



Derivatives Monthly Statistics Report

For July 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	AL7T On 05-August-10			Index Future	349.30	347.8000	349.2960	347.8000	58.00
01/07/2010	ALBI On 05-August-10			Index Future	319.24	317.8630	319.2420	317.8630	1,437.00
01/07/2010	ALBI On 04-November-10			Index Future	324.55	323.1500	324.5520	323.1500	0.00
01/07/2010	CRD1 On 05-August-10			Index Future	141.66	141.2770	141.6590	141.2770	2.00
01/07/2010	CRD1 On 04-November-10			Index Future	144.02	143.6270	144.0150	143.6270	0.00
01/07/2010	GOVI On 05-August-10			GOVI	320.50	319.2030	320.5040	319.2030	326.00
01/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	57400	5	57400	5	0.00
01/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	8360	1	8360	1	0.00
01/07/2010	GOVI On 04-November-10			GOVI	325.84	324.5130	325.8350	324.5130	0.00
01/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
01/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
01/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
01/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	31550	4	31550	4	0.00
01/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	31750	4	31750	4	0.00
01/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	31650	4	31650	4	0.00
01/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2010	ILBI On 05-August-10			Index Future	381.28	381.3990	381.2820	381.3990	501.00
01/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
01/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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01/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4250	6.5240	93.4250	2,000.00
01/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.47	93.4950	6.4650	93.4950	1,000.00
01/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.43	93.5550	6.4280	93.5550	1,000.00
01/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.39	93.5750	6.3910	93.5750	0.00
01/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.39	93.5750	6.3910	93.5750	0.00
01/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.39	93.5750	6.3920	93.5750	0.00
01/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.43	93.5250	6.4270	93.5250	5,500.00
01/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.61	93.3150	6.6060	93.3150	4,500.00
01/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.95	93.0150	6.9460	93.0150	6,000.00
01/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.20	92.7450	7.2010	92.7450	5,000.00
01/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.47	92.4850	7.4740	92.4850	0.00
01/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.52	92.4350	7.5240	92.4350	0.00
01/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
01/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

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01/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2010	OTH1 On 05-August-10			Index Future	311.99	310.1600	311.9900	310.1600	3.00
01/07/2010	OTH1 On 04-November-10			Index Future	317.18	315.3190	317.1790	315.3190	0.00
01/07/2010	R157 On 05-August-10			Bond Future	7.99	127.8005	7.9900	127.8005	5,033.00
01/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	3515	3	3515	3	0.00
01/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2419	2	2419	2	0.00
01/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	4631	4	4631	4	0.00
01/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1414	1	1414	1	500.00
01/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	34	0	34	0	500.00
01/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	2363	3	2363	3	0.00
01/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	3	0	3	0	0.00
01/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	201	0	201	0	0.00
01/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	54	0	54	0	2,500.00
01/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	12	0	12	0	0.00
01/07/2010	R157 On 04-November-10			Bond Future	8.07	123.1098	8.0710	123.1098	0.00
01/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2497	2	2497	2	0.00
01/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	2663	2	2663	2	0.00
01/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	327	0	327	0	500.00
01/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2336	2	2336	2	0.00
01/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	657	1	657	1	0.00
01/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2914	3	2914	3	0.00
01/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	546	1	546	1	0.00
01/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	599	1	599	1	0.00
01/07/2010	R157 On 03-February-11			Bond Future	8.13	125.3396	8.1280	125.3396	0.00
01/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1129	1	1129	1	0.00
01/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1035	1	1035	1	0.00
01/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1228	1	1228	1	0.00
01/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1987	2	1987	2	0.00
01/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	2222	2	2222	2	0.00
01/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	2102	2	2102	2	0.00
01/07/2010	R186 On 05-August-10			Bond Future	9.00	113.5400	8.9960	113.5400	20,936.00

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01/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	2853	2	2853	2	0.00
01/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	483	0	483	0	816.00
01/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	6737	6	6737	6	0.00
01/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	8784	8	8784	8	0.00
01/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1384	1	1384	1	48.00
01/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	112	0	112	0	144.00
01/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	1347	2	1347	2	48.00
01/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4859	5	4859	5	0.00
01/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	12	0	12	0	3,000.00
01/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	51	0	51	0	960.00
01/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2801	3	2801	3	0.00
01/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	532	1	532	1	0.00
01/07/2010	R186 On 04-November-10			Bond Future	9.06	115.4246	9.0610	115.4246	0.00
01/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	3902	4	3902	4	0.00
01/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4184	4	4184	4	0.00
01/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1629	1	1629	1	9,800.00
01/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3631	3	3631	3	0.00
01/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	2371	3	2371	3	0.00
01/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	4525	5	4525	5	0.00
01/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	2031	2	2031	2	0.00
01/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	2195	2	2195	2	0.00
01/07/2010	R186 On 03-February-11			Bond Future	9.11	112.2273	9.1130	112.2273	0.00
01/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3304	3	3304	3	0.00
01/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3535	3	3535	3	0.00
01/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3081	3	3081	3	0.00
01/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4564	5	4564	5	0.00
01/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	4105	4	4105	4	0.00
01/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	4329	5	4329	5	0.00
01/07/2010	R201 On 05-August-10			Bond Future	7.85	104.2094	7.8480	104.2094	1,388.00
01/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4166	4	4166	4	0.00
01/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
01/07/2010	R201 On 04-November-10			Bond Future	7.92	105.9418	7.9220	105.9418	0.00
01/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2353	2	2353	2	0.00

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01/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2493	2	2493	2	0.00
01/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2217	2	2217	2	0.00
01/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	381	0	381	0	0.00
01/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	314	0	314	0	0.00
01/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	345	0	345	0	0.00
01/07/2010	R201 On 03-February-11			Bond Future	7.97	103.4406	7.9690	103.4406	0.00
01/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1280	1	1280	1	0.00
01/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1189	1	1189	1	0.00
01/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1375	1	1375	1	0.00
01/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	1106	1	1106	1	0.00
01/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1252	1	1252	1	0.00
01/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	1177	1	1177	1	0.00
01/07/2010	R203 On 05-August-10			Bond Future	8.63	100.9502	8.6330	100.9502	3,767.00
01/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3170	3	3170	3	0.00
01/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	51	0	51	0	0.00
01/07/2010	R203 On 04-November-10			Bond Future	8.72	98.4651	8.7210	98.4651	0.00
01/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3224	3	3224	3	0.00
01/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3039	3	3039	3	0.00
01/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3413	3	3413	3	0.00
01/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	570	1	570	1	0.00
01/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	680	1	680	1	0.00
01/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	623	1	623	1	0.00
01/07/2010	R203 On 03-February-11			Bond Future	8.79	100.2568	8.7930	100.2568	0.00
01/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1250	1	1250	1	0.00
01/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1358	1	1358	1	0.00
01/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1149	1	1149	1	0.00
01/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2829	3	2829	3	0.00
01/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2544	3	2544	3	0.00
01/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2683	3	2683	3	0.00
01/07/2010	R204 On 05-August-10			Bond Future	8.74	96.3524	8.7410	96.3524	2,664.00
01/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	2931	3	2931	3	0.00
01/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	691	1	691	1	0.00
01/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	833	1	833	1	83.00

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01/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	61	0	61	0	249.00
01/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	782	1	782	1	83.00
01/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2905	3	2905	3	0.00
01/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	924	1	924	1	650.00
01/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	93	0	93	0	780.00
01/07/2010	R204 On 04-November-10			Bond Future	8.82	97.9593	8.8220	97.9593	0.00
01/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3176	3	3176	3	0.00
01/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3375	3	3375	3	0.00
01/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	2982	3	2982	3	0.00
01/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	917	1	917	1	0.00
01/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	774	1	774	1	0.00
01/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	843	1	843	1	0.00
01/07/2010	R204 On 03-February-11			Bond Future	8.89	95.7012	8.8860	95.7012	0.00
01/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1261	1	1261	1	0.00
01/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1158	1	1158	1	0.00
01/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1372	1	1372	1	0.00
01/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	3208	3	3208	3	0.00
01/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3550	4	3550	4	0.00
01/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	3374	4	3374	4	0.00
01/07/2010	R206 On 05-August-10			Bond Future	7.76	99.5543	7.7610	99.5543	0.00
01/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3569	3	3569	3	0.00
01/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
01/07/2010	R206 On 04-November-10			Bond Future	7.84	101.2091	7.8390	101.2091	0.00
01/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2018	2	2018	2	0.00
01/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	1906	2	1906	2	0.00
01/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2131	2	2131	2	0.00
01/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	196	0	196	0	0.00
01/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	240	0	240	0	0.00
01/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	218	0	218	0	0.00
01/07/2010	R206 On 03-February-11			Bond Future	7.89	99.2704	7.8870	99.2704	0.00
01/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1068	1	1068	1	0.00
01/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1146	1	1146	1	0.00
01/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	993	1	993	1	0.00

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01/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	832	1	832	1	0.00
01/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	730	1	730	1	0.00
01/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	779	1	779	1	0.00
01/07/2010	R207 On 05-August-10			Bond Future	8.82	90.1940	8.8190	90.1940	4,639.00
01/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	3948	4	3948	4	0.00
01/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	36	0	36	0	250.00
01/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	2645	2	2645	2	0.00
01/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	147	0	147	0	100.00
01/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	3477	4	3477	4	0.00
01/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	41	0	41	0	150.00
01/07/2010	R207 On 04-November-10			Bond Future	8.89	91.6900	8.8930	91.6900	0.00
01/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3067	3	3067	3	0.00
01/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3266	3	3266	3	0.00
01/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	2874	3	2874	3	0.00
01/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	1123	1	1123	1	0.00
01/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	954	1	954	1	0.00
01/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	1035	1	1035	1	0.00
01/07/2010	R207 On 03-February-11			Bond Future	8.95	89.7199	8.9520	89.7199	0.00
01/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1753	2	1753	2	0.00
01/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1623	1	1623	1	0.00
01/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	1890	2	1890	2	0.00
01/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2755	3	2755	3	0.00
01/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	3062	3	3062	3	0.00
01/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2904	3	2904	3	0.00
01/07/2010	R208 On 05-August-10			Bond Future	8.86	87.6651	8.8580	87.6651	11,317.00
01/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	3891	3	3891	3	0.00
01/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	61	0	61	0	0.00
01/07/2010	R208 On 04-November-10			Bond Future	8.93	85.7212	8.9290	85.7212	0.00
01/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3063	3	3063	3	0.00
01/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	2866	3	2866	3	0.00
01/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3265	3	3265	3	0.00
01/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	1065	1	1065	1	0.00
01/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1252	1	1252	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
01/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	1155	1	1155	1	0.00
01/07/2010	R208 On 03-February-11			Bond Future	8.99	87.2875	8.9850	87.2875	0.00
01/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1706	2	1706	2	0.00
01/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	1843	2	1843	2	0.00
01/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1576	1	1576	1	0.00
01/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	3286	4	3286	4	0.00
01/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2948	3	2948	3	0.00
01/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	3113	3	3113	3	0.00
01/07/2010	R209 On 05-August-10			Bond Future	8.94	74.8158	8.9400	74.8158	2,417.00
01/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	561	0	561	0	0.00
01/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	2063	2	2063	2	0.00
01/07/2010	R209 On 04-November-10			Bond Future	8.99	72.9141	8.9890	72.9141	0.00
01/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2463	2	2463	2	0.00
01/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2670	2	2670	2	0.00
01/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2264	2	2264	2	0.00
01/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2565	3	2565	3	0.00
01/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	2203	2	2203	2	0.00
01/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2378	3	2378	3	0.00
01/07/2010	R209 On 03-February-11			Bond Future	9.03	74.2373	9.0280	74.2373	0.00
01/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3123	3	3123	3	0.00
01/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3328	3	3328	3	0.00
01/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	2924	3	2924	3	0.00
01/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3524	4	3524	4	0.00
01/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	3160	3	3160	3	0.00
01/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3337	4	3337	4	0.00
01/07/2010	TRT1 On 05-August-10			Index Future	316.67	315.3730	316.6710	315.3730	100.00
01/07/2010	TRT1 On 04-November-10			Index Future	321.94	320.6190	321.9380	320.6190	0.00