future	1713	2	1713	2	0.00
01/10/2010	R208 On 05-May-11	8.50	Put	Bond Future	1816	2	1816	2	0.00
01/10/2010	R209 On 04-November-10			Bond Future	8.02	82.0623	8.0150	82.0623	23,873.00
01/10/2010	R209 On 04-November-10	9.00	Call	Bond Future	8286	9	8286	9	0.00
01/10/2010	R209 On 04-November-10	9.05	Call	Bond Future	8663	9	8663	9	0.00
01/10/2010	R209 On 04-November-10	8.95	Call	Bond Future	7907	8	7907	8	0.00
01/10/2010	R209 On 04-November-10	8.50	Call	Bond Future	4497	5	4497	5	0.00
01/10/2010	R209 On 04-November-10	8.25	Call	Bond Future	2772	3	2772	3	54.00
01/10/2010	R209 On 04-November-10	9.25	Call	Bond Future	10149	11	10149	11	0.00
01/10/2010	R209 On 04-November-10	7.75	Call	Bond Future	525	1	525	1	162.00
01/10/2010	R209 On 04-November-10	9.25	Put	Bond Future	7	0	7	0	162.00
01/10/2010	R209 On 04-November-10	7.75	Put	Bond Future	3005	3	3005	3	0.00
01/10/2010	R209 On 04-November-10	8.50	Put	Bond Future	251	0	251	0	54.00
01/10/2010	R209 On 04-November-10	8.25	Put	Bond Future	669	1	669	1	0.00
01/10/2010	R209 On 04-November-10	8.95	Put	Bond Future	32	0	32	0	0.00
01/10/2010	R209 On 04-November-10	9.05	Put	Bond Future	19	0	19	0	0.00
01/10/2010	R209 On 04-November-10	9.00	Put	Bond Future	25	0	25	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
01/10/2010	R209 On 03-February-11			Bond Future	8.06	83.3150	8.0560	83.3150	0.00
01/10/2010	R209 On 03-February-11	9.00	Call	Bond Future	8509	9	8509	9	0.00
01/10/2010	R209 On 03-February-11	9.05	Call	Bond Future	8839	9	8839	9	0.00
01/10/2010	R209 On 03-February-11	8.95	Call	Bond Future	8180	9	8180	9	0.00
01/10/2010	R209 On 03-February-11	8.95	Put	Bond Future	690	1	690	1	0.00
01/10/2010	R209 On 03-February-11	9.05	Put	Bond Future	581	1	581	1	0.00
01/10/2010	R209 On 03-February-11	9.00	Put	Bond Future	633	1	633	1	0.00
01/10/2010	R209 On 05-May-11			Bond Future	8.10	81.4480	8.0970	81.4480	0.00
01/10/2010	R209 On 05-May-11	8.50	Call	Bond Future	5856	6	5856	6	0.00
01/10/2010	R209 On 05-May-11	8.55	Call	Bond Future	6136	6	6136	6	0.00
01/10/2010	R209 On 05-May-11	8.45	Call	Bond Future	5580	6	5580	6	0.00
01/10/2010	R209 On 05-May-11	8.45	Put	Bond Future	2510	2	2510	2	0.00
01/10/2010	R209 On 05-May-11	8.55	Put	Bond Future	2230	2	2230	2	0.00
01/10/2010	R209 On 05-May-11	8.50	Put	Bond Future	2366	2	2366	2	0.00
01/10/2010	R209 On 04-August-11			Bond Future	8.14	82.7471	8.1350	82.7471	0.00
01/10/2010	R209 On 04-August-11	8.50	Call	Bond Future	6605	7	6605	7	0.00
01/10/2010	R209 On 04-August-11	8.55	Call	Bond Future	6890	7	6890	7	0.00
01/10/2010	R209 On 04-August-11	8.45	Call	Bond Future	6325	7	6325	7	0.00
01/10/2010	R209 On 04-August-11	10.10	Call	Bond Future	15802	16	15802	16	0.00
01/10/2010	R209 On 04-August-11	10.10	Put	Bond Future	966	1	966	1	510.00
01/10/2010	R209 On 04-August-11	8.45	Put	Bond Future	3600	3	3600	3	0.00
01/10/2010	R209 On 04-August-11	8.55	Put	Bond Future	3330	3	3330	3	0.00
01/10/2010	R209 On 04-August-11	8.50	Put	Bond Future	3461	3	3461	3	510.00
01/10/2010	R210 On 04-November-10			Bond Future	125.78	2.3013	125.7801	2.3013	0.00
01/10/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R210 On 04-November-10	3.15	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R210 On 04-November-10	3.05	Put	Bond Future	91945	92	91945	92	0.00
01/10/2010	R210 On 04-November-10	3.15	Put	Bond Future	90662	91	90662	91	0.00
01/10/2010	R210 On 04-November-10	3.10	Put	Bond Future	91301	91	91301	91	0.00
01/10/2010	R211 On 04-November-10			Bond Future	102.45	3.6287	102.4478	3.6287	0.00
01/10/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R211 On 04-November-10	2.70	Call	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
01/10/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R211 On 04-November-10	2.80	Put	Bond Future	95353	95	95353	95	0.00
01/10/2010	R211 On 04-November-10	2.70	Put	Bond Future	95917	96	95917	96	0.00
01/10/2010	R211 On 04-November-10	2.75	Put	Bond Future	95634	96	95634	96	0.00
01/10/2010	R212 On 04-November-10			Bond Future	2.64	101.5531	2.6440	101.5531	1,080.00
01/10/2010	R212 On 04-November-10	3.00	Call	Bond Future	3392	3	3392	3	0.00
01/10/2010	R212 On 04-November-10	3.05	Call	Bond Future	3858	4	3858	4	0.00
01/10/2010	R212 On 04-November-10	2.95	Call	Bond Future	2923	3	2923	3	0.00
01/10/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/10/2010	TRT1 On 04-November-10			Index Future	338.90	339.6450	338.8970	339.6450	100.00
01/10/2010	TRT1 On 03-February-11			Index Future	343.90	344.6550	343.8970	344.6550	0.00