



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	7.50	Call	Bond Future	34	0	34	0	500.00
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	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	8.45	Call	Bond Future	2336	2	2336	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	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	7.95	Call	Bond Future	1228	1	1228	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	7.85	Put	Bond Future	2222	2	2222	2	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	7.90	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	8.50	Call	Bond Future	112	0	112	0	144.00
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	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	9.20	Call	Bond Future	3631	3	3631	3	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	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	8.95	Call	Bond Future	3081	3	3081	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	9.05	Put	Bond Future	4105	4	4105	4	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	9.00	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	8.45	Call	Bond Future	2217	2	2217	2	0.00
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	8.55	Put	Bond Future	314	0	314	0	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	8.50	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	8.05	Call	Bond Future	1375	1	1375	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	7.95	Put	Bond Future	1252	1	1252	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	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	9.30	Call	Bond Future	3413	3	3413	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	9.20	Put	Bond Future	680	1	680	1	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	9.25	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	8.45	Call	Bond Future	1149	1	1149	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	8.55	Put	Bond Future	2544	3	2544	3	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	8.50	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	8.25	Call	Bond Future	61	0	61	0	249.00

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01/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	833	1	833	1	83.00
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	9.20	Call	Bond Future	2982	3	2982	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	9.30	Put	Bond Future	774	1	774	1	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	9.25	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	8.55	Call	Bond Future	1372	1	1372	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	8.45	Put	Bond Future	3550	4	3550	4	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	8.50	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	8.55	Call	Bond Future	2131	2	2131	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	8.45	Put	Bond Future	240	0	240	0	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	8.50	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	7.95	Call	Bond Future	993	1	993	1	0.00
01/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1146	1	1146	1	0.00

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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	7.95	Put	Bond Future	832	1	832	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	9.20	Call	Bond Future	2874	3	2874	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	9.30	Put	Bond Future	954	1	954	1	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	9.25	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	8.80	Call	Bond Future	1890	2	1890	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	8.70	Put	Bond Future	3062	3	3062	3	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	8.75	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	9.30	Call	Bond Future	3265	3	3265	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	9.20	Put	Bond Future	1252	1	1252	1	0.00
01/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	1065	1	1065	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	8.70	Call	Bond Future	1576	1	1576	1	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	8.80	Put	Bond Future	2948	3	2948	3	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	8.75	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
02/07/2010	AL7T On 05-August-10			Index Future	346.17	349.2960	346.1710	349.2960	58.00
02/07/2010	ALBI On 05-August-10			Index Future	320.16	319.2420	320.1610	319.2420	1,475.00
02/07/2010	ALBI On 04-November-10			Index Future	325.49	324.5520	325.4870	324.5520	0.00
02/07/2010	CRD1 On 05-August-10			Index Future	141.92	141.6590	141.9210	141.6590	2.00
02/07/2010	CRD1 On 04-November-10			Index Future	144.28	144.0150	144.2820	144.0150	0.00
02/07/2010	GOVI On 05-August-10			GOVI	321.40	320.5040	321.4030	320.5040	326.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	64332	6	64332	6	0.00
02/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	6302	1	6302	1	0.00
02/07/2010	GOVI On 04-November-10			GOVI	326.75	325.8350	326.7480	325.8350	0.00
02/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
02/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
02/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
02/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	22420	3	22420	3	0.00
02/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	22620	3	22620	3	0.00
02/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	22520	3	22520	3	0.00
02/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2010	ILBI On 05-August-10			Index Future	381.26	381.2820	381.2610	381.2820	501.00
02/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
02/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4760	6.5200	93.4760	2,000.00
02/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.45	93.5350	6.4500	93.5350	1,000.00
02/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.41	93.5720	6.4120	93.5720	1,000.00
02/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.37	93.6090	6.3710	93.6090	0.00
02/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.37	93.6090	6.3710	93.6090	0.00
02/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.37	93.6080	6.3720	93.6080	0.00
02/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.40	93.5730	6.4030	93.5730	5,500.00
02/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.55	93.3940	6.5490	93.3940	4,500.00
02/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.88	93.0540	6.8840	93.0540	6,000.00
02/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.14	92.7990	7.1410	92.7990	5,000.00
02/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.41	92.5260	7.4140	92.5260	0.00
02/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.46	92.4760	7.4640	92.4760	0.00
02/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
02/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	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
02/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/07/2010	OTH1 On 05-August-10			Index Future	313.03	311.9900	313.0280	311.9900	3.00
02/07/2010	OTH1 On 04-November-10			Index Future	318.24	317.1790	318.2350	317.1790	0.00
02/07/2010	R157 On 05-August-10			Bond Future	7.94	128.1427	7.9380	128.1427	5,033.00
02/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	3755	4	3755	4	0.00
02/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2646	2	2646	2	0.00
02/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	4874	5	4874	5	0.00
02/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1604	1	1604	1	500.00
02/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	48	0	48	0	500.00
02/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	2132	2	2132	2	0.00
02/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	2	0	2	0	0.00
02/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	146	0	146	0	0.00
02/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	36	0	36	0	2,500.00
02/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	7	0	7	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
02/07/2010	R157 On 04-November-10			Bond Future	8.02	123.4534	8.0150	123.4534	0.00
02/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2676	2	2676	2	0.00
02/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	2847	3	2847	3	0.00
02/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	376	0	376	0	500.00
02/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2509	2	2509	2	0.00
02/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	579	1	579	1	0.00
02/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2712	3	2712	3	0.00
02/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	479	1	479	1	0.00
02/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	527	1	527	1	0.00
02/07/2010	R157 On 03-February-11			Bond Future	8.07	125.6912	8.0690	125.6912	0.00
02/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1231	1	1231	1	0.00
02/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1132	1	1132	1	0.00
02/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1335	1	1335	1	0.00
02/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1843	2	1843	2	0.00
02/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	2069	2	2069	2	0.00
02/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1953	2	1953	2	0.00
02/07/2010	R186 On 05-August-10			Bond Future	8.94	114.1961	8.9440	114.1961	20,936.00
02/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3213	3	3213	3	0.00
02/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	599	0	599	0	816.00
02/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7204	7	7204	7	0.00
02/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9264	9	9264	9	0.00
02/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1625	1	1625	1	48.00
02/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	147	0	147	0	144.00
02/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	1104	1	1104	1	48.00
02/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4410	5	4410	5	0.00
02/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	8	0	8	0	3,000.00
02/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	34	0	34	0	960.00
02/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2433	3	2433	3	0.00
02/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	408	1	408	1	0.00
02/07/2010	R186 On 04-November-10			Bond Future	9.01	116.0977	9.0080	116.0977	0.00
02/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4190	4	4190	4	0.00
02/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4483	4	4483	4	0.00
02/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1796	2	1796	2	9,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3907	4	3907	4	0.00
02/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	2162	2	2162	2	0.00
02/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	4206	5	4206	5	0.00
02/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1845	2	1845	2	0.00
02/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1997	2	1997	2	0.00
02/07/2010	R186 On 03-February-11			Bond Future	9.06	112.9089	9.0580	112.9089	0.00
02/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3536	3	3536	3	0.00
02/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3776	4	3776	4	0.00
02/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3304	3	3304	3	0.00
02/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4290	5	4290	5	0.00
02/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3849	4	3849	4	0.00
02/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	4064	4	4064	4	0.00
02/07/2010	R201 On 05-August-10			Bond Future	7.80	104.4797	7.7960	104.4797	1,388.00
02/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4359	4	4359	4	0.00
02/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
02/07/2010	R201 On 04-November-10			Bond Future	7.87	106.2157	7.8660	106.2157	0.00
02/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2506	2	2506	2	0.00
02/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2649	2	2649	2	0.00
02/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2366	2	2366	2	0.00
02/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	333	0	333	0	0.00
02/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	273	0	273	0	0.00
02/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	301	0	301	0	0.00
02/07/2010	R201 On 03-February-11			Bond Future	7.91	103.7161	7.9090	103.7161	0.00
02/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1383	1	1383	1	0.00
02/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1288	1	1288	1	0.00
02/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1483	1	1483	1	0.00
02/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	1014	1	1014	1	0.00
02/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1151	1	1151	1	0.00
02/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	1080	1	1080	1	0.00
02/07/2010	R203 On 05-August-10			Bond Future	8.58	101.3260	8.5820	101.3260	3,767.00
02/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3418	3	3418	3	0.00
02/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	35	0	35	0	0.00
02/07/2010	R203 On 04-November-10			Bond Future	8.67	98.8442	8.6670	98.8442	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
02/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3425	3	3425	3	0.00
02/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3235	3	3235	3	0.00
02/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3618	3	3618	3	0.00
02/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	505	1	505	1	0.00
02/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	605	1	605	1	0.00
02/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	553	1	553	1	0.00
02/07/2010	R203 On 03-February-11			Bond Future	8.74	100.6386	8.7360	100.6386	0.00
02/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1356	1	1356	1	0.00
02/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1470	1	1470	1	0.00
02/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1250	1	1250	1	0.00
02/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2653	3	2653	3	0.00
02/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2380	3	2380	3	0.00
02/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2512	3	2512	3	0.00
02/07/2010	R204 On 05-August-10			Bond Future	8.69	96.7662	8.6900	96.7662	2,664.00
02/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	3193	3	3193	3	0.00
02/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	821	1	821	1	0.00
02/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	979	1	979	1	83.00
02/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	80	0	80	0	249.00
02/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	637	1	637	1	83.00
02/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2633	3	2633	3	0.00
02/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	764	1	764	1	650.00
02/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	65	0	65	0	780.00
02/07/2010	R204 On 04-November-10			Bond Future	8.77	98.3735	8.7680	98.3735	0.00
02/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3386	3	3386	3	0.00
02/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3590	3	3590	3	0.00
02/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3185	3	3185	3	0.00
02/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	821	1	821	1	0.00
02/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	689	1	689	1	0.00
02/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	753	1	753	1	0.00
02/07/2010	R204 On 03-February-11			Bond Future	8.83	96.1211	8.8300	96.1211	0.00
02/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1368	1	1368	1	0.00
02/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1259	1	1259	1	0.00
02/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1485	1	1485	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
02/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	3018	3	3018	3	0.00
02/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3348	4	3348	4	0.00
02/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	3178	3	3178	3	0.00
02/07/2010	R206 On 05-August-10			Bond Future	7.71	99.7691	7.7080	99.7691	0.00
02/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3726	4	3726	4	0.00
02/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/07/2010	R206 On 04-November-10			Bond Future	7.78	101.4292	7.7820	101.4292	0.00
02/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2145	2	2145	2	0.00
02/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2031	2	2031	2	0.00
02/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2261	2	2261	2	0.00
02/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	169	0	169	0	0.00
02/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	208	0	208	0	0.00
02/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	187	0	187	0	0.00
02/07/2010	R206 On 03-February-11			Bond Future	7.83	99.4927	7.8250	99.4927	0.00
02/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1157	1	1157	1	0.00
02/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1238	1	1238	1	0.00
02/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1078	1	1078	1	0.00
02/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	758	1	758	1	0.00
02/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	663	1	663	1	0.00
02/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	709	1	709	1	0.00
02/07/2010	R207 On 05-August-10			Bond Future	8.78	90.6177	8.7780	90.6177	4,639.00
02/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4179	4	4179	4	0.00
02/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	45	0	45	0	250.00
02/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	2853	3	2853	3	0.00
02/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	112	0	112	0	100.00
02/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	3243	3	3243	3	0.00
02/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	30	0	30	0	150.00
02/07/2010	R207 On 04-November-10			Bond Future	8.85	92.1219	8.8500	92.1219	0.00
02/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3231	3	3231	3	0.00
02/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3435	3	3435	3	0.00
02/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3032	3	3032	3	0.00
02/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	1032	1	1032	1	0.00
02/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	874	1	874	1	0.00

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02/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	950	1	950	1	0.00
02/07/2010	R207 On 03-February-11			Bond Future	8.91	90.1540	8.9070	90.1540	0.00
02/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1860	2	1860	2	0.00
02/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1725	2	1725	2	0.00
02/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2003	2	2003	2	0.00
02/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2613	3	2613	3	0.00
02/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2910	3	2910	3	0.00
02/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2757	3	2757	3	0.00
02/07/2010	R208 On 05-August-10			Bond Future	8.82	88.1062	8.8170	88.1062	11,317.00
02/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4127	4	4127	4	0.00
02/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	44	0	44	0	0.00
02/07/2010	R208 On 04-November-10			Bond Future	8.89	86.1720	8.8860	86.1720	0.00
02/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3230	3	3230	3	0.00
02/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3027	3	3027	3	0.00
02/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3438	3	3438	3	0.00
02/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	978	1	978	1	0.00
02/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1153	1	1153	1	0.00
02/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	1062	1	1062	1	0.00
02/07/2010	R208 On 03-February-11			Bond Future	8.94	87.7420	8.9410	87.7420	0.00
02/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1812	2	1812	2	0.00
02/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	1954	2	1954	2	0.00
02/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1677	2	1677	2	0.00
02/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	3126	3	3126	3	0.00
02/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2798	3	2798	3	0.00
02/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2958	3	2958	3	0.00
02/07/2010	R209 On 05-August-10			Bond Future	8.89	75.3644	8.8890	75.3644	2,417.00
02/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	679	1	679	1	0.00
02/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1783	2	1783	2	0.00
02/07/2010	R209 On 04-November-10			Bond Future	8.94	73.4727	8.9370	73.4727	0.00
02/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2668	2	2668	2	0.00
02/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2885	3	2885	3	0.00
02/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2459	2	2459	2	0.00
02/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2358	3	2358	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
02/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	2015	2	2015	2	0.00
02/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2181	2	2181	2	0.00
02/07/2010	R209 On 03-February-11			Bond Future	8.97	74.8067	8.9740	74.8067	0.00
02/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3332	3	3332	3	0.00
02/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3544	3	3544	3	0.00
02/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3125	3	3125	3	0.00
02/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3310	4	3310	4	0.00
02/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2962	3	2962	3	0.00
02/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3132	3	3132	3	0.00
02/07/2010	TRT1 On 05-August-10			Index Future	317.56	316.6710	317.5610	316.6710	100.00
02/07/2010	TRT1 On 04-November-10			Index Future	322.84	321.9380	322.8430	321.9380	0.00