



# Derivatives Monthly Statistics Report

For August 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	AL7T On 05-August-10			Index Future	357.53	357.6710	357.5320	357.6710	38.00
02/08/2010	AL7T On 04-November-10			Index Future	363.46	363.6050	363.4620	363.6050	0.00
02/08/2010	ALBI On 05-August-10			Index Future	329.07	329.1410	329.0730	329.1410	523.00
02/08/2010	ALBI On 04-November-10			Index Future	334.55	334.6190	334.5490	334.6190	968.00
02/08/2010	ALBI On 03-February-11			Index Future	340.25	340.3420	340.2540	340.3420	0.00
02/08/2010	CRD1 On 05-August-10			Index Future	145.13	145.1000	145.1320	145.1000	2.00
02/08/2010	CRD1 On 04-November-10			Index Future	147.55	147.5150	147.5480	147.5150	0.00
02/08/2010	CRD1 On 03-February-11			Index Future	150.21	150.1770	150.2100	150.1770	0.00
02/08/2010	GOVI On 05-August-10			GOVI	329.96	330.0260	329.9590	330.0260	171.00
02/08/2010	GOVI On 05-August-10	315.60	Call	GOVI	143590	14	143590	14	0.00
02/08/2010	GOVI On 05-August-10	315.60	Put	GOVI	0	0	0	0	0.00
02/08/2010	GOVI On 04-November-10			GOVI	335.45	335.5180	335.4500	335.5180	116.00
02/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	64500	7	64500	7	0.00
02/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	64400	7	64400	7	0.00
02/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	64600	7	64600	7	0.00
02/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
02/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
02/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
02/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2010	ILBI On 05-August-10			Index Future	383.18	381.9020	383.1830	381.9020	501.00
02/08/2010	ILBI On 04-November-10			Index Future	389.68	388.3700	389.6760	388.3700	0.00
02/08/2010	ILBI On 03-February-11			Index Future	409.78	408.1080	409.7790	408.1080	0.00
02/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00

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02/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.4500	6.5000	93.4500	1,000.00
02/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.6700	6.4700	93.6700	1,000.00
02/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7600	6.2200	93.7600	0.00
02/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.7800	6.2000	93.7800	0.00
02/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
02/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8100	6.2000	93.8100	0.00
02/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
02/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6700	6.3500	93.6700	4,500.00
02/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	6,000.00
02/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.70	93.2800	6.7000	93.2800	5,000.00
02/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0400	6.9500	93.0400	0.00
02/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.05	92.9400	7.0500	92.9400	0.00
02/08/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
02/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/08/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

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02/08/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2010	OTH1 On 05-August-10			Index Future	323.93	324.0110	323.9300	324.0110	3.00
02/08/2010	OTH1 On 04-November-10			Index Future	329.32	329.4030	329.3210	329.4030	0.00
02/08/2010	OTH1 On 03-February-11			Index Future	335.26	335.3490	335.2630	335.3490	0.00
02/08/2010	R157 On 05-August-10			Bond Future	7.59	130.0683	7.5930	130.0683	3,768.00
02/08/2010	R157 On 05-August-10	8.75	Call	Bond Future	5386	5	5386	5	0.00
02/08/2010	R157 On 05-August-10	8.50	Call	Bond Future	4248	4	4248	4	0.00
02/08/2010	R157 On 05-August-10	9.00	Call	Bond Future	6510	7	6510	7	0.00
02/08/2010	R157 On 05-August-10	8.25	Call	Bond Future	3096	3	3096	3	500.00
02/08/2010	R157 On 05-August-10	7.50	Call	Bond Future	44	0	44	0	500.00
02/08/2010	R157 On 05-August-10	7.50	Put	Bond Future	490	1	490	1	0.00
02/08/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
02/08/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R157 On 04-November-10			Bond Future	7.65	125.4134	7.6470	125.4134	4,176.00
02/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3970	4	3970	4	0.00
02/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4169	4	4169	4	0.00
02/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3772	4	3772	4	0.00
02/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	812	1	812	1	500.00
02/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	178	0	178	0	0.00
02/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1485	1	1485	1	0.00
02/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	137	0	137	0	0.00
02/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	157	0	157	0	0.00
02/08/2010	R157 On 03-February-11			Bond Future	7.68	127.6642	7.6790	127.6642	0.00
02/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2084	2	2084	2	0.00

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02/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1951	2	1951	2	0.00
02/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2221	2	2221	2	0.00
02/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1054	1	1054	1	0.00
02/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1213	1	1213	1	0.00
02/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1131	1	1131	1	0.00
02/08/2010	R157 On 05-May-11			Bond Future	7.68	123.2578	7.6780	123.2578	0.00
02/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1966	2	1966	2	0.00
02/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1852	2	1852	2	0.00
02/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2085	2	2085	2	0.00
02/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1585	2	1585	2	0.00
02/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1762	2	1762	2	0.00
02/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1670	2	1670	2	0.00
02/08/2010	R186 On 05-August-10			Bond Future	8.45	119.4976	8.4530	119.4976	11,371.00
02/08/2010	R186 On 05-August-10	9.25	Call	Bond Future	7533	8	7533	8	0.00
02/08/2010	R186 On 05-August-10	8.75	Call	Bond Future	2897	3	2897	3	816.00
02/08/2010	R186 On 05-August-10	9.75	Call	Bond Future	11898	12	11898	12	0.00
02/08/2010	R186 On 05-August-10	10.00	Call	Bond Future	13984	14	13984	14	0.00
02/08/2010	R186 On 05-August-10	9.00	Call	Bond Future	5249	5	5249	5	48.00
02/08/2010	R186 On 05-August-10	8.50	Call	Bond Future	733	1	733	1	144.00
02/08/2010	R186 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	48.00
02/08/2010	R186 On 05-August-10	8.50	Put	Bond Future	268	0	268	0	0.00
02/08/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
02/08/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
02/08/2010	R186 On 05-August-10	8.75	Put	Bond Future	3	0	3	0	0.00
02/08/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R186 On 04-November-10			Bond Future	8.50	121.4910	8.5010	121.4910	12,012.00
02/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7669	8	7669	8	0.00
02/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	8048	8	8048	8	0.00
02/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	7294	7	7294	7	0.00
02/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	4180	4	4180	4	10,900.00
02/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	739	1	739	1	0.00
02/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1781	2	1781	2	0.00
02/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	600	1	600	1	0.00

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02/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	666	1	666	1	0.00
02/08/2010	R186 On 03-February-11			Bond Future	8.54	118.3788	8.5370	118.3788	0.00
02/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6465	7	6465	7	0.00
02/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6789	7	6789	7	0.00
02/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	6146	6	6146	6	0.00
02/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2256	2	2256	2	0.00
02/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	1986	2	1986	2	0.00
02/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2117	2	2117	2	0.00
02/08/2010	R186 On 05-May-11			Bond Future	8.57	120.6081	8.5650	120.6081	0.00
02/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5592	6	5592	6	0.00
02/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5877	6	5877	6	0.00
02/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	5313	5	5313	5	0.00
02/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4036	4	4036	4	0.00
02/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3667	4	3667	4	0.00
02/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	3847	4	3847	4	0.00
02/08/2010	R189 On 05-August-10			Bond Future	1.43	114.7916	1.4290	114.7916	0.00
02/08/2010	R189 On 05-August-10	1.75	Call	Bond Future	886	1	886	1	0.00
02/08/2010	R189 On 05-August-10	1.70	Call	Bond Future	748	1	748	1	0.00
02/08/2010	R189 On 05-August-10	1.80	Call	Bond Future	1023	1	1023	1	0.00
02/08/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 04-November-10			Bond Future	1.54	111.7859	1.5410	111.7859	0.00
02/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	520	1	520	1	0.00
02/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	644	1	644	1	0.00
02/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	396	0	396	0	0.00
02/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 05-August-10			Bond Future	2.94	128.6795	2.9370	128.6795	0.00
02/08/2010	R197 On 05-August-10	3.05	Call	Bond Future	1431	1	1431	1	0.00
02/08/2010	R197 On 05-August-10	3.00	Call	Bond Future	801	0	801	0	0.00
02/08/2010	R197 On 05-August-10	3.10	Call	Bond Future	2059	2	2059	2	0.00

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02/08/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 05-August-10	3.00	Put	Bond Future	1	0	1	0	0.00
02/08/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 04-November-10			Bond Future	3.00	128.7940	3.0030	128.7940	0.00
02/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	583	0	583	0	0.00
02/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1199	1	1199	1	0.00
02/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	37	0	37	0	0.00
02/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R201 On 05-August-10			Bond Future	7.52	105.7275	7.5230	105.7275	486.00
02/08/2010	R201 On 05-August-10	9.00	Call	Bond Future	5379	5	5379	5	0.00
02/08/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R201 On 04-November-10			Bond Future	7.57	107.4876	7.5730	107.4876	1,364.00
02/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3340	3	3340	3	0.00
02/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3183	3	3183	3	0.00
02/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3497	4	3497	4	0.00
02/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	81	0	81	0	0.00
02/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	111	0	111	0	0.00
02/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	96	0	96	0	0.00
02/08/2010	R201 On 03-February-11			Bond Future	7.60	104.9959	7.5980	104.9959	0.00
02/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2007	2	2007	2	0.00
02/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1892	2	1892	2	0.00
02/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2125	2	2125	2	0.00
02/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	613	1	613	1	0.00
02/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	713	1	713	1	0.00
02/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	661	1	661	1	0.00
02/08/2010	R201 On 05-May-11			Bond Future	7.59	106.9880	7.5930	106.9880	0.00
02/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1651	2	1651	2	0.00
02/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1558	2	1558	2	0.00
02/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1748	2	1748	2	0.00
02/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1092	1	1092	1	0.00
02/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1218	1	1218	1	0.00

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02/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1153	1	1153	1	0.00
02/08/2010	R202 On 05-August-10			Bond Future	2.93	107.6319	2.9280	107.6319	0.00
02/08/2010	R202 On 05-August-10	3.05	Call	Bond Future	2136	0	2136	0	0.00
02/08/2010	R202 On 05-August-10	3.10	Call	Bond Future	2997	1	2997	1	0.00
02/08/2010	R202 On 05-August-10	3.00	Call	Bond Future	1267	0	1267	0	0.00
02/08/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 04-November-10			Bond Future	2.97	107.7265	2.9680	107.7265	0.00
02/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1419	0	1419	0	0.00
02/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	557	0	557	0	0.00
02/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2273	1	2273	1	0.00
02/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	1	0	1	0.00
02/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R203 On 05-August-10			Bond Future	8.09	104.2055	8.0940	104.2055	3,184.00
02/08/2010	R203 On 05-August-10	9.25	Call	Bond Future	5951	6	5951	6	0.00
02/08/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R203 On 04-November-10			Bond Future	8.16	101.7738	8.1560	101.7738	2,215.00
02/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5607	6	5607	6	0.00
02/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5830	6	5830	6	0.00
02/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	5381	5	5381	5	0.00
02/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	144	0	144	0	0.00
02/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	110	0	110	0	0.00
02/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	128	0	128	0	0.00
02/08/2010	R203 On 03-February-11			Bond Future	8.20	103.6055	8.2020	103.6055	0.00
02/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2790	3	2790	3	0.00
02/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2954	3	2954	3	0.00
02/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2630	3	2630	3	0.00
02/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1393	1	1393	1	0.00
02/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1224	1	1224	1	0.00
02/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1306	1	1306	1	0.00
02/08/2010	R203 On 05-May-11			Bond Future	8.23	101.3889	8.2300	101.3889	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
02/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2333	2	2333	2	0.00
02/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2471	3	2471	3	0.00
02/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2199	2	2199	2	0.00
02/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2345	2	2345	2	0.00
02/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2131	2	2131	2	0.00
02/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2236	2	2236	2	0.00
02/08/2010	R204 On 05-August-10			Bond Future	8.20	99.9409	8.2040	99.9409	2,664.00
02/08/2010	R204 On 05-August-10	9.25	Call	Bond Future	5953	6	5953	6	0.00
02/08/2010	R204 On 05-August-10	8.70	Call	Bond Future	2882	3	2882	3	0.00
02/08/2010	R204 On 05-August-10	8.75	Call	Bond Future	3167	3	3167	3	83.00
02/08/2010	R204 On 05-August-10	8.25	Call	Bond Future	420	1	420	1	249.00
02/08/2010	R204 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	83.00
02/08/2010	R204 On 05-August-10	8.25	Put	Bond Future	148	0	148	0	0.00
02/08/2010	R204 On 05-August-10	8.70	Put	Bond Future	0	0	0	0	650.00
02/08/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
02/08/2010	R204 On 04-November-10			Bond Future	8.26	101.6040	8.2610	101.6040	2,476.00
02/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5697	6	5697	6	0.00
02/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	5452	6	5452	6	0.00
02/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5940	6	5940	6	0.00
02/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	166	0	166	0	0.00
02/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	215	0	215	0	0.00
02/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	191	0	191	0	0.00
02/08/2010	R204 On 03-February-11			Bond Future	8.30	99.3925	8.3030	99.3925	0.00
02/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2835	3	2835	3	0.00
02/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2667	3	2667	3	0.00
02/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	3008	3	3008	3	0.00
02/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1629	2	1629	2	0.00
02/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1844	2	1844	2	0.00
02/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1733	2	1733	2	0.00
02/08/2010	R204 On 05-May-11			Bond Future	8.33	101.2672	8.3340	101.2672	0.00
02/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3099	3	3099	3	0.00
02/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2937	3	2937	3	0.00
02/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	3265	3	3265	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
02/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2088	2	2088	2	0.00
02/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2303	2	2303	2	0.00
02/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2193	2	2193	2	0.00
02/08/2010	R206 On 05-August-10			Bond Future	7.40	100.8575	7.4030	100.8575	0.00
02/08/2010	R206 On 05-August-10	9.00	Call	Bond Future	4631	5	4631	5	0.00
02/08/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R206 On 04-November-10			Bond Future	7.45	102.5359	7.4500	102.5359	0.00
02/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	2926	3	2926	3	0.00
02/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3053	3	3053	3	0.00
02/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2799	3	2799	3	0.00
02/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	54	0	54	0	0.00
02/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	39	0	39	0	0.00
02/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	47	0	47	0	0.00
02/08/2010	R206 On 03-February-11			Bond Future	7.47	100.6034	7.4670	100.6034	0.00
02/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1806	2	1806	2	0.00
02/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1901	2	1901	2	0.00
02/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1712	2	1712	2	0.00
02/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	469	0	469	0	0.00
02/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	403	0	403	0	0.00
02/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	435	0	435	0	0.00
02/08/2010	R206 On 05-May-11			Bond Future	7.45	102.5150	7.4510	102.5150	0.00
02/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1126	1	1126	1	0.00
02/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1194	1	1194	1	0.00
02/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1060	1	1060	1	0.00
02/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1062	1	1062	1	0.00
02/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	957	1	957	1	0.00
02/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1009	1	1009	1	0.00
02/08/2010	R207 On 05-August-10			Bond Future	8.28	93.9718	8.2840	93.9718	4,416.00
02/08/2010	R207 On 05-August-10	9.50	Call	Bond Future	7137	7	7137	7	0.00
02/08/2010	R207 On 05-August-10	8.25	Call	Bond Future	188	0	188	0	100.00
02/08/2010	R207 On 05-August-10	9.25	Call	Bond Future	5729	6	5729	6	0.00
02/08/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
02/08/2010	R207 On 05-August-10	8.25	Put	Bond Future	398	0	398	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
02/08/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
02/08/2010	R207 On 04-November-10			Bond Future	8.34	95.5357	8.3360	95.5357	600.00
02/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5585	6	5585	6	0.00
02/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	5335	5	5335	5	0.00
02/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5832	6	5832	6	0.00
02/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	227	0	227	0	0.00
02/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	291	0	291	0	0.00
02/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	260	0	260	0	0.00
02/08/2010	R207 On 03-February-11			Bond Future	8.38	93.6122	8.3760	93.6122	0.00
02/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3618	4	3618	4	0.00
02/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3425	4	3425	4	0.00
02/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3816	4	3816	4	0.00
02/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1347	1	1347	1	0.00
02/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1531	2	1531	2	0.00
02/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1436	1	1436	1	0.00
02/08/2010	R207 On 05-May-11			Bond Future	8.41	95.3779	8.4080	95.3779	0.00
02/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	3074	3	3074	3	0.00
02/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2909	3	2909	3	0.00
02/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	3243	3	3243	3	0.00
02/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2424	2	2424	2	0.00
02/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2666	3	2666	3	0.00
02/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2542	2	2542	2	0.00
02/08/2010	R208 On 05-August-10			Bond Future	8.38	91.1498	8.3840	91.1498	10,666.00
02/08/2010	R208 On 05-August-10	9.50	Call	Bond Future	6809	7	6809	7	0.00
02/08/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R208 On 04-November-10			Bond Future	8.44	89.2643	8.4380	89.2643	6,835.00
02/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	5261	5	5261	5	0.00
02/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5518	6	5518	6	0.00
02/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	5007	5	5007	5	0.00
02/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	364	0	364	0	0.00
02/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	289	0	289	0	0.00
02/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	324	0	324	0	0.00
02/08/2010	R208 On 03-February-11			Bond Future	8.48	90.8769	8.4790	90.8769	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
02/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3421	3	3421	3	0.00
02/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3617	4	3617	4	0.00
02/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3230	3	3230	3	0.00
02/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1873	2	1873	2	0.00
02/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1655	2	1655	2	0.00
02/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1761	2	1761	2	0.00
02/08/2010	R208 On 05-May-11			Bond Future	8.51	89.1872	8.5090	89.1872	0.00
02/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2910	3	2910	3	0.00
02/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	3078	3	3078	3	0.00
02/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2746	3	2746	3	0.00
02/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3107	3	3107	3	0.00
02/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	2829	3	2829	3	0.00
02/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	2965	3	2965	3	0.00
02/08/2010	R209 On 05-August-10			Bond Future	8.41	79.7422	8.4120	79.7422	1,281.00
02/08/2010	R209 On 05-August-10	8.75	Call	Bond Future	2800	3	2800	3	0.00
02/08/2010	R209 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
02/08/2010	R209 On 04-November-10			Bond Future	8.45	77.9257	8.4480	77.9257	2,406.00
02/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	5287	5	5287	5	0.00
02/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5590	6	5590	6	0.00
02/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4989	5	4989	5	0.00
02/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	922	1	922	1	0.00
02/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	754	1	754	1	0.00
02/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	834	1	834	1	0.00
02/08/2010	R209 On 03-February-11			Bond Future	8.48	79.3246	8.4750	79.3246	0.00
02/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5958	6	5958	6	0.00
02/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	6234	6	6234	6	0.00
02/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5685	6	5685	6	0.00
02/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1851	2	1851	2	0.00
02/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1633	2	1633	2	0.00
02/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1739	2	1739	2	0.00
02/08/2010	R209 On 05-May-11			Bond Future	8.49	77.6689	8.4940	77.6689	0.00
02/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	4058	4	4058	4	0.00
02/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4288	4	4288	4	0.00

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02/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3833	4	3833	4	0.00
02/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4203	4	4203	4	0.00
02/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3822	4	3822	4	0.00
02/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4008	4	4008	4	0.00
02/08/2010	R210 On 05-August-10			Bond Future	3.00	95.1276	2.9980	95.1276	0.00
02/08/2010	R210 On 05-August-10	3.10	Call	Bond Future	1333	1	1333	1	0.00
02/08/2010	R210 On 05-August-10	3.15	Call	Bond Future	1978	2	1978	2	0.00
02/08/2010	R210 On 05-August-10	3.05	Call	Bond Future	682	0	682	0	0.00
02/08/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 04-November-10			Bond Future	3.05	93.9230	3.0450	93.9230	0.00
02/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	709	0	709	0	0.00
02/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	65	0	65	0	0.00
02/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1347	1	1347	1	0.00
02/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 05-August-10			Bond Future	2.75	98.4616	2.7450	98.4616	0.00
02/08/2010	R211 On 05-August-10	2.75	Call	Bond Future	29	0	29	0	0.00
02/08/2010	R211 On 05-August-10	2.80	Call	Bond Future	321	0	321	0	0.00
02/08/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 05-August-10	2.70	Put	Bond Future	263	0	263	0	0.00
02/08/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10			Bond Future	2.85	98.5435	2.8480	98.5435	0.00
02/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	269	0	269	0	0.00
02/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	834	1	834	1	0.00
02/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	551	1	551	1	0.00
02/08/2010	R212 On 05-August-10			Bond Future	3.03	97.4142	3.0280	97.4142	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
02/08/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 05-August-10	3.05	Call	Bond Future	208	0	208	0	0.00
02/08/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 05-August-10	2.95	Put	Bond Future	743	1	743	1	0.00
02/08/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 05-August-10	3.00	Put	Bond Future	266	0	266	0	0.00
02/08/2010	R212 On 04-November-10			Bond Future	3.10	97.4922	3.0960	97.4922	0.00
02/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1361	1	1361	1	0.00
02/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	426	0	426	0	0.00
02/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	892	1	892	1	0.00
02/08/2010	TRT1 On 05-August-10			Index Future	326.08	326.1460	326.0810	326.1460	100.00
02/08/2010	TRT1 On 04-November-10			Index Future	331.51	331.5740	331.5080	331.5740	0.00
02/08/2010	TRT1 On 03-February-11			Index Future	337.49	337.5590	337.4900	337.5590	0.00