



Derivatives Monthly Statistics Report

For November 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	AL7T On 04-November-10			Index Future	375.30	374.9030	375.3020	374.9030	8.00
01/11/2010	AL7T On 03-February-11			Index Future	380.94	380.5380	380.9430	380.5380	17.00
01/11/2010	ALBI On 04-November-10			Index Future	345.21	344.9490	345.2060	344.9490	1,058.00
01/11/2010	ALBI On 03-February-11			Index Future	350.40	350.1330	350.3950	350.1330	284.00
01/11/2010	ALBI On 05-May-11			Index Future	355.62	355.3780	355.6160	355.3780	0.00
01/11/2010	CRD1 On 04-November-10			Index Future	152.14	151.9530	152.1370	151.9530	0.00
01/11/2010	CRD1 On 03-February-11			Index Future	154.39	154.2050	154.3920	154.2050	2.00
01/11/2010	CRD1 On 05-May-11			Index Future	156.65	156.4570	156.6470	156.4570	0.00
01/11/2010	GOVI On 04-November-10			GOVI	345.89	345.6160	345.8940	345.6160	82.00
01/11/2010	GOVI On 04-November-10	329.00	Call	GOVI	168940	17	168940	17	0.00
01/11/2010	GOVI On 04-November-10	328.99	Call	GOVI	169040	17	169040	17	0.00
01/11/2010	GOVI On 04-November-10	329.01	Call	GOVI	168840	17	168840	17	0.00
01/11/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 03-February-11			GOVI	351.09	350.8110	351.0920	350.8110	94.00
01/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	80920	8	80920	8	0.00
01/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	80820	8	80820	8	0.00
01/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	81020	8	81020	8	0.00
01/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 05-May-11			GOVI	356.32	356.0660	356.3240	356.0660	0.00

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01/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	73240	7	73240	7	0.00
01/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	73340	7	73340	7	0.00
01/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	73140	7	73140	7	0.00
01/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
01/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2010	IGOV On 03-February-11			Index Future	146.96	145.0000	146.9570	145.0000	0.00
01/11/2010	IGOV On 05-May-11			Index Future	149.15	145.0000	149.1470	145.0000	0.00
01/11/2010	IGOV On 04-August-11			Index Future	151.42	145.0000	151.4230	145.0000	0.00
01/11/2010	ILBI On 04-November-10			Index Future	391.99	391.9840	391.9930	391.9840	17.00
01/11/2010	ILBI On 03-February-11			Index Future	397.95	398.0470	397.9530	398.0470	494.00
01/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.83	94.1300	5.8250	94.1300	2,500.00
01/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.72	94.2800	5.7160	94.2800	2,500.00
01/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.64	94.3600	5.6430	94.3600	0.00
01/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4200	5.5690	94.4200	0.00
01/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.54	94.4500	5.5410	94.4500	5,500.00
01/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.54	94.4500	5.5410	94.4500	0.00
01/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.56	94.4400	5.5630	94.4400	4,500.00
01/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.70	94.3100	5.6960	94.3100	13,700.00
01/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.87	94.1400	5.8670	94.1400	5,200.00
01/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.08	93.9300	6.0780	93.9300	0.00
01/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.32	93.6900	6.3220	93.6900	0.00
01/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.46	93.4800	6.4550	93.4800	40,000.00
01/11/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/11/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/11/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/11/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/11/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/11/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2010	OTH1 On 04-November-10			Index Future	341.13	340.9780	341.1280	340.9780	0.00
01/11/2010	OTH1 On 03-February-11			Index Future	346.26	346.1030	346.2550	346.1030	3.00
01/11/2010	OTH1 On 05-May-11			Index Future	351.42	351.2870	351.4150	351.2870	0.00
01/11/2010	R157 On 04-November-10			Bond Future	7.01	128.1572	7.0130	128.1572	3,626.00
01/11/2010	R157 On 04-November-10	8.50	Call	Bond Future	6748	7	6748	7	0.00
01/11/2010	R157 On 04-November-10	8.55	Call	Bond Future	6967	7	6967	7	0.00
01/11/2010	R157 On 04-November-10	8.45	Call	Bond Future	6529	6	6529	6	0.00
01/11/2010	R157 On 04-November-10	7.50	Call	Bond Future	2262	2	2262	2	500.00
01/11/2010	R157 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 03-February-11			Bond Future	7.08	130.0821	7.0840	130.0821	3,694.00
01/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3681	4	3681	4	0.00
01/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3487	3	3487	3	0.00
01/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3877	4	3877	4	0.00
01/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	98	0	98	0	0.00
01/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	137	0	137	0	0.00
01/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	116	0	116	0	0.00
01/11/2010	R157 On 05-May-11			Bond Future	7.16	125.2155	7.1610	125.2155	0.00
01/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2914	3	2914	3	0.00
01/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3074	3	3074	3	0.00
01/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2757	3	2757	3	0.00
01/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2604	3	2604	3	0.00
01/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	569	1	569	1	0.00
01/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	517	1	517	1	0.00

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01/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	424	0	424	0	0.00
01/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	469	1	469	1	0.00
01/11/2010	R157 On 04-August-11			Bond Future	7.24	127.1548	7.2350	127.1548	0.00
01/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2240	2	2240	2	0.00
01/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2122	2	2122	2	0.00
01/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2361	2	2361	2	0.00
01/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1122	1	1122	1	0.00
01/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1274	1	1274	1	0.00
01/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1196	1	1196	1	0.00
01/11/2010	R186 On 04-November-10			Bond Future	8.04	126.0955	8.0430	126.0955	17,511.00
01/11/2010	R186 On 04-November-10	9.25	Call	Bond Future	11612	12	11612	12	0.00
01/11/2010	R186 On 04-November-10	9.30	Call	Bond Future	12057	12	12057	12	0.00
01/11/2010	R186 On 04-November-10	9.20	Call	Bond Future	11164	11	11164	11	0.00
01/11/2010	R186 On 04-November-10	8.75	Call	Bond Future	7008	7	7008	7	7,900.00
01/11/2010	R186 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 04-November-10	8.75	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 03-February-11			Bond Future	8.10	122.6975	8.1010	122.6975	20,231.00
01/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	9023	9	9023	9	0.00
01/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9434	10	9434	10	0.00
01/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1256	1	1256	1	3,000.00
01/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8616	9	8616	9	0.00
01/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	402	0	402	0	0.00
01/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4908	5	4908	5	0.00
01/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	307	0	307	0	0.00
01/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	351	0	351	0	0.00
01/11/2010	R186 On 05-May-11			Bond Future	8.16	124.5414	8.1640	124.5414	0.00
01/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7213	7	7213	7	0.00
01/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7558	8	7558	8	0.00
01/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6875	7	6875	7	0.00
01/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2919	3	2919	3	5,500.00
01/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1679	2	1679	2	0.00

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01/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4577	5	4577	5	0.00
01/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1429	1	1429	1	0.00
01/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1549	2	1549	2	0.00
01/11/2010	R186 On 04-August-11			Bond Future	8.23	121.1738	8.2250	121.1738	0.00
01/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4737	5	4737	5	0.00
01/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4991	5	4991	5	0.00
01/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4490	5	4490	5	0.00
01/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4736	5	4736	5	0.00
01/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4256	4	4256	4	0.00
01/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4491	4	4491	4	0.00
01/11/2010	R189 On 04-November-10			Bond Future	209.71	209.7281	209.7087	209.7281	0.00
01/11/2010	R189 On 04-November-10	1.75	Call	Bond Future	207959	208	207959	208	0.00
01/11/2010	R189 On 04-November-10	1.70	Call	Bond Future	208009	208	208009	208	0.00
01/11/2010	R189 On 04-November-10	1.80	Call	Bond Future	207909	208	207909	208	0.00
01/11/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R197 On 04-November-10			Bond Future	226.88	226.8896	226.8765	226.8896	0.00
01/11/2010	R197 On 04-November-10	3.05	Call	Bond Future	223826	224	223826	224	0.00
01/11/2010	R197 On 04-November-10	3.10	Call	Bond Future	223776	224	223776	224	0.00
01/11/2010	R197 On 04-November-10	3.00	Call	Bond Future	223876	224	223876	224	0.00
01/11/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10			Bond Future	6.81	110.0975	6.8130	110.0975	1,169.00
01/11/2010	R201 On 04-November-10	8.50	Call	Bond Future	6000	6	6000	6	0.00
01/11/2010	R201 On 04-November-10	8.55	Call	Bond Future	6172	6	6172	6	0.00
01/11/2010	R201 On 04-November-10	8.45	Call	Bond Future	5828	6	5828	6	0.00
01/11/2010	R201 On 04-November-10	7.25	Call	Bond Future	1596	1	1596	1	140.00
01/11/2010	R201 On 04-November-10	8.00	Call	Bond Future	4266	4	4266	4	0.00
01/11/2010	R201 On 04-November-10	6.75	Call	Bond Future	44	0	44	0	420.00
01/11/2010	R201 On 04-November-10	7.50	Call	Bond Future	2495	2	2495	2	0.00
01/11/2010	R201 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	140.00

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01/11/2010	R201 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	420.00
01/11/2010	R201 On 04-November-10	6.75	Put	Bond Future	276	0	276	0	0.00
01/11/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 03-February-11			Bond Future	6.87	107.3406	6.8690	107.3406	319.00
01/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3861	4	3861	4	0.00
01/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4023	4	4023	4	0.00
01/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3699	4	3699	4	0.00
01/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	23	0	23	0	0.00
01/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	15	0	15	0	0.00
01/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	19	0	19	0	0.00
01/11/2010	R201 On 05-May-11			Bond Future	6.94	108.9487	6.9390	108.9487	0.00
01/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2817	3	2817	3	0.00
01/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2683	3	2683	3	0.00
01/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2952	3	2952	3	0.00
01/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	190	0	190	0	0.00
01/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	237	0	237	0	0.00
01/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	213	0	213	0	0.00
01/11/2010	R201 On 04-August-11			Bond Future	7.01	106.2203	7.0060	106.2203	0.00
01/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1601	2	1601	2	0.00
01/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1511	1	1511	1	0.00
01/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1708	2	1708	2	0.00
01/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	817	1	817	1	0.00
01/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	922	1	922	1	0.00
01/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	861	1	861	1	0.00
01/11/2010	R202 On 04-November-10			Bond Future	0.57	163.5378	0.5740	163.5378	0.00
01/11/2010	R202 On 04-November-10	3.05	Call	Bond Future	55486	55	55486	55	0.00
01/11/2010	R202 On 04-November-10	3.10	Call	Bond Future	56340	56	56340	56	0.00
01/11/2010	R202 On 04-November-10	3.00	Call	Bond Future	54623	55	54623	55	0.00
01/11/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00

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01/11/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 05-May-11			Bond Future	0.45	165.9094	0.4470	165.9094	6,500.00
01/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39221	39	39221	39	0.00
01/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38183	38	0.00
01/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40249	40	40249	40	0.00
01/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 04-November-10			Bond Future	7.58	104.6313	7.5840	104.6313	1,918.00
01/11/2010	R203 On 04-November-10	9.25	Call	Bond Future	8501	8	8501	8	0.00
01/11/2010	R203 On 04-November-10	9.30	Call	Bond Future	8743	9	8743	9	0.00
01/11/2010	R203 On 04-November-10	9.20	Call	Bond Future	8259	8	8259	8	0.00
01/11/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 03-February-11			Bond Future	7.66	106.2070	7.6620	106.2070	1,402.00
01/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4422	4	4422	4	0.00
01/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4203	4	4203	4	0.00
01/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4644	5	4644	5	0.00
01/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	153	0	153	0	0.00
01/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	205	0	205	0	0.00
01/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	177	0	177	0	0.00
01/11/2010	R203 On 05-May-11			Bond Future	7.74	103.6337	7.7440	103.6337	0.00
01/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3312	3	3312	3	0.00
01/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3488	3	3488	3	0.00
01/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3138	3	3138	3	0.00
01/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	881	1	881	1	0.00
01/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	744	1	744	1	0.00
01/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	811	1	811	1	0.00
01/11/2010	R203 On 04-August-11			Bond Future	7.82	105.2340	7.8240	105.2340	0.00
01/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2633	3	2633	3	0.00
01/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2772	3	2772	3	0.00
01/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2498	2	2498	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
01/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1891	2	1891	2	0.00
01/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1686	2	1686	2	0.00
01/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1786	2	1786	2	0.00
01/11/2010	R204 On 04-November-10			Bond Future	7.70	104.7700	7.7040	104.7700	2,242.00
01/11/2010	R204 On 04-November-10	9.25	Call	Bond Future	8790	9	8790	9	0.00
01/11/2010	R204 On 04-November-10	9.30	Call	Bond Future	9058	9	9058	9	0.00
01/11/2010	R204 On 04-November-10	9.20	Call	Bond Future	8521	8	8521	8	0.00
01/11/2010	R204 On 04-November-10	9.00	Call	Bond Future	7436	7	7436	7	0.00
01/11/2010	R204 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 03-February-11			Bond Future	7.77	102.3091	7.7740	102.3091	1,876.00
01/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4412	4	4412	4	0.00
01/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4654	5	4654	5	0.00
01/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4175	4	4175	4	0.00
01/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	314	0	314	0	0.00
01/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	238	0	238	0	0.00
01/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	273	0	273	0	0.00
01/11/2010	R204 On 05-May-11			Bond Future	7.85	103.8428	7.8520	103.8428	0.00
01/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4299	4	4299	4	0.00
01/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4092	4	4092	4	0.00
01/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4510	4	4510	4	0.00
01/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	640	1	640	1	0.00
01/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	765	1	765	1	0.00
01/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	700	1	700	1	0.00
01/11/2010	R204 On 04-August-11			Bond Future	7.93	101.4127	7.9290	101.4127	0.00
01/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2659	3	2659	3	0.00
01/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2515	3	2515	3	0.00
01/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2808	3	2808	3	0.00
01/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2144	2	2144	2	0.00
01/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2399	2	2399	2	0.00
01/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2269	2	2269	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
01/11/2010	R206 On 04-November-10			Bond Future	6.59	104.8499	6.5920	104.8499	0.00
01/11/2010	R206 On 04-November-10	8.50	Call	Bond Future	5310	5	5310	5	0.00
01/11/2010	R206 On 04-November-10	8.55	Call	Bond Future	5445	5	5445	5	0.00
01/11/2010	R206 On 04-November-10	8.45	Call	Bond Future	5176	5	5176	5	0.00
01/11/2010	R206 On 04-November-10	7.25	Call	Bond Future	1871	2	1871	2	150.00
01/11/2010	R206 On 04-November-10	8.00	Call	Bond Future	3952	4	3952	4	0.00
01/11/2010	R206 On 04-November-10	6.75	Call	Bond Future	456	0	456	0	450.00
01/11/2010	R206 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	450.00
01/11/2010	R206 On 04-November-10	6.75	Put	Bond Future	3	0	3	0	0.00
01/11/2010	R206 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	150.00
01/11/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R206 On 03-February-11			Bond Future	6.64	102.6610	6.6390	102.6610	0.00
01/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3552	3	3552	3	0.00
01/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3425	3	3425	3	0.00
01/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3678	4	3678	4	0.00
01/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	3	0	3	0	0.00
01/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	5	0	5	0	0.00
01/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
01/11/2010	R206 On 05-May-11			Bond Future	6.71	104.2001	6.7090	104.2001	0.00
01/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2072	2	2072	2	0.00
01/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2174	2	2174	2	0.00
01/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1971	2	1971	2	0.00
01/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	176	0	176	0	0.00
01/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	140	0	140	0	0.00
01/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	158	0	158	0	0.00
01/11/2010	R206 On 04-August-11			Bond Future	6.77	102.0436	6.7740	102.0436	0.00
01/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1162	1	1162	1	0.00
01/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1229	1	1229	1	0.00
01/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1098	1	1098	1	0.00
01/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	707	1	707	1	0.00
01/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	616	1	616	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
01/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	660	1	660	1	0.00
01/11/2010	R207 On 04-November-10			Bond Future	7.81	98.5470	7.8130	98.5470	600.00
01/11/2010	R207 On 04-November-10	9.25	Call	Bond Future	8558	8	8558	8	0.00
01/11/2010	R207 On 04-November-10	9.30	Call	Bond Future	8838	9	8838	9	0.00
01/11/2010	R207 On 04-November-10	9.20	Call	Bond Future	8277	8	8277	8	0.00
01/11/2010	R207 On 04-November-10	9.40	Call	Bond Future	9394	9	9394	9	0.00
01/11/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 03-February-11			Bond Future	7.88	96.3873	7.8800	96.3873	1,400.00
01/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5379	5	5379	5	0.00
01/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5639	6	5639	6	0.00
01/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5121	5	5121	5	0.00
01/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	228	0	228	0	0.00
01/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	172	0	172	0	0.00
01/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	198	0	198	0	0.00
01/11/2010	R207 On 05-May-11			Bond Future	7.96	97.8302	7.9550	97.8302	0.00
01/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4145	4	4145	4	0.00
01/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3937	4	3937	4	0.00
01/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4356	4	4356	4	0.00
01/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	860	1	860	1	0.00
01/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1017	1	1017	1	0.00
01/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	937	1	937	1	0.00
01/11/2010	R207 On 04-August-11			Bond Future	8.03	95.7044	8.0290	95.7044	0.00
01/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3361	3	3361	3	0.00
01/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3195	3	3195	3	0.00
01/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3532	3	3532	3	0.00
01/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1960	2	1960	2	0.00
01/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2200	2	2200	2	0.00
01/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2077	2	2077	2	0.00
01/11/2010	R208 On 04-November-10			Bond Future	7.93	92.4566	7.9330	92.4566	6,325.00
01/11/2010	R208 On 04-November-10	9.25	Call	Bond Future	8199	8	8199	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
01/11/2010	R208 On 04-November-10	9.20	Call	Bond Future	7905	8	7905	8	0.00
01/11/2010	R208 On 04-November-10	9.30	Call	Bond Future	8491	8	8491	8	0.00
01/11/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R208 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R208 On 03-February-11			Bond Future	8.00	93.8440	7.9990	93.8440	5,596.00
01/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5010	5	5010	5	0.00
01/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4751	5	4751	5	0.00
01/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5273	5	5273	5	0.00
01/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	270	0	270	0	0.00
01/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	353	0	353	0	0.00
01/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	308	0	308	0	0.00
01/11/2010	R208 On 05-May-11			Bond Future	8.07	91.8552	8.0700	91.8552	0.00
01/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3859	4	3859	4	0.00
01/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4071	4	4071	4	0.00
01/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3653	4	3653	4	0.00
01/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1285	1	1285	1	0.00
01/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1093	1	1093	1	0.00
01/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1185	1	1185	1	0.00
01/11/2010	R208 On 04-August-11			Bond Future	8.14	93.2769	8.1380	93.2769	0.00
01/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3259	3	3259	3	0.00
01/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3428	3	3428	3	0.00
01/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3095	3	3095	3	0.00
01/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2712	3	2712	3	0.00
01/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2430	2	2430	2	0.00
01/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2568	3	2568	3	0.00
01/11/2010	R209 On 04-November-10			Bond Future	8.08	81.1673	8.0820	81.1673	23,345.00
01/11/2010	R209 On 04-November-10	9.00	Call	Bond Future	7653	8	7653	8	0.00
01/11/2010	R209 On 04-November-10	9.05	Call	Bond Future	8035	8	8035	8	0.00
01/11/2010	R209 On 04-November-10	8.95	Call	Bond Future	7267	7	7267	7	0.00
01/11/2010	R209 On 04-November-10	8.50	Call	Bond Future	3638	4	3638	4	0.00
01/11/2010	R209 On 04-November-10	8.25	Call	Bond Future	1526	2	1526	2	54.00
01/11/2010	R209 On 04-November-10	9.25	Call	Bond Future	9533	10	9533	10	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
01/11/2010	R209 On 04-November-10	7.75	Call	Bond Future	0	0	0	0	162.00
01/11/2010	R209 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	162.00
01/11/2010	R209 On 04-November-10	7.75	Put	Bond Future	3089	3	3089	3	0.00
01/11/2010	R209 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	54.00
01/11/2010	R209 On 04-November-10	8.25	Put	Bond Future	31	0	31	0	0.00
01/11/2010	R209 On 04-November-10	8.95	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R209 On 04-November-10	9.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R209 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R209 On 03-February-11			Bond Future	8.13	82.3924	8.1270	82.3924	2,097.00
01/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7586	8	7586	8	0.00
01/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7926	8	7926	8	0.00
01/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7245	7	7245	7	0.00
01/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	394	0	394	0	0.00
01/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	307	0	307	0	0.00
01/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	349	0	349	0	0.00
01/11/2010	R209 On 05-May-11			Bond Future	8.17	80.4806	8.1740	80.4806	0.00
01/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4828	5	4828	5	0.00
01/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5096	5	5096	5	0.00
01/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4566	5	4566	5	0.00
01/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2182	2	2182	2	0.00
01/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1876	2	1876	2	0.00
01/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2024	2	2024	2	0.00
01/11/2010	R209 On 04-August-11			Bond Future	8.22	81.7176	8.2190	81.7176	0.00
01/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5402	6	5402	6	0.00
01/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5651	6	5651	6	0.00
01/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5158	5	5158	5	0.00
01/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	14485	15	14485	15	0.00
01/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	391	0	391	0	0.00
01/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3174	3	3174	3	0.00
01/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2833	3	2833	3	0.00
01/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2999	3	2999	3	0.00
01/11/2010	R210 On 04-November-10			Bond Future	121.82	121.8220	121.8152	121.8220	0.00
01/11/2010	R210 On 04-November-10	3.10	Call	Bond Future	118715	119	118715	119	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
01/11/2010	R210 On 04-November-10	3.05	Call	Bond Future	118765	119	118765	119	0.00
01/11/2010	R210 On 04-November-10	3.15	Call	Bond Future	118665	119	118665	119	0.00
01/11/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R211 On 04-November-10			Bond Future	2.23	3.6438	2.2330	3.6438	0.00
01/11/2010	R211 On 04-November-10	2.75	Call	Bond Future	2966	0	2966	0	0.00
01/11/2010	R211 On 04-November-10	2.80	Call	Bond Future	3247	0	3247	0	0.00
01/11/2010	R211 On 04-November-10	2.70	Call	Bond Future	2683	0	2683	0	0.00
01/11/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	96	0	96	0.00
01/11/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	95	0	95	0.00
01/11/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	96	0	96	0.00
01/11/2010	R211 On 03-February-11			Bond Future	2.07	98.6854	2.0660	98.6854	0.00
01/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2429	0	2429	0	0.00
01/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	2705	0	2705	0	0.00
01/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2152	0	2152	0	0.00
01/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	2	0	2	0.00
01/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	1	1	1	1	0.00
01/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	1	0	1	0.00
01/11/2010	R212 On 04-November-10			Bond Future	2.65	101.7083	2.6510	101.7083	0.00
01/11/2010	R212 On 04-November-10	3.00	Call	Bond Future	3324	3	3324	3	0.00
01/11/2010	R212 On 04-November-10	3.05	Call	Bond Future	3790	4	3790	4	0.00
01/11/2010	R212 On 04-November-10	2.95	Call	Bond Future	2855	3	2855	3	0.00
01/11/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 03-February-11			Bond Future	2.57	101.8303	2.5650	101.8303	1,868.00
01/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4084	4	4084	4	0.00
01/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4541	5	4541	5	0.00
01/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3624	4	3624	4	0.00
01/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 03-February-11	3.00	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
01/11/2010	TRT1 On 04-November-10			Index Future	341.87	341.5650	341.8680	341.5650	0.00
01/11/2010	TRT1 On 03-February-11			Index Future	346.94	346.6270	346.9360	346.6270	100.00
01/11/2010	TRT1 On 05-May-11			Index Future	352.00	351.6890	352.0030	351.6890	0.00