



Derivatives Monthly Statistics Report

For December 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	AL7T On 03-February-11			Index Future	372.44	369.8760	372.4350	369.8760	30.00
01/12/2010	ALBI On 03-February-11			Index Future	343.53	341.5270	343.5270	341.5270	1,132.00
01/12/2010	ALBI On 05-May-11			Index Future	348.55	346.5150	348.5450	346.5150	2.00
01/12/2010	CRD1 On 03-February-11			Index Future	152.66	152.1710	152.6640	152.1710	2.00
01/12/2010	CRD1 On 05-May-11			Index Future	154.74	154.2370	154.7380	154.2370	0.00
01/12/2010	GOVI On 03-February-11			GOVI	344.38	342.4090	344.3770	342.4090	209.00
01/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	13770	0	13770	0	0.00
01/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	13670	0	13670	0	0.00
01/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	13870	0	13870	0	0.00
01/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	1	0	1	0.00
01/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	1	0	1	0.00
01/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	1	0	1	0.00
01/12/2010	GOVI On 05-May-11			GOVI	349.41	347.4100	349.4080	347.4100	0.00
01/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	4080	0	4080	0	0.00
01/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	4180	0	4180	0	0.00
01/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	3980	0	3980	0	0.00
01/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	2	0	2	0.00
01/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	2	0	2	0.00
01/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	2	0	2	0.00
01/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2010	IGOV On 03-February-11			Index Future	148.58	148.7560	148.5810	148.7560	0.00
01/12/2010	IGOV On 05-May-11			Index Future	150.75	150.9280	150.7520	150.9280	0.00
01/12/2010	IGOV On 04-August-11			Index Future	152.93	153.1050	152.9260	153.1050	0.00

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01/12/2010	ILBI On 03-February-11			Index Future	402.43	402.8280	402.4270	402.8280	370.00
01/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.55	94.4600	5.5520	94.4600	7,600.00
01/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4750	5.5290	94.4750	5,000.00
01/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.52	94.4640	5.5200	94.4640	2,500.00
01/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.52	94.4490	5.5210	94.4490	5,500.00
01/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.52	94.4490	5.5210	94.4490	0.00
01/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.53	94.4420	5.5270	94.4420	0.00
01/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.55	94.4220	5.5460	94.4220	4,500.00
01/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.2140	5.7590	94.2140	13,900.00
01/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.98	93.9900	5.9770	93.9900	5,200.00
01/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.24	93.7270	6.2420	93.7270	0.00
01/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.50	93.4540	6.4950	93.4540	100.00
01/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.72	93.2120	6.7240	93.2120	40,100.00
01/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2010	OTH1 On 03-February-11			Index Future	338.57	336.4040	338.5740	336.4040	3.00
01/12/2010	OTH1 On 05-May-11			Index Future	343.52	341.3170	343.5200	341.3170	0.00
01/12/2010	R157 On 03-February-11			Bond Future	7.42	128.2031	7.4240	128.2031	7,186.00
01/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2299	2	2299	2	0.00
01/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2477	2	2477	2	0.00
01/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2126	2	2126	2	0.00
01/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	277	0	277	0	0.00
01/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	199	0	199	0	0.00
01/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	236	0	236	0	0.00
01/12/2010	R157 On 05-May-11			Bond Future	7.54	123.2660	7.5360	123.2660	705.00
01/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1926	2	1926	2	0.00

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01/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	2054	2	2054	2	0.00
01/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1803	2	1803	2	0.00
01/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1684	1	1684	1	0.00
01/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1213	1	1213	1	0.00
01/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1127	1	1127	1	0.00
01/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	968	1	968	1	0.00
01/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1045	1	1045	1	0.00
01/12/2010	R157 On 04-August-11			Bond Future	7.67	125.0626	7.6660	125.0626	0.00
01/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1391	1	1391	1	0.00
01/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1302	1	1302	1	0.00
01/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1483	1	1483	1	0.00
01/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1935	2	1935	2	0.00
01/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2146	2	2146	2	0.00
01/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2039	2	2039	2	0.00
01/12/2010	R186 On 03-February-11			Bond Future	8.40	118.7859	8.4010	118.7859	23,685.00
01/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6182	6	6182	6	0.00
01/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6568	6	6568	6	0.00
01/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5802	5	5802	5	0.00
01/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	320	0	320	0	3,000.00
01/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	588	1	588	1	0.00
01/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6971	8	6971	8	0.00
01/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	440	1	440	1	0.00
01/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	510	1	510	1	0.00
01/12/2010	R186 On 05-May-11			Bond Future	8.48	120.5222	8.4770	120.5222	0.00
01/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	5106	5	5106	5	0.00
01/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5399	5	5399	5	0.00
01/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4819	4	4819	4	0.00
01/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1695	1	1695	1	5,500.00
01/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2698	3	2698	3	0.00
01/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6428	7	6428	7	0.00
01/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2345	3	2345	3	0.00
01/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2517	3	2517	3	0.00
01/12/2010	R186 On 04-August-11			Bond Future	8.56	116.9862	8.5590	116.9862	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
01/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3277	3	3277	3	0.00
01/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3483	3	3483	3	0.00
01/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	3077	3	3077	3	0.00
01/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6546	7	6546	7	0.00
01/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5971	6	5971	6	0.00
01/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6254	7	6254	7	0.00
01/12/2010	R201 On 03-February-11			Bond Future	7.14	106.0661	7.1420	106.0661	489.00
01/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2933	3	2933	3	0.00
01/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2775	2	2775	2	0.00
01/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	3092	3	3092	3	0.00
01/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	28	0	28	0	0.00
01/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	43	0	43	0	0.00
01/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	34	0	34	0	0.00
01/12/2010	R201 On 05-May-11			Bond Future	7.24	107.6173	7.2440	107.6173	0.00
01/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	2060	2	2060	2	0.00
01/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1944	2	1944	2	0.00
01/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2179	2	2179	2	0.00
01/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	406	1	406	1	0.00
01/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	487	1	487	1	0.00
01/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	444	1	444	1	0.00
01/12/2010	R201 On 04-August-11			Bond Future	7.37	104.7756	7.3680	104.7756	0.00
01/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	1080	1	1080	1	0.00
01/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	1009	1	1009	1	0.00
01/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1154	1	1154	1	0.00
01/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1359	2	1359	2	0.00
01/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1516	2	1516	2	0.00
01/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1436	2	1436	2	0.00
01/12/2010	R202 On 03-February-11			Bond Future	0.42	167.4249	0.4170	167.4249	3,240.00
01/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59435	60	59435	60	0.00
01/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60282	61	60282	61	0.00
01/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58579	59	58579	59	0.00
01/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00

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01/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 05-May-11			Bond Future	0.34	169.8759	0.3390	169.8759	6,500.00
01/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42361	43	42361	43	0.00
01/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41323	42	41323	42	0.00
01/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43389	44	43389	44	0.00
01/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R203 On 03-February-11			Bond Future	8.08	103.5502	8.0750	103.5502	1,407.00
01/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2503	2	2503	2	0.00
01/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2698	2	2698	2	0.00
01/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	934	1	934	1	1,000.00
01/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2314	2	2314	2	0.00
01/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	436	1	436	1	0.00
01/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1315	2	1315	2	0.00
01/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	327	0	327	0	0.00
01/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	378	1	378	1	0.00
01/12/2010	R203 On 05-May-11			Bond Future	8.18	100.9027	8.1840	100.9027	0.00
01/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1982	2	1982	2	0.00
01/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2116	2	2116	2	0.00
01/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1851	2	1851	2	0.00
01/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1773	2	1773	2	0.00
01/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1551	2	1551	2	0.00
01/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1660	2	1660	2	0.00
01/12/2010	R203 On 04-August-11			Bond Future	8.31	102.3711	8.3070	102.3711	0.00
01/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1563	1	1563	1	0.00
01/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1665	1	1665	1	0.00
01/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1465	1	1465	1	0.00
01/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3162	4	3162	4	0.00
01/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2883	3	2883	3	0.00
01/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	3020	3	3020	3	0.00
01/12/2010	R204 On 03-February-11			Bond Future	8.20	99.2180	8.1970	99.2180	1,926.00
01/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2309	2	2309	2	0.00

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01/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2509	2	2509	2	0.00
01/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2115	2	2115	2	0.00
01/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	692	1	692	1	0.00
01/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	531	1	531	1	0.00
01/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	608	1	608	1	0.00
01/12/2010	R204 On 05-May-11			Bond Future	8.30	100.6703	8.2990	100.6703	0.00
01/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2692	2	2692	2	0.00
01/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2533	2	2533	2	0.00
01/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2857	2	2857	2	0.00
01/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1487	2	1487	2	0.00
01/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1706	2	1706	2	0.00
01/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1593	2	1593	2	0.00
01/12/2010	R204 On 04-August-11			Bond Future	8.41	98.1004	8.4130	98.1004	0.00
01/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1602	1	1602	1	0.00
01/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1499	1	1499	1	0.00
01/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1710	1	1710	1	0.00
01/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3670	4	3670	4	0.00
01/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	4008	5	4008	5	0.00
01/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3836	4	3836	4	0.00
01/12/2010	R206 On 03-February-11			Bond Future	6.78	102.0222	6.7830	102.0222	0.00
01/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3169	3	3169	3	0.00
01/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	3043	3	3043	3	0.00
01/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3295	3	3295	3	0.00
01/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	3	0	3	0	0.00
01/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	6	0	6	0	0.00
01/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
01/12/2010	R206 On 05-May-11			Bond Future	6.88	103.5131	6.8800	103.5131	0.00
01/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1775	2	1775	2	0.00
01/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1869	2	1869	2	0.00
01/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1683	1	1683	1	0.00
01/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	306	0	306	0	0.00
01/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	253	0	253	0	0.00
01/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	278	0	278	0	0.00

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01/12/2010	R206 On 04-August-11			Bond Future	7.01	101.2547	7.0050	101.2547	0.00
01/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	910	1	910	1	0.00
01/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	967	1	967	1	0.00
01/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	853	1	853	1	0.00
01/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	975	1	975	1	0.00
01/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	867	1	867	1	0.00
01/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	921	1	921	1	0.00
01/12/2010	R207 On 03-February-11			Bond Future	8.24	93.4758	8.2410	93.4758	1,400.00
01/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3357	3	3357	3	0.00
01/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3593	3	3593	3	0.00
01/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3127	3	3127	3	0.00
01/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	429	1	429	1	0.00
01/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	320	0	320	0	0.00
01/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	371	1	371	1	0.00
01/12/2010	R207 On 05-May-11			Bond Future	8.34	94.8393	8.3360	94.8393	0.00
01/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2735	2	2735	2	0.00
01/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2570	2	2570	2	0.00
01/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2905	2	2905	2	0.00
01/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1667	2	1667	2	0.00
01/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1908	2	1908	2	0.00
01/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1784	2	1784	2	0.00
01/12/2010	R207 On 04-August-11			Bond Future	8.44	92.5865	8.4410	92.5865	0.00
01/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2239	2	2239	2	0.00
01/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2110	2	2110	2	0.00
01/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2372	2	2372	2	0.00
01/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3177	4	3177	4	0.00
01/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3491	4	3491	4	0.00
01/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3331	4	3331	4	0.00
01/12/2010	R208 On 03-February-11			Bond Future	8.30	91.3440	8.2980	91.3440	5,598.00
01/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3263	3	3263	3	0.00
01/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3029	3	3029	3	0.00
01/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3502	3	3502	3	0.00
01/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	409	1	409	1	0.00

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01/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	541	1	541	1	0.00
01/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	472	1	472	1	0.00
01/12/2010	R208 On 05-May-11			Bond Future	8.38	89.2788	8.3840	89.2788	0.00
01/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2700	2	2700	2	0.00
01/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2874	3	2874	3	0.00
01/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2532	2	2532	2	0.00
01/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2126	2	2126	2	0.00
01/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1858	2	1858	2	0.00
01/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1989	2	1989	2	0.00
01/12/2010	R208 On 04-August-11			Bond Future	8.48	90.5815	8.4770	90.5815	0.00
01/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2265	2	2265	2	0.00
01/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2404	2	2404	2	0.00
01/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2131	2	2131	2	0.00
01/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3819	4	3819	4	0.00
01/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3478	4	3478	4	0.00
01/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3645	4	3645	4	0.00
01/12/2010	R209 On 03-February-11			Bond Future	8.43	78.8802	8.4300	78.8802	23,690.00
01/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5114	5	5114	5	0.00
01/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5429	5	5429	5	0.00
01/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4802	4	4802	4	0.00
01/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	588	1	588	1	0.00
01/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	448	1	448	1	0.00
01/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	515	1	515	1	0.00
01/12/2010	R209 On 05-May-11			Bond Future	8.49	76.8874	8.4870	76.8874	0.00
01/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3271	3	3271	3	0.00
01/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3489	3	3489	3	0.00
01/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3059	3	3059	3	0.00
01/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3370	4	3370	4	0.00
01/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2964	3	2964	3	0.00
01/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3162	4	3162	4	0.00
01/12/2010	R209 On 04-August-11			Bond Future	8.55	78.0040	8.5480	78.0040	0.00
01/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3860	3	3860	3	0.00
01/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4070	4	4070	4	0.00

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01/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3656	3	3656	3	0.00
01/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12044	11	12044	11	0.00
01/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	751	1	751	1	0.00
01/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4474	5	4474	5	0.00
01/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	4053	4	4053	4	0.00
01/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4259	5	4259	5	0.00
01/12/2010	R211 On 03-February-11			Bond Future	1.77	104.1960	1.7710	104.1960	589.00
01/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4118	4	4118	4	0.00
01/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4394	4	4394	4	0.00
01/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3842	4	3842	4	0.00
01/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	1	0	1	0	0.00
01/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R212 On 03-February-11			Bond Future	2.46	102.8939	2.4560	102.8939	1,868.00
01/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	5138	5	5138	5	0.00
01/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5595	6	5595	6	0.00
01/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4678	5	4678	5	0.00
01/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11			Bond Future	8.46	88.4098	8.4550	88.4098	0.00
01/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3575	4	3575	4	0.00
01/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4492	5	4492	5	0.00
01/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4032	5	4032	5	0.00
01/12/2010	R213 On 05-May-11			Bond Future	8.52	86.1634	8.5180	86.1634	0.00
01/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5009	6	5009	6	0.00
01/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4096	5	4096	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4551	5	4551	5	0.00
01/12/2010	R213 On 04-August-11			Bond Future	8.59	87.4200	8.5850	87.4200	0.00
01/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4639	5	4639	5	0.00
01/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5547	6	5547	6	0.00
01/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5091	6	5091	6	0.00
01/12/2010	TRT1 On 03-February-11			Index Future	340.15	338.2040	340.1490	338.2040	100.00
01/12/2010	TRT1 On 05-May-11			Index Future	344.77	342.7950	344.7680	342.7950	0.00