



Derivatives Monthly Statistics Report

For June 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	AL7T On 05-August-10			Index Future	346.77	346.3450	346.7740	346.3450	58.00
01/06/2010	ALBI On 05-August-10			Index Future	319.14	318.9070	319.1400	318.9070	1,460.00
01/06/2010	ALBI On 04-November-10			Index Future	324.45	324.2470	324.4460	324.2470	0.00
01/06/2010	CRD1 On 05-August-10			Index Future	140.64	140.5520	140.6410	140.5520	2.00
01/06/2010	CRD1 On 04-November-10			Index Future	142.98	142.9050	142.9790	142.9050	0.00
01/06/2010	GOVI On 05-August-10			GOVI	320.45	320.2200	320.4540	320.2200	325.00
01/06/2010	GOVI On 05-August-10	315.60	Call	GOVI	64626	6	64626	6	0.00
01/06/2010	GOVI On 05-August-10	315.60	Put	GOVI	16086	2	16086	2	0.00
01/06/2010	GOVI On 04-November-10			GOVI	325.78	325.5810	325.7820	325.5810	0.00
01/06/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
01/06/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
01/06/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
01/06/2010	GOVI On 04-November-10	328.99	Put	GOVI	32080	3	32080	3	0.00
01/06/2010	GOVI On 04-November-10	329.01	Put	GOVI	32280	3	32280	3	0.00
01/06/2010	GOVI On 04-November-10	329.00	Put	GOVI	32180	3	32180	3	0.00
01/06/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2010	ILBI On 05-August-10			Index Future	379.17	379.0770	379.1710	379.0770	501.00
01/06/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
01/06/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/06/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/06/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/06/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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01/06/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/06/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.60	93.4050	6.5950	93.4050	0.00
01/06/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.55	93.4650	6.5470	93.4650	1,000.00
01/06/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.49	93.5050	6.4940	93.5050	1,000.00
01/06/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5050	6.4710	93.5050	1,000.00
01/06/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.47	93.5050	6.4710	93.5050	0.00
01/06/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.47	93.5150	6.4720	93.5150	0.00
01/06/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.47	93.5250	6.4720	93.5250	0.00
01/06/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.63	93.3550	6.6300	93.3550	5,500.00
01/06/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.87	93.1150	6.8710	93.1150	4,600.00
01/06/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.25	92.7450	7.2450	92.7450	3,500.00
01/06/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.57	92.4350	7.5680	92.4350	5,000.00
01/06/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.79	92.2250	7.7880	92.2250	0.00
01/06/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
01/06/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/06/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

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01/06/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2010	OTH1 On 05-August-10			Index Future	311.59	311.3640	311.5930	311.3640	3.00
01/06/2010	OTH1 On 04-November-10			Index Future	316.77	316.5780	316.7730	316.5780	0.00
01/06/2010	R157 On 05-August-10			Bond Future	8.08	127.6275	8.0810	127.6275	5,757.00
01/06/2010	R157 On 05-August-10	8.75	Call	Bond Future	3190	3	3190	3	0.00
01/06/2010	R157 On 05-August-10	8.50	Call	Bond Future	2206	2	2206	2	0.00
01/06/2010	R157 On 05-August-10	9.00	Call	Bond Future	4244	4	4244	4	0.00
01/06/2010	R157 On 05-August-10	8.25	Call	Bond Future	1358	1	1358	1	500.00
01/06/2010	R157 On 05-August-10	9.00	Put	Bond Future	43	0	43	0	0.00
01/06/2010	R157 On 05-August-10	8.25	Put	Bond Future	571	1	571	1	0.00
01/06/2010	R157 On 05-August-10	8.50	Put	Bond Future	267	0	267	0	2,500.00
01/06/2010	R157 On 05-August-10	8.75	Put	Bond Future	113	0	113	0	0.00
01/06/2010	R157 On 04-November-10			Bond Future	8.17	122.9452	8.1680	122.9452	0.00
01/06/2010	R157 On 04-November-10	8.50	Call	Bond Future	2286	2	2286	2	0.00
01/06/2010	R157 On 04-November-10	8.45	Call	Bond Future	2137	2	2137	2	0.00
01/06/2010	R157 On 04-November-10	8.55	Call	Bond Future	2438	2	2438	2	0.00
01/06/2010	R157 On 04-November-10	8.55	Put	Bond Future	753	1	753	1	0.00
01/06/2010	R157 On 04-November-10	8.45	Put	Bond Future	890	1	890	1	0.00
01/06/2010	R157 On 04-November-10	8.50	Put	Bond Future	820	1	820	1	0.00
01/06/2010	R157 On 03-February-11			Bond Future	8.23	125.2001	8.2280	125.2001	0.00
01/06/2010	R157 On 03-February-11	7.90	Call	Bond Future	1030	1	1030	1	0.00
01/06/2010	R157 On 03-February-11	7.85	Call	Bond Future	946	1	946	1	0.00
01/06/2010	R157 On 03-February-11	7.95	Call	Bond Future	1119	1	1119	1	0.00
01/06/2010	R157 On 03-February-11	7.95	Put	Bond Future	2301	2	2301	2	0.00
01/06/2010	R157 On 03-February-11	7.85	Put	Bond Future	2557	3	2557	3	0.00
01/06/2010	R157 On 03-February-11	7.90	Put	Bond Future	2426	2	2426	2	0.00
01/06/2010	R186 On 05-August-10			Bond Future	8.99	114.2611	8.9890	114.2611	20,528.00
01/06/2010	R186 On 05-August-10	9.25	Call	Bond Future	3421	3	3421	3	0.00
01/06/2010	R186 On 05-August-10	8.75	Call	Bond Future	1020	1	1020	1	1,300.00
01/06/2010	R186 On 05-August-10	9.75	Call	Bond Future	6987	7	6987	7	0.00
01/06/2010	R186 On 05-August-10	10.00	Call	Bond Future	8938	9	8938	9	0.00

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01/06/2010	R186 On 05-August-10	10.00	Put	Bond Future	101	0	101	0	3,000.00
01/06/2010	R186 On 05-August-10	9.75	Put	Bond Future	236	0	236	0	1,300.00
01/06/2010	R186 On 05-August-10	8.75	Put	Bond Future	3273	3	3273	3	0.00
01/06/2010	R186 On 05-August-10	9.25	Put	Bond Future	1035	1	1035	1	0.00
01/06/2010	R186 On 04-November-10			Bond Future	9.05	116.1800	9.0540	116.1800	0.00
01/06/2010	R186 On 04-November-10	9.25	Call	Bond Future	4358	4	4358	4	0.00
01/06/2010	R186 On 04-November-10	9.30	Call	Bond Future	4627	5	4627	5	0.00
01/06/2010	R186 On 04-November-10	8.75	Call	Bond Future	2071	2	2071	2	9,800.00
01/06/2010	R186 On 04-November-10	9.20	Call	Bond Future	4092	4	4092	4	0.00
01/06/2010	R186 On 04-November-10	9.20	Put	Bond Future	2768	3	2768	3	0.00
01/06/2010	R186 On 04-November-10	8.75	Put	Bond Future	4903	5	4903	5	0.00
01/06/2010	R186 On 04-November-10	9.30	Put	Bond Future	2410	2	2410	2	0.00
01/06/2010	R186 On 04-November-10	9.25	Put	Bond Future	2587	3	2587	3	0.00
01/06/2010	R186 On 03-February-11			Bond Future	9.10	113.0171	9.1040	113.0171	0.00
01/06/2010	R186 On 03-February-11	9.00	Call	Bond Future	3640	4	3640	4	0.00
01/06/2010	R186 On 03-February-11	9.05	Call	Bond Future	3869	4	3869	4	0.00
01/06/2010	R186 On 03-February-11	8.95	Call	Bond Future	3419	3	3419	3	0.00
01/06/2010	R186 On 03-February-11	8.95	Put	Bond Future	4821	5	4821	5	0.00
01/06/2010	R186 On 03-February-11	9.05	Put	Bond Future	4358	4	4358	4	0.00
01/06/2010	R186 On 03-February-11	9.00	Put	Bond Future	4584	5	4584	5	0.00
01/06/2010	R201 On 05-August-10			Bond Future	8.02	103.7634	8.0230	103.7634	1,174.00
01/06/2010	R201 On 05-August-10	9.00	Call	Bond Future	3537	3	3537	3	0.00
01/06/2010	R201 On 05-August-10	9.00	Put	Bond Future	18	0	18	0	0.00
01/06/2010	R201 On 04-November-10			Bond Future	8.11	105.4979	8.1090	105.4979	0.00
01/06/2010	R201 On 04-November-10	8.50	Call	Bond Future	1957	2	1957	2	0.00
01/06/2010	R201 On 04-November-10	8.55	Call	Bond Future	2080	2	2080	2	0.00
01/06/2010	R201 On 04-November-10	8.45	Call	Bond Future	1837	2	1837	2	0.00
01/06/2010	R201 On 04-November-10	8.45	Put	Bond Future	656	1	656	1	0.00
01/06/2010	R201 On 04-November-10	8.55	Put	Bond Future	556	1	556	1	0.00
01/06/2010	R201 On 04-November-10	8.50	Put	Bond Future	604	1	604	1	0.00
01/06/2010	R201 On 03-February-11			Bond Future	8.17	103.0142	8.1660	103.0142	0.00
01/06/2010	R201 On 03-February-11	8.00	Call	Bond Future	1016	1	1016	1	0.00
01/06/2010	R201 On 03-February-11	7.95	Call	Bond Future	940	1	940	1	0.00

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01/06/2010	R201 On 03-February-11	8.05	Call	Bond Future	1096	1	1096	1	0.00
01/06/2010	R201 On 03-February-11	8.05	Put	Bond Future	1480	2	1480	2	0.00
01/06/2010	R201 On 03-February-11	7.95	Put	Bond Future	1656	2	1656	2	0.00
01/06/2010	R201 On 03-February-11	8.00	Put	Bond Future	1565	2	1565	2	0.00
01/06/2010	R203 On 05-August-10			Bond Future	8.66	101.0633	8.6640	101.0633	3,767.00
01/06/2010	R203 On 05-August-10	9.25	Call	Bond Future	3155	3	3155	3	0.00
01/06/2010	R203 On 05-August-10	9.25	Put	Bond Future	195	0	195	0	0.00
01/06/2010	R203 On 04-November-10			Bond Future	8.75	98.5896	8.7530	98.5896	0.00
01/06/2010	R203 On 04-November-10	9.25	Call	Bond Future	3269	3	3269	3	0.00
01/06/2010	R203 On 04-November-10	9.20	Call	Bond Future	3094	3	3094	3	0.00
01/06/2010	R203 On 04-November-10	9.30	Call	Bond Future	3447	3	3447	3	0.00
01/06/2010	R203 On 04-November-10	9.30	Put	Bond Future	764	1	764	1	0.00
01/06/2010	R203 On 04-November-10	9.20	Put	Bond Future	895	1	895	1	0.00
01/06/2010	R203 On 04-November-10	9.25	Put	Bond Future	828	1	828	1	0.00
01/06/2010	R203 On 03-February-11			Bond Future	8.82	100.4064	8.8240	100.4064	0.00
01/06/2010	R203 On 03-February-11	8.50	Call	Bond Future	1381	1	1381	1	0.00
01/06/2010	R203 On 03-February-11	8.55	Call	Bond Future	1487	1	1487	1	0.00
01/06/2010	R203 On 03-February-11	8.45	Call	Bond Future	1280	1	1280	1	0.00
01/06/2010	R203 On 03-February-11	8.45	Put	Bond Future	3110	3	3110	3	0.00
01/06/2010	R203 On 03-February-11	8.55	Put	Bond Future	2823	3	2823	3	0.00
01/06/2010	R203 On 03-February-11	8.50	Put	Bond Future	2964	3	2964	3	0.00
01/06/2010	R204 On 05-August-10			Bond Future	8.72	96.7775	8.7190	96.7775	2,664.00
01/06/2010	R204 On 05-August-10	9.25	Call	Bond Future	3234	3	3234	3	0.00
01/06/2010	R204 On 05-August-10	8.70	Call	Bond Future	1115	1	1115	1	0.00
01/06/2010	R204 On 05-August-10	8.70	Put	Bond Future	1223	1	1223	1	650.00
01/06/2010	R204 On 05-August-10	9.25	Put	Bond Future	271	0	271	0	780.00
01/06/2010	R204 On 04-November-10			Bond Future	8.80	98.3957	8.7990	98.3957	0.00
01/06/2010	R204 On 04-November-10	9.25	Call	Bond Future	3414	3	3414	3	0.00
01/06/2010	R204 On 04-November-10	9.30	Call	Bond Future	3609	4	3609	4	0.00
01/06/2010	R204 On 04-November-10	9.20	Call	Bond Future	3228	3	3228	3	0.00
01/06/2010	R204 On 04-November-10	9.20	Put	Bond Future	1036	1	1036	1	0.00
01/06/2010	R204 On 04-November-10	9.30	Put	Bond Future	880	1	880	1	0.00
01/06/2010	R204 On 04-November-10	9.25	Put	Bond Future	953	1	953	1	0.00

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01/06/2010	R204 On 03-February-11			Bond Future	8.86	96.1697	8.8600	96.1697	0.00
01/06/2010	R204 On 03-February-11	8.50	Call	Bond Future	1472	1	1472	1	0.00
01/06/2010	R204 On 03-February-11	8.45	Call	Bond Future	1364	1	1364	1	0.00
01/06/2010	R204 On 03-February-11	8.55	Call	Bond Future	1586	2	1586	2	0.00
01/06/2010	R204 On 03-February-11	8.55	Put	Bond Future	3282	3	3282	3	0.00
01/06/2010	R204 On 03-February-11	8.45	Put	Bond Future	3615	4	3615	4	0.00
01/06/2010	R204 On 03-February-11	8.50	Put	Bond Future	3445	4	3445	4	0.00
01/06/2010	R206 On 05-August-10			Bond Future	7.99	99.0563	7.9850	99.0563	0.00
01/06/2010	R206 On 05-August-10	9.00	Call	Bond Future	2927	3	2927	3	0.00
01/06/2010	R206 On 05-August-10	9.00	Put	Bond Future	15	0	15	0	0.00
01/06/2010	R206 On 04-November-10			Bond Future	8.08	100.7134	8.0830	100.7134	0.00
01/06/2010	R206 On 04-November-10	8.50	Call	Bond Future	1575	2	1575	2	0.00
01/06/2010	R206 On 04-November-10	8.45	Call	Bond Future	1479	1	1479	1	0.00
01/06/2010	R206 On 04-November-10	8.55	Call	Bond Future	1674	2	1674	2	0.00
01/06/2010	R206 On 04-November-10	8.55	Put	Bond Future	408	0	408	0	0.00
01/06/2010	R206 On 04-November-10	8.45	Put	Bond Future	483	1	483	1	0.00
01/06/2010	R206 On 04-November-10	8.50	Put	Bond Future	444	0	444	0	0.00
01/06/2010	R206 On 03-February-11			Bond Future	8.15	98.7920	8.1490	98.7920	0.00
01/06/2010	R206 On 03-February-11	8.00	Call	Bond Future	813	1	813	1	0.00
01/06/2010	R206 On 03-February-11	8.05	Call	Bond Future	873	1	873	1	0.00
01/06/2010	R206 On 03-February-11	7.95	Call	Bond Future	756	1	756	1	0.00
01/06/2010	R206 On 03-February-11	7.95	Put	Bond Future	1263	1	1263	1	0.00
01/06/2010	R206 On 03-February-11	8.05	Put	Bond Future	1125	1	1125	1	0.00
01/06/2010	R206 On 03-February-11	8.00	Put	Bond Future	1192	1	1192	1	0.00
01/06/2010	R207 On 05-August-10			Bond Future	8.76	90.8720	8.7560	90.8720	3,941.00
01/06/2010	R207 On 05-August-10	9.50	Call	Bond Future	4406	4	4406	4	0.00
01/06/2010	R207 On 05-August-10	8.25	Call	Bond Future	210	0	210	0	250.00
01/06/2010	R207 On 05-August-10	9.25	Call	Bond Future	3167	3	3167	3	0.00
01/06/2010	R207 On 05-August-10	9.25	Put	Bond Future	296	0	296	0	100.00
01/06/2010	R207 On 05-August-10	8.25	Put	Bond Future	3278	3	3278	3	0.00
01/06/2010	R207 On 05-August-10	9.50	Put	Bond Future	127	0	127	0	150.00
01/06/2010	R207 On 04-November-10			Bond Future	8.83	92.3939	8.8270	92.3939	0.00
01/06/2010	R207 On 04-November-10	9.25	Call	Bond Future	3498	3	3498	3	0.00

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01/06/2010	R207 On 04-November-10	9.30	Call	Bond Future	3698	4	3698	4	0.00
01/06/2010	R207 On 04-November-10	9.20	Call	Bond Future	3303	3	3303	3	0.00
01/06/2010	R207 On 04-November-10	9.20	Put	Bond Future	1170	1	1170	1	0.00
01/06/2010	R207 On 04-November-10	9.30	Put	Bond Future	1004	1	1004	1	0.00
01/06/2010	R207 On 04-November-10	9.25	Put	Bond Future	1084	1	1084	1	0.00
01/06/2010	R207 On 03-February-11			Bond Future	8.88	90.4486	8.8820	90.4486	0.00
01/06/2010	R207 On 03-February-11	8.75	Call	Bond Future	2102	2	2102	2	0.00
01/06/2010	R207 On 03-February-11	8.70	Call	Bond Future	1965	2	1965	2	0.00
01/06/2010	R207 On 03-February-11	8.80	Call	Bond Future	2245	2	2245	2	0.00
01/06/2010	R207 On 03-February-11	8.80	Put	Bond Future	2713	3	2713	3	0.00
01/06/2010	R207 On 03-February-11	8.70	Put	Bond Future	3008	3	3008	3	0.00
01/06/2010	R207 On 03-February-11	8.75	Put	Bond Future	2857	3	2857	3	0.00
01/06/2010	R208 On 05-August-10			Bond Future	8.81	88.2662	8.8120	88.2662	9,147.00
01/06/2010	R208 On 05-August-10	9.50	Call	Bond Future	4275	4	4275	4	0.00
01/06/2010	R208 On 05-August-10	9.50	Put	Bond Future	162	0	162	0	0.00
01/06/2010	R208 On 04-November-10			Bond Future	8.88	86.3471	8.8810	86.3471	0.00
01/06/2010	R208 On 04-November-10	9.25	Call	Bond Future	3444	3	3444	3	0.00
01/06/2010	R208 On 04-November-10	9.20	Call	Bond Future	3247	3	3247	3	0.00
01/06/2010	R208 On 04-November-10	9.30	Call	Bond Future	3645	4	3645	4	0.00
01/06/2010	R208 On 04-November-10	9.30	Put	Bond Future	1155	1	1155	1	0.00
01/06/2010	R208 On 04-November-10	9.20	Put	Bond Future	1343	1	1343	1	0.00
01/06/2010	R208 On 04-November-10	9.25	Put	Bond Future	1246	1	1246	1	0.00
01/06/2010	R208 On 03-February-11			Bond Future	8.93	87.9378	8.9340	87.9378	0.00
01/06/2010	R208 On 03-February-11	8.75	Call	Bond Future	2101	2	2101	2	0.00
01/06/2010	R208 On 03-February-11	8.80	Call	Bond Future	2245	2	2245	2	0.00
01/06/2010	R208 On 03-February-11	8.70	Call	Bond Future	1963	2	1963	2	0.00
01/06/2010	R208 On 03-February-11	8.70	Put	Bond Future	3370	3	3370	3	0.00
01/06/2010	R208 On 03-February-11	8.80	Put	Bond Future	3047	3	3047	3	0.00
01/06/2010	R208 On 03-February-11	8.75	Put	Bond Future	3205	3	3205	3	0.00
01/06/2010	R209 On 05-August-10			Bond Future	8.90	75.6296	8.8970	75.6296	1,821.00
01/06/2010	R209 On 05-August-10	8.75	Call	Bond Future	1120	1	1120	1	0.00
01/06/2010	R209 On 05-August-10	8.75	Put	Bond Future	2286	2	2286	2	0.00
01/06/2010	R209 On 04-November-10			Bond Future	8.95	73.7431	8.9450	73.7431	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
01/06/2010	R209 On 04-November-10	9.00	Call	Bond Future	3022	3	3022	3	0.00
01/06/2010	R209 On 04-November-10	9.05	Call	Bond Future	3233	3	3233	3	0.00
01/06/2010	R209 On 04-November-10	8.95	Call	Bond Future	2817	3	2817	3	0.00
01/06/2010	R209 On 04-November-10	8.95	Put	Bond Future	2778	3	2778	3	0.00
01/06/2010	R209 On 04-November-10	9.05	Put	Bond Future	2426	2	2426	2	0.00
01/06/2010	R209 On 04-November-10	9.00	Put	Bond Future	2597	3	2597	3	0.00
01/06/2010	R209 On 03-February-11			Bond Future	8.98	75.1057	8.9810	75.1057	0.00
01/06/2010	R209 On 03-February-11	9.00	Call	Bond Future	3522	3	3522	3	0.00
01/06/2010	R209 On 03-February-11	9.05	Call	Bond Future	3730	4	3730	4	0.00
01/06/2010	R209 On 03-February-11	8.95	Call	Bond Future	3321	3	3321	3	0.00
01/06/2010	R209 On 03-February-11	8.95	Put	Bond Future	3560	4	3560	4	0.00
01/06/2010	R209 On 03-February-11	9.05	Put	Bond Future	3202	3	3202	3	0.00
01/06/2010	R209 On 03-February-11	9.00	Put	Bond Future	3376	3	3376	3	0.00
01/06/2010	TRT1 On 05-August-10			Index Future	316.59	316.3600	316.5920	316.3600	100.00
01/06/2010	TRT1 On 04-November-10			Index Future	321.86	321.6570	321.8550	321.6570	0.00