



Derivatives Monthly Statistics Report

For September 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	AL7T On 04-November-10			Index Future	372.57	371.8840	372.5730	371.8840	38.00
01/09/2010	ALBI On 04-November-10			Index Future	343.88	342.7900	343.8790	342.7900	1,261.00
01/09/2010	ALBI On 03-February-11			Index Future	349.70	348.6010	349.7030	348.6010	0.00
01/09/2010	CRD1 On 04-November-10			Index Future	150.54	150.3850	150.5440	150.3850	2.00
01/09/2010	CRD1 On 03-February-11			Index Future	153.24	153.0770	153.2370	153.0770	0.00
01/09/2010	GOVI On 04-November-10			GOVI	344.49	343.4830	344.4900	343.4830	159.00
01/09/2010	GOVI On 04-November-10	329.00	Call	GOVI	154900	14	154900	14	0.00
01/09/2010	GOVI On 04-November-10	328.99	Call	GOVI	155000	14	155000	14	0.00
01/09/2010	GOVI On 04-November-10	329.01	Call	GOVI	154800	14	154800	14	0.00
01/09/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
01/09/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
01/09/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
01/09/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2010	ILBI On 04-November-10			Index Future	401.26	401.5430	401.2610	401.5430	507.00
01/09/2010	ILBI On 03-February-11			Index Future	407.98	408.2690	407.9840	408.2690	0.00
01/09/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/09/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/09/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/09/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/09/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/09/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.20	93.8200	6.2030	93.8200	1,000.00
01/09/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.18	93.8540	6.1770	93.8540	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
01/09/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.11	93.8760	6.1120	93.8760	0.00
01/09/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.02	93.9850	6.0190	93.9850	0.00
01/09/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.01	94.0080	6.0050	94.0080	0.00
01/09/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.00	94.0190	5.9980	94.0190	0.00
01/09/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.00	94.0140	6.0000	94.0140	5,500.00
01/09/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.11	93.9050	6.1100	93.9050	4,500.00
01/09/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.24	93.7960	6.2390	93.7960	6,000.00
01/09/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.42	93.6130	6.4200	93.6130	5,000.00
01/09/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.66	93.3940	6.6550	93.3940	0.00
01/09/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.85	93.2300	6.8500	93.2300	0.00
01/09/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/09/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/09/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/09/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/09/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/09/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/09/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/09/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/09/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/09/2010	OTH1 On 04-November-10			Index Future	340.20	338.6750	340.2010	338.6750	3.00

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01/09/2010	OTH1 On 03-February-11			Index Future	346.29	344.7390	346.2880	344.7390	0.00
01/09/2010	R157 On 04-November-10			Bond Future	7.22	127.1860	7.2190	127.1860	5,192.00
01/09/2010	R157 On 04-November-10	8.50	Call	Bond Future	5791	6	5791	6	0.00
01/09/2010	R157 On 04-November-10	8.55	Call	Bond Future	6008	6	6008	6	0.00
01/09/2010	R157 On 04-November-10	8.45	Call	Bond Future	5573	5	5573	5	0.00
01/09/2010	R157 On 04-November-10	7.50	Call	Bond Future	1671	2	1671	2	500.00
01/09/2010	R157 On 04-November-10	8.45	Put	Bond Future	8	0	8	0	0.00
01/09/2010	R157 On 04-November-10	7.50	Put	Bond Future	372	0	372	0	0.00
01/09/2010	R157 On 04-November-10	8.55	Put	Bond Future	5	0	5	0	0.00
01/09/2010	R157 On 04-November-10	8.50	Put	Bond Future	6	0	6	0	0.00
01/09/2010	R157 On 03-February-11			Bond Future	7.23	129.4443	7.2270	129.4443	0.00
01/09/2010	R157 On 03-February-11	7.90	Call	Bond Future	3420	3	3420	3	0.00
01/09/2010	R157 On 03-February-11	7.85	Call	Bond Future	3249	3	3249	3	0.00
01/09/2010	R157 On 03-February-11	7.95	Call	Bond Future	3594	3	3594	3	0.00
01/09/2010	R157 On 03-February-11	7.95	Put	Bond Future	449	0	449	0	0.00
01/09/2010	R157 On 03-February-11	7.85	Put	Bond Future	533	1	533	1	0.00
01/09/2010	R157 On 03-February-11	7.90	Put	Bond Future	489	1	489	1	0.00
01/09/2010	R157 On 05-May-11			Bond Future	7.26	124.8049	7.2550	124.8049	0.00
01/09/2010	R157 On 05-May-11	7.75	Call	Bond Future	2941	3	2941	3	0.00
01/09/2010	R157 On 05-May-11	7.70	Call	Bond Future	2795	3	2795	3	0.00
01/09/2010	R157 On 05-May-11	7.80	Call	Bond Future	3090	3	3090	3	0.00
01/09/2010	R157 On 05-May-11	7.80	Put	Bond Future	834	1	834	1	0.00
01/09/2010	R157 On 05-May-11	7.70	Put	Bond Future	949	1	949	1	0.00
01/09/2010	R157 On 05-May-11	7.75	Put	Bond Future	890	1	890	1	0.00
01/09/2010	R186 On 04-November-10			Bond Future	7.99	125.5584	7.9930	125.5584	17,545.00
01/09/2010	R186 On 04-November-10	9.25	Call	Bond Future	12180	11	12180	11	0.00
01/09/2010	R186 On 04-November-10	9.30	Call	Bond Future	12617	12	12617	12	0.00
01/09/2010	R186 On 04-November-10	9.20	Call	Bond Future	11741	11	11741	11	0.00
01/09/2010	R186 On 04-November-10	8.75	Call	Bond Future	7792	7	7792	7	7,900.00
01/09/2010	R186 On 04-November-10	9.20	Put	Bond Future	58	0	58	0	0.00
01/09/2010	R186 On 04-November-10	8.75	Put	Bond Future	264	0	264	0	0.00
01/09/2010	R186 On 04-November-10	9.30	Put	Bond Future	41	0	41	0	0.00
01/09/2010	R186 On 04-November-10	9.25	Put	Bond Future	49	0	49	0	0.00

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01/09/2010	R186 On 03-February-11			Bond Future	8.02	122.4939	8.0160	122.4939	0.00
01/09/2010	R186 On 03-February-11	9.00	Call	Bond Future	10297	9	10297	9	0.00
01/09/2010	R186 On 03-February-11	9.05	Call	Bond Future	10692	10	10692	10	0.00
01/09/2010	R186 On 03-February-11	7.75	Call	Bond Future	2067	2	2067	2	3,000.00
01/09/2010	R186 On 03-February-11	8.95	Call	Bond Future	9904	9	9904	9	0.00
01/09/2010	R186 On 03-February-11	8.95	Put	Bond Future	820	1	820	1	0.00
01/09/2010	R186 On 03-February-11	7.75	Put	Bond Future	4849	5	4849	5	0.00
01/09/2010	R186 On 03-February-11	9.05	Put	Bond Future	695	1	695	1	0.00
01/09/2010	R186 On 03-February-11	9.00	Put	Bond Future	755	1	755	1	0.00
01/09/2010	R186 On 05-May-11			Bond Future	8.05	124.5515	8.0530	124.5515	0.00
01/09/2010	R186 On 05-May-11	8.75	Call	Bond Future	9052	8	9052	8	0.00
01/09/2010	R186 On 05-May-11	8.80	Call	Bond Future	9401	9	9401	9	0.00
01/09/2010	R186 On 05-May-11	8.70	Call	Bond Future	8707	8	8707	8	0.00
01/09/2010	R186 On 05-May-11	8.70	Put	Bond Future	2392	3	2392	3	0.00
01/09/2010	R186 On 05-May-11	8.80	Put	Bond Future	2153	2	2153	2	0.00
01/09/2010	R186 On 05-May-11	8.75	Put	Bond Future	2270	3	2270	3	0.00
01/09/2010	R189 On 04-November-10			Bond Future	1.45	111.3372	1.4500	111.3372	0.00
01/09/2010	R189 On 04-November-10	1.75	Call	Bond Future	748	0	748	0	0.00
01/09/2010	R189 On 04-November-10	1.70	Call	Bond Future	623	0	623	0	0.00
01/09/2010	R189 On 04-November-10	1.80	Call	Bond Future	872	0	872	0	0.00
01/09/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R197 On 04-November-10			Bond Future	2.60	133.9748	2.6010	133.9748	0.00
01/09/2010	R197 On 04-November-10	3.05	Call	Bond Future	5704	5	5704	5	0.00
01/09/2010	R197 On 04-November-10	3.10	Call	Bond Future	6320	6	6320	6	0.00
01/09/2010	R197 On 04-November-10	3.00	Call	Bond Future	5084	5	5084	5	0.00
01/09/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R201 On 04-November-10			Bond Future	7.07	109.1458	7.0710	109.1458	1,681.00
01/09/2010	R201 On 04-November-10	8.50	Call	Bond Future	5058	5	5058	5	0.00
01/09/2010	R201 On 04-November-10	8.55	Call	Bond Future	5229	5	5229	5	0.00

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01/09/2010	R201 On 04-November-10	8.45	Call	Bond Future	4888	5	4888	5	0.00
01/09/2010	R201 On 04-November-10	7.25	Call	Bond Future	1099	1	1099	1	140.00
01/09/2010	R201 On 04-November-10	8.00	Call	Bond Future	3363	3	3363	3	0.00
01/09/2010	R201 On 04-November-10	6.75	Call	Bond Future	259	0	259	0	420.00
01/09/2010	R201 On 04-November-10	7.50	Call	Bond Future	1779	2	1779	2	0.00
01/09/2010	R201 On 04-November-10	7.50	Put	Bond Future	229	0	229	0	140.00
01/09/2010	R201 On 04-November-10	7.25	Put	Bond Future	449	0	449	0	0.00
01/09/2010	R201 On 04-November-10	8.00	Put	Bond Future	42	0	42	0	420.00
01/09/2010	R201 On 04-November-10	6.75	Put	Bond Future	1437	2	1437	2	0.00
01/09/2010	R201 On 04-November-10	8.45	Put	Bond Future	5	0	5	0	0.00
01/09/2010	R201 On 04-November-10	8.55	Put	Bond Future	3	0	3	0	0.00
01/09/2010	R201 On 04-November-10	8.50	Put	Bond Future	3	0	3	0	0.00
01/09/2010	R201 On 03-February-11			Bond Future	7.06	106.6631	7.0640	106.6631	0.00
01/09/2010	R201 On 03-February-11	8.00	Call	Bond Future	3405	3	3405	3	0.00
01/09/2010	R201 On 03-February-11	8.05	Call	Bond Future	3546	3	3546	3	0.00
01/09/2010	R201 On 03-February-11	7.95	Call	Bond Future	3242	3	3242	3	0.00
01/09/2010	R201 On 03-February-11	7.95	Put	Bond Future	241	0	241	0	0.00
01/09/2010	R201 On 03-February-11	8.05	Put	Bond Future	213	0	213	0	0.00
01/09/2010	R201 On 03-February-11	8.00	Put	Bond Future	238	0	238	0	0.00
01/09/2010	R201 On 05-May-11			Bond Future	7.08	108.4648	7.0830	108.4648	0.00
01/09/2010	R201 On 05-May-11	7.75	Call	Bond Future	2792	3	2792	3	0.00
01/09/2010	R201 On 05-May-11	7.70	Call	Bond Future	2674	3	2674	3	0.00
01/09/2010	R201 On 05-May-11	7.80	Call	Bond Future	2912	3	2912	3	0.00
01/09/2010	R201 On 05-May-11	7.80	Put	Bond Future	618	1	618	1	0.00
01/09/2010	R201 On 05-May-11	7.70	Put	Bond Future	696	1	696	1	0.00
01/09/2010	R201 On 05-May-11	7.75	Put	Bond Future	656	1	656	1	0.00
01/09/2010	R202 On 04-November-10			Bond Future	2.51	117.2000	2.5120	117.2000	0.00
01/09/2010	R202 On 04-November-10	3.05	Call	Bond Future	9759	9	9759	9	0.00
01/09/2010	R202 On 04-November-10	3.10	Call	Bond Future	10613	10	10613	10	0.00
01/09/2010	R202 On 04-November-10	3.00	Call	Bond Future	8897	8	8897	8	0.00
01/09/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00

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01/09/2010	R203 On 04-November-10			Bond Future	7.74	103.7864	7.7410	103.7864	2,215.00
01/09/2010	R203 On 04-November-10	9.25	Call	Bond Future	7665	8	7665	8	0.00
01/09/2010	R203 On 04-November-10	9.30	Call	Bond Future	7905	8	7905	8	0.00
01/09/2010	R203 On 04-November-10	9.20	Call	Bond Future	7424	7	7424	7	0.00
01/09/2010	R203 On 04-November-10	9.20	Put	Bond Future	6	0	6	0	0.00
01/09/2010	R203 On 04-November-10	9.30	Put	Bond Future	3	0	3	0	0.00
01/09/2010	R203 On 04-November-10	9.25	Put	Bond Future	5	0	5	0	0.00
01/09/2010	R203 On 03-February-11			Bond Future	7.77	105.6377	7.7700	105.6377	0.00
01/09/2010	R203 On 03-February-11	8.50	Call	Bond Future	4304	4	4304	4	0.00
01/09/2010	R203 On 03-February-11	8.45	Call	Bond Future	4107	4	4107	4	0.00
01/09/2010	R203 On 03-February-11	8.55	Call	Bond Future	4504	4	4504	4	0.00
01/09/2010	R203 On 03-February-11	8.55	Put	Bond Future	572	1	572	1	0.00
01/09/2010	R203 On 03-February-11	8.45	Put	Bond Future	669	1	669	1	0.00
01/09/2010	R203 On 03-February-11	8.50	Put	Bond Future	619	1	619	1	0.00
01/09/2010	R203 On 05-May-11			Bond Future	7.82	103.2436	7.8190	103.2436	0.00
01/09/2010	R203 On 05-May-11	8.25	Call	Bond Future	3391	3	3391	3	0.00
01/09/2010	R203 On 05-May-11	8.30	Call	Bond Future	3562	3	3562	3	0.00
01/09/2010	R203 On 05-May-11	8.20	Call	Bond Future	3223	3	3223	3	0.00
01/09/2010	R203 On 05-May-11	8.20	Put	Bond Future	1341	1	1341	1	0.00
01/09/2010	R203 On 05-May-11	8.30	Put	Bond Future	1193	1	1193	1	0.00
01/09/2010	R203 On 05-May-11	8.25	Put	Bond Future	1265	1	1265	1	0.00
01/09/2010	R204 On 04-November-10			Bond Future	7.83	103.8966	7.8280	103.8966	2,466.00
01/09/2010	R204 On 04-November-10	9.25	Call	Bond Future	8058	8	8058	8	0.00
01/09/2010	R204 On 04-November-10	9.20	Call	Bond Future	7792	8	7792	8	0.00
01/09/2010	R204 On 04-November-10	9.30	Call	Bond Future	8323	8	8323	8	0.00
01/09/2010	R204 On 04-November-10	9.30	Put	Bond Future	8	0	8	0	0.00
01/09/2010	R204 On 04-November-10	9.20	Put	Bond Future	14	0	14	0	0.00
01/09/2010	R204 On 04-November-10	9.25	Put	Bond Future	11	0	11	0	0.00
01/09/2010	R204 On 03-February-11			Bond Future	7.86	101.7090	7.8550	101.7090	0.00
01/09/2010	R204 On 03-February-11	8.50	Call	Bond Future	4351	4	4351	4	0.00
01/09/2010	R204 On 03-February-11	8.55	Call	Bond Future	4573	4	4573	4	0.00
01/09/2010	R204 On 03-February-11	8.45	Call	Bond Future	4133	4	4133	4	0.00
01/09/2010	R204 On 03-February-11	8.45	Put	Bond Future	745	1	745	1	0.00

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01/09/2010	R204 On 03-February-11	8.55	Put	Bond Future	630	1	630	1	0.00
01/09/2010	R204 On 03-February-11	8.50	Put	Bond Future	685	1	685	1	0.00
01/09/2010	R204 On 05-May-11			Bond Future	7.90	103.4180	7.9020	103.4180	0.00
01/09/2010	R204 On 05-May-11	8.50	Call	Bond Future	4647	5	4647	5	0.00
01/09/2010	R204 On 05-May-11	8.45	Call	Bond Future	4449	4	4449	4	0.00
01/09/2010	R204 On 05-May-11	8.55	Call	Bond Future	4846	5	4846	5	0.00
01/09/2010	R204 On 05-May-11	8.55	Put	Bond Future	1259	1	1259	1	0.00
01/09/2010	R204 On 05-May-11	8.45	Put	Bond Future	1405	1	1405	1	0.00
01/09/2010	R204 On 05-May-11	8.50	Put	Bond Future	1331	1	1331	1	0.00
01/09/2010	R206 On 04-November-10			Bond Future	6.95	103.8421	6.9540	103.8421	0.00
01/09/2010	R206 On 04-November-10	8.50	Call	Bond Future	4277	4	4277	4	0.00
01/09/2010	R206 On 04-November-10	8.55	Call	Bond Future	4411	4	4411	4	0.00
01/09/2010	R206 On 04-November-10	8.45	Call	Bond Future	4143	4	4143	4	0.00
01/09/2010	R206 On 04-November-10	7.25	Call	Bond Future	1089	1	1089	1	150.00
01/09/2010	R206 On 04-November-10	6.75	Call	Bond Future	309	0	309	0	450.00
01/09/2010	R206 On 04-November-10	8.00	Call	Bond Future	2936	3	2936	3	0.00
01/09/2010	R206 On 04-November-10	8.00	Put	Bond Future	18	0	18	0	450.00
01/09/2010	R206 On 04-November-10	6.75	Put	Bond Future	890	1	890	1	0.00
01/09/2010	R206 On 04-November-10	7.25	Put	Bond Future	253	0	253	0	150.00
01/09/2010	R206 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
01/09/2010	R206 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
01/09/2010	R206 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
01/09/2010	R206 On 03-February-11			Bond Future	6.93	101.9140	6.9320	101.9140	0.00
01/09/2010	R206 On 03-February-11	8.00	Call	Bond Future	2910	3	2910	3	0.00
01/09/2010	R206 On 03-February-11	7.95	Call	Bond Future	2796	3	2796	3	0.00
01/09/2010	R206 On 03-February-11	8.05	Call	Bond Future	3023	3	3023	3	0.00
01/09/2010	R206 On 03-February-11	8.05	Put	Bond Future	125	0	125	0	0.00
01/09/2010	R206 On 03-February-11	7.95	Put	Bond Future	153	0	153	0	0.00
01/09/2010	R206 On 03-February-11	8.00	Put	Bond Future	139	0	139	0	0.00
01/09/2010	R206 On 05-May-11			Bond Future	6.95	103.6369	6.9470	103.6369	0.00
01/09/2010	R206 On 05-May-11	7.50	Call	Bond Future	1863	2	1863	2	0.00
01/09/2010	R206 On 05-May-11	7.55	Call	Bond Future	1951	2	1951	2	0.00
01/09/2010	R206 On 05-May-11	7.45	Call	Bond Future	1777	2	1777	2	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
01/09/2010	R206 On 05-May-11	7.45	Put	Bond Future	563	1	563	1	0.00
01/09/2010	R206 On 05-May-11	7.55	Put	Bond Future	498	1	498	1	0.00
01/09/2010	R206 On 05-May-11	7.50	Put	Bond Future	529	1	529	1	0.00
01/09/2010	R207 On 04-November-10			Bond Future	7.91	97.7311	7.9060	97.7311	810.00
01/09/2010	R207 On 04-November-10	9.25	Call	Bond Future	7992	8	7992	8	0.00
01/09/2010	R207 On 04-November-10	9.30	Call	Bond Future	8268	8	8268	8	0.00
01/09/2010	R207 On 04-November-10	9.20	Call	Bond Future	7716	7	7716	7	0.00
01/09/2010	R207 On 04-November-10	9.20	Put	Bond Future	24	0	24	0	0.00
01/09/2010	R207 On 04-November-10	9.30	Put	Bond Future	15	0	15	0	0.00
01/09/2010	R207 On 04-November-10	9.25	Put	Bond Future	19	0	19	0	0.00
01/09/2010	R207 On 03-February-11			Bond Future	7.93	95.8350	7.9320	95.8350	0.00
01/09/2010	R207 On 03-February-11	8.75	Call	Bond Future	5435	5	5435	5	0.00
01/09/2010	R207 On 03-February-11	8.80	Call	Bond Future	5675	5	5675	5	0.00
01/09/2010	R207 On 03-February-11	8.70	Call	Bond Future	5197	5	5197	5	0.00
01/09/2010	R207 On 03-February-11	8.70	Put	Bond Future	624	1	624	1	0.00
01/09/2010	R207 On 03-February-11	8.80	Put	Bond Future	528	1	528	1	0.00
01/09/2010	R207 On 03-February-11	8.75	Put	Bond Future	575	1	575	1	0.00
01/09/2010	R207 On 05-May-11			Bond Future	7.98	97.4408	7.9790	97.4408	0.00
01/09/2010	R207 On 05-May-11	8.50	Call	Bond Future	4573	4	4573	4	0.00
01/09/2010	R207 On 05-May-11	8.45	Call	Bond Future	4369	4	4369	4	0.00
01/09/2010	R207 On 05-May-11	8.55	Call	Bond Future	4780	5	4780	5	0.00
01/09/2010	R207 On 05-May-11	8.55	Put	Bond Future	1429	2	1429	2	0.00
01/09/2010	R207 On 05-May-11	8.45	Put	Bond Future	1594	2	1594	2	0.00
01/09/2010	R207 On 05-May-11	8.50	Put	Bond Future	1509	2	1509	2	0.00
01/09/2010	R208 On 04-November-10			Bond Future	7.99	91.8968	7.9870	91.8968	6,835.00
01/09/2010	R208 On 04-November-10	9.25	Call	Bond Future	7863	8	7863	8	0.00
01/09/2010	R208 On 04-November-10	9.20	Call	Bond Future	7575	7	7575	7	0.00
01/09/2010	R208 On 04-November-10	9.30	Call	Bond Future	8151	8	8151	8	0.00
01/09/2010	R208 On 04-November-10	9.30	Put	Bond Future	16	0	16	0	0.00
01/09/2010	R208 On 04-November-10	9.20	Put	Bond Future	26	0	26	0	0.00
01/09/2010	R208 On 04-November-10	9.25	Put	Bond Future	20	0	20	0	0.00
01/09/2010	R208 On 03-February-11			Bond Future	8.02	93.5338	8.0150	93.5338	0.00
01/09/2010	R208 On 03-February-11	8.75	Call	Bond Future	5373	5	5373	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
01/09/2010	R208 On 03-February-11	8.70	Call	Bond Future	5132	5	5132	5	0.00
01/09/2010	R208 On 03-February-11	8.80	Call	Bond Future	5617	5	5617	5	0.00
01/09/2010	R208 On 03-February-11	8.80	Put	Bond Future	717	1	717	1	0.00
01/09/2010	R208 On 03-February-11	8.70	Put	Bond Future	837	1	837	1	0.00
01/09/2010	R208 On 03-February-11	8.75	Put	Bond Future	775	1	775	1	0.00
01/09/2010	R208 On 05-May-11			Bond Future	8.06	91.7032	8.0590	91.7032	0.00
01/09/2010	R208 On 05-May-11	8.50	Call	Bond Future	4426	4	4426	4	0.00
01/09/2010	R208 On 05-May-11	8.55	Call	Bond Future	4638	4	4638	4	0.00
01/09/2010	R208 On 05-May-11	8.45	Call	Bond Future	4217	4	4217	4	0.00
01/09/2010	R208 On 05-May-11	8.45	Put	Bond Future	1779	2	1779	2	0.00
01/09/2010	R208 On 05-May-11	8.55	Put	Bond Future	1590	2	1590	2	0.00
01/09/2010	R208 On 05-May-11	8.50	Put	Bond Future	1682	2	1682	2	0.00
01/09/2010	R209 On 04-November-10			Bond Future	7.97	81.2398	7.9670	81.2398	23,994.00
01/09/2010	R209 On 04-November-10	9.00	Call	Bond Future	8774	8	8774	8	0.00
01/09/2010	R209 On 04-November-10	9.05	Call	Bond Future	9145	8	9145	8	0.00
01/09/2010	R209 On 04-November-10	8.95	Call	Bond Future	8403	8	8403	8	0.00
01/09/2010	R209 On 04-November-10	8.50	Call	Bond Future	5085	4	5085	4	0.00
01/09/2010	R209 On 04-November-10	8.25	Call	Bond Future	3392	3	3392	3	54.00
01/09/2010	R209 On 04-November-10	9.25	Call	Bond Future	10611	10	10611	10	0.00
01/09/2010	R209 On 04-November-10	7.75	Call	Bond Future	941	1	941	1	162.00
01/09/2010	R209 On 04-November-10	9.25	Put	Bond Future	28	0	28	0	162.00
01/09/2010	R209 On 04-November-10	7.75	Put	Bond Future	2981	4	2981	4	0.00
01/09/2010	R209 On 04-November-10	8.50	Put	Bond Future	398	1	398	1	54.00
01/09/2010	R209 On 04-November-10	8.25	Put	Bond Future	848	1	848	1	0.00
01/09/2010	R209 On 04-November-10	8.95	Put	Bond Future	87	0	87	0	0.00
01/09/2010	R209 On 04-November-10	9.05	Put	Bond Future	61	0	61	0	0.00
01/09/2010	R209 On 04-November-10	9.00	Put	Bond Future	72	0	72	0	0.00
01/09/2010	R209 On 03-February-11			Bond Future	7.98	82.6890	7.9840	82.6890	0.00
01/09/2010	R209 On 03-February-11	9.00	Call	Bond Future	9257	9	9257	9	0.00
01/09/2010	R209 On 03-February-11	9.05	Call	Bond Future	9585	9	9585	9	0.00
01/09/2010	R209 On 03-February-11	8.95	Call	Bond Future	8928	8	8928	8	0.00
01/09/2010	R209 On 03-February-11	8.95	Put	Bond Future	782	1	782	1	0.00
01/09/2010	R209 On 03-February-11	9.05	Put	Bond Future	671	1	671	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
01/09/2010	R209 On 03-February-11	9.00	Put	Bond Future	725	1	725	1	0.00
01/09/2010	R209 On 05-May-11			Bond Future	8.01	80.9351	8.0110	80.9351	0.00
01/09/2010	R209 On 05-May-11	8.50	Call	Bond Future	6528	6	6528	6	0.00
01/09/2010	R209 On 05-May-11	8.55	Call	Bond Future	6819	6	6819	6	0.00
01/09/2010	R209 On 05-May-11	8.45	Call	Bond Future	6238	6	6238	6	0.00
01/09/2010	R209 On 05-May-11	8.45	Put	Bond Future	2391	3	2391	3	0.00
01/09/2010	R209 On 05-May-11	8.55	Put	Bond Future	2136	2	2136	2	0.00
01/09/2010	R209 On 05-May-11	8.50	Put	Bond Future	2261	3	2261	3	0.00
01/09/2010	R209 On 04-August-11			Bond Future	8.06	82.1499	8.0600	82.1499	0.00
01/09/2010	R209 On 04-August-11	8.50	Call	Bond Future	7358	7	7358	7	0.00
01/09/2010	R209 On 04-August-11	8.55	Call	Bond Future	7661	7	7661	7	0.00
01/09/2010	R209 On 04-August-11	8.45	Call	Bond Future	6990	6	6990	6	0.00
01/09/2010	R209 On 04-August-11	10.10	Call	Bond Future	16538	16	16538	16	0.00
01/09/2010	R209 On 04-August-11	10.10	Put	Bond Future	1031	1	1031	1	1,000.00
01/09/2010	R209 On 04-August-11	8.45	Put	Bond Future	3594	4	3594	4	0.00
01/09/2010	R209 On 04-August-11	8.55	Put	Bond Future	3430	4	3430	4	0.00
01/09/2010	R209 On 04-August-11	8.50	Put	Bond Future	3543	4	3543	4	1,000.00
01/09/2010	R210 On 04-November-10			Bond Future	2.57	99.8262	2.5740	99.8262	0.00
01/09/2010	R210 On 04-November-10	3.10	Call	Bond Future	7045	6	7045	6	0.00
01/09/2010	R210 On 04-November-10	3.05	Call	Bond Future	6401	6	6401	6	0.00
01/09/2010	R210 On 04-November-10	3.15	Call	Bond Future	7684	7	7684	7	0.00
01/09/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R211 On 04-November-10			Bond Future	2.45	100.2553	2.4510	100.2553	0.00
01/09/2010	R211 On 04-November-10	2.75	Call	Bond Future	1703	1	1703	1	0.00
01/09/2010	R211 On 04-November-10	2.80	Call	Bond Future	1985	1	1985	1	0.00
01/09/2010	R211 On 04-November-10	2.70	Call	Bond Future	1421	1	1421	1	0.00
01/09/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R212 On 04-November-10			Bond Future	2.59	101.7472	2.5910	101.7472	0.00
01/09/2010	R212 On 04-November-10	3.00	Call	Bond Future	3908	3	3908	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
01/09/2010	R212 On 04-November-10	3.05	Call	Bond Future	4374	4	4374	4	0.00
01/09/2010	R212 On 04-November-10	2.95	Call	Bond Future	3440	3	3440	3	0.00
01/09/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/09/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/09/2010	TRT1 On 04-November-10			Index Future	340.48	339.4760	340.4820	339.4760	100.00
01/09/2010	TRT1 On 03-February-11			Index Future	346.57	345.5550	346.5740	345.5550	0.00
02/09/2010	AL7T On 04-November-10			Index Future	370.94	372.5730	370.9420	372.5730	38.00
02/09/2010	ALBI On 04-November-10			Index Future	342.27	343.8790	342.2660	343.8790	1,261.00
02/09/2010	ALBI On 03-February-11			Index Future	347.29	349.7030	347.2920	349.7030	0.00
02/09/2010	CRD1 On 04-November-10			Index Future	150.07	150.5440	150.0710	150.5440	2.00
02/09/2010	CRD1 On 03-February-11			Index Future	152.40	153.2370	152.4030	153.2370	0.00
02/09/2010	GOVI On 04-November-10			GOVI	342.89	344.4900	342.8860	344.4900	159.00
02/09/2010	GOVI On 04-November-10	329.00	Call	GOVI	138860	15	138860	15	0.00
02/09/2010	GOVI On 04-November-10	328.99	Call	GOVI	138960	16	138960	16	0.00
02/09/2010	GOVI On 04-November-10	329.01	Call	GOVI	138760	15	138760	15	0.00
02/09/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
02/09/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
02/09/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
02/09/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2010	ILBI On 04-November-10			Index Future	398.44	401.2610	398.4410	401.2610	507.00
02/09/2010	ILBI On 03-February-11			Index Future	405.12	407.9840	405.1170	407.9840	0.00
02/09/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/09/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/09/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/09/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/09/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/09/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/09/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.22	93.7970	6.2200	93.7970	1,000.00
02/09/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.23	93.8230	6.2300	93.8230	0.00
02/09/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.15	93.8880	6.1500	93.8880	0.00
02/09/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.06	93.9810	6.0600	93.9810	0.00
02/09/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.05	93.9950	6.0500	93.9950	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
02/09/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.04	94.0020	6.0400	94.0020	0.00
02/09/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.05	94.0000	6.0500	94.0000	5,500.00
02/09/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.17	93.8900	6.1700	93.8900	4,500.00
02/09/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.31	93.7610	6.3100	93.7610	6,000.00
02/09/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.49	93.5800	6.4900	93.5800	5,000.00
02/09/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.74	93.3450	6.7400	93.3450	0.00
02/09/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.94	93.1500	6.9400	93.1500	0.00
02/09/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/09/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/09/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
02/09/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
02/09/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/09/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/09/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/09/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/09/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/09/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/09/2010	OTH1 On 04-November-10			Index Future	338.55	340.2010	338.5470	340.2010	3.00
02/09/2010	OTH1 On 03-February-11			Index Future	343.81	346.2880	343.8070	346.2880	0.00
02/09/2010	R157 On 04-November-10			Bond Future	7.30	127.3394	7.3030	127.3394	5,192.00
02/09/2010	R157 On 04-November-10	8.50	Call	Bond Future	5404	6	5404	6	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
02/09/2010	R157 On 04-November-10	8.55	Call	Bond Future	5621	6	5621	6	0.00
02/09/2010	R157 On 04-November-10	7.50	Call	Bond Future	1393	2	1393	2	500.00
02/09/2010	R157 On 04-November-10	8.45	Call	Bond Future	5187	6	5187	6	0.00
02/09/2010	R157 On 04-November-10	8.45	Put	Bond Future	12	0	12	0	0.00
02/09/2010	R157 On 04-November-10	7.50	Put	Bond Future	484	0	484	0	0.00
02/09/2010	R157 On 04-November-10	8.55	Put	Bond Future	8	0	8	0	0.00
02/09/2010	R157 On 04-November-10	8.50	Put	Bond Future	10	0	10	0	0.00
02/09/2010	R157 On 03-February-11			Bond Future	7.38	129.5945	7.3750	129.5945	0.00
02/09/2010	R157 On 03-February-11	7.90	Call	Bond Future	2923	3	2923	3	0.00
02/09/2010	R157 On 03-February-11	7.85	Call	Bond Future	2763	3	2763	3	0.00
02/09/2010	R157 On 03-February-11	7.95	Call	Bond Future	3086	4	3086	4	0.00
02/09/2010	R157 On 03-February-11	7.95	Put	Bond Future	593	0	593	0	0.00
02/09/2010	R157 On 03-February-11	7.85	Put	Bond Future	699	1	699	1	0.00
02/09/2010	R157 On 03-February-11	7.90	Put	Bond Future	645	0	645	0	0.00
02/09/2010	R157 On 05-May-11			Bond Future	7.47	124.9639	7.4670	124.9639	0.00
02/09/2010	R157 On 05-May-11	7.75	Call	Bond Future	2362	3	2362	3	0.00
02/09/2010	R157 On 05-May-11	7.70	Call	Bond Future	2231	3	2231	3	0.00
02/09/2010	R157 On 05-May-11	7.80	Call	Bond Future	2496	3	2496	3	0.00
02/09/2010	R157 On 05-May-11	7.80	Put	Bond Future	1124	1	1124	1	0.00
02/09/2010	R157 On 05-May-11	7.70	Put	Bond Future	1269	1	1269	1	0.00
02/09/2010	R157 On 05-May-11	7.75	Put	Bond Future	1195	1	1195	1	0.00
02/09/2010	R186 On 04-November-10			Bond Future	8.06	126.5214	8.0630	126.5214	17,545.00
02/09/2010	R186 On 04-November-10	9.25	Call	Bond Future	11468	12	11468	12	0.00
02/09/2010	R186 On 04-November-10	9.30	Call	Bond Future	11903	13	11903	13	0.00
02/09/2010	R186 On 04-November-10	8.75	Call	Bond Future	7132	8	7132	8	7,900.00
02/09/2010	R186 On 04-November-10	9.20	Call	Bond Future	11032	12	11032	12	0.00
02/09/2010	R186 On 04-November-10	9.20	Put	Bond Future	75	0	75	0	0.00
02/09/2010	R186 On 04-November-10	8.75	Put	Bond Future	330	0	330	0	0.00
02/09/2010	R186 On 04-November-10	9.30	Put	Bond Future	53	0	53	0	0.00
02/09/2010	R186 On 04-November-10	9.25	Put	Bond Future	63	0	63	0	0.00
02/09/2010	R186 On 03-February-11			Bond Future	8.11	123.4759	8.1130	123.4759	0.00
02/09/2010	R186 On 03-February-11	9.00	Call	Bond Future	9453	10	9453	10	0.00
02/09/2010	R186 On 03-February-11	9.05	Call	Bond Future	9838	11	9838	11	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
02/09/2010	R186 On 03-February-11	7.75	Call	Bond Future	1704	2	1704	2	3,000.00
02/09/2010	R186 On 03-February-11	8.95	Call	Bond Future	9071	10	9071	10	0.00
02/09/2010	R186 On 03-February-11	8.95	Put	Bond Future	979	1	979	1	0.00
02/09/2010	R186 On 03-February-11	7.75	Put	Bond Future	5478	5	5478	5	0.00
02/09/2010	R186 On 03-February-11	9.05	Put	Bond Future	833	1	833	1	0.00
02/09/2010	R186 On 03-February-11	9.00	Put	Bond Future	903	1	903	1	0.00
02/09/2010	R186 On 05-May-11			Bond Future	8.18	125.5498	8.1750	125.5498	0.00
02/09/2010	R186 On 05-May-11	8.75	Call	Bond Future	8172	9	8172	9	0.00
02/09/2010	R186 On 05-May-11	8.80	Call	Bond Future	8506	9	8506	9	0.00
02/09/2010	R186 On 05-May-11	8.70	Call	Bond Future	7843	9	7843	9	0.00
02/09/2010	R186 On 05-May-11	8.70	Put	Bond Future	2757	2	2757	2	0.00
02/09/2010	R186 On 05-May-11	8.80	Put	Bond Future	2487	2	2487	2	0.00
02/09/2010	R186 On 05-May-11	8.75	Put	Bond Future	2618	2	2618	2	0.00
02/09/2010	R189 On 04-November-10			Bond Future	1.51	111.9209	1.5110	111.9209	0.00
02/09/2010	R189 On 04-November-10	1.75	Call	Bond Future	595	1	595	1	0.00
02/09/2010	R189 On 04-November-10	1.70	Call	Bond Future	471	1	471	1	0.00
02/09/2010	R189 On 04-November-10	1.80	Call	Bond Future	719	1	719	1	0.00
02/09/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R197 On 04-November-10			Bond Future	2.67	134.2876	2.6740	134.2876	0.00
02/09/2010	R197 On 04-November-10	3.05	Call	Bond Future	4755	6	4755	6	0.00
02/09/2010	R197 On 04-November-10	3.10	Call	Bond Future	5372	6	5372	6	0.00
02/09/2010	R197 On 04-November-10	3.00	Call	Bond Future	4135	5	4135	5	0.00
02/09/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R201 On 04-November-10			Bond Future	7.18	109.2624	7.1780	109.2624	1,681.00
02/09/2010	R201 On 04-November-10	8.50	Call	Bond Future	4672	5	4672	5	0.00
02/09/2010	R201 On 04-November-10	8.55	Call	Bond Future	4842	5	4842	5	0.00
02/09/2010	R201 On 04-November-10	8.45	Call	Bond Future	4502	5	4502	5	0.00
02/09/2010	R201 On 04-November-10	7.50	Call	Bond Future	1478	2	1478	2	0.00
02/09/2010	R201 On 04-November-10	7.25	Call	Bond Future	859	1	859	1	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	R201 On 04-November-10	8.00	Call	Bond Future	2995	3	2995	3	0.00
02/09/2010	R201 On 04-November-10	6.75	Call	Bond Future	171	0	171	0	420.00
02/09/2010	R201 On 04-November-10	8.00	Put	Bond Future	64	0	64	0	420.00
02/09/2010	R201 On 04-November-10	6.75	Put	Bond Future	1738	1	1738	1	0.00
02/09/2010	R201 On 04-November-10	7.50	Put	Bond Future	318	0	318	0	140.00
02/09/2010	R201 On 04-November-10	7.25	Put	Bond Future	598	0	598	0	0.00
02/09/2010	R201 On 04-November-10	8.45	Put	Bond Future	8	0	8	0	0.00
02/09/2010	R201 On 04-November-10	8.55	Put	Bond Future	5	0	5	0	0.00
02/09/2010	R201 On 04-November-10	8.50	Put	Bond Future	6	0	6	0	0.00
02/09/2010	R201 On 03-February-11			Bond Future	7.24	106.7802	7.2420	106.7802	0.00
02/09/2010	R201 On 03-February-11	8.00	Call	Bond Future	2895	3	2895	3	0.00
02/09/2010	R201 On 03-February-11	8.05	Call	Bond Future	3028	4	3028	4	0.00
02/09/2010	R201 On 03-February-11	7.95	Call	Bond Future	2736	3	2736	3	0.00
02/09/2010	R201 On 03-February-11	7.95	Put	Bond Future	347	0	347	0	0.00
02/09/2010	R201 On 03-February-11	8.05	Put	Bond Future	306	0	306	0	0.00
02/09/2010	R201 On 03-February-11	8.00	Put	Bond Future	339	0	339	0	0.00
02/09/2010	R201 On 05-May-11			Bond Future	7.33	108.5880	7.3340	108.5880	0.00
02/09/2010	R201 On 05-May-11	7.75	Call	Bond Future	2234	3	2234	3	0.00
02/09/2010	R201 On 05-May-11	7.70	Call	Bond Future	2128	3	2128	3	0.00
02/09/2010	R201 On 05-May-11	7.80	Call	Bond Future	2343	3	2343	3	0.00
02/09/2010	R201 On 05-May-11	7.80	Put	Bond Future	859	1	859	1	0.00
02/09/2010	R201 On 05-May-11	7.70	Put	Bond Future	960	1	960	1	0.00
02/09/2010	R201 On 05-May-11	7.75	Put	Bond Future	908	1	908	1	0.00
02/09/2010	R202 On 04-November-10			Bond Future	2.61	117.8111	2.6140	117.8111	0.00
02/09/2010	R202 On 04-November-10	3.05	Call	Bond Future	7825	10	7825	10	0.00
02/09/2010	R202 On 04-November-10	3.10	Call	Bond Future	8679	11	8679	11	0.00
02/09/2010	R202 On 04-November-10	3.00	Call	Bond Future	6963	9	6963	9	0.00
02/09/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R203 On 04-November-10			Bond Future	7.83	103.9035	7.8280	103.9035	2,215.00
02/09/2010	R203 On 04-November-10	9.25	Call	Bond Future	7205	8	7205	8	0.00
02/09/2010	R203 On 04-November-10	9.20	Call	Bond Future	6965	7	6965	7	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
02/09/2010	R203 On 04-November-10	9.30	Call	Bond Future	7445	8	7445	8	0.00
02/09/2010	R203 On 04-November-10	9.30	Put	Bond Future	5	0	5	0	0.00
02/09/2010	R203 On 04-November-10	9.20	Put	Bond Future	9	0	9	0	0.00
02/09/2010	R203 On 04-November-10	9.25	Put	Bond Future	7	0	7	0	0.00
02/09/2010	R203 On 03-February-11			Bond Future	7.90	105.7564	7.9030	105.7564	0.00
02/09/2010	R203 On 03-February-11	8.50	Call	Bond Future	3777	4	3777	4	0.00
02/09/2010	R203 On 03-February-11	8.45	Call	Bond Future	3590	4	3590	4	0.00
02/09/2010	R203 On 03-February-11	8.55	Call	Bond Future	3967	5	3967	5	0.00
02/09/2010	R203 On 03-February-11	8.55	Put	Bond Future	719	1	719	1	0.00
02/09/2010	R203 On 03-February-11	8.45	Put	Bond Future	836	1	836	1	0.00
02/09/2010	R203 On 03-February-11	8.50	Put	Bond Future	776	1	776	1	0.00
02/09/2010	R203 On 05-May-11			Bond Future	7.99	103.3635	7.9940	103.3635	0.00
02/09/2010	R203 On 05-May-11	8.25	Call	Bond Future	2837	3	2837	3	0.00
02/09/2010	R203 On 05-May-11	8.30	Call	Bond Future	2994	4	2994	4	0.00
02/09/2010	R203 On 05-May-11	8.20	Call	Bond Future	2683	3	2683	3	0.00
02/09/2010	R203 On 05-May-11	8.20	Put	Bond Future	1671	1	1671	1	0.00
02/09/2010	R203 On 05-May-11	8.30	Put	Bond Future	1495	1	1495	1	0.00
02/09/2010	R203 On 05-May-11	8.25	Put	Bond Future	1581	1	1581	1	0.00
02/09/2010	R204 On 04-November-10			Bond Future	7.92	104.0873	7.9230	104.0873	2,466.00
02/09/2010	R204 On 04-November-10	9.25	Call	Bond Future	7499	8	7499	8	0.00
02/09/2010	R204 On 04-November-10	9.30	Call	Bond Future	7763	8	7763	8	0.00
02/09/2010	R204 On 04-November-10	9.20	Call	Bond Future	7234	8	7234	8	0.00
02/09/2010	R204 On 04-November-10	9.20	Put	Bond Future	20	0	20	0	0.00
02/09/2010	R204 On 04-November-10	9.30	Put	Bond Future	13	0	13	0	0.00
02/09/2010	R204 On 04-November-10	9.25	Put	Bond Future	16	0	16	0	0.00
02/09/2010	R204 On 03-February-11			Bond Future	7.99	101.9007	7.9900	101.9007	0.00
02/09/2010	R204 On 03-February-11	8.50	Call	Bond Future	3759	4	3759	4	0.00
02/09/2010	R204 On 03-February-11	8.55	Call	Bond Future	3969	5	3969	5	0.00
02/09/2010	R204 On 03-February-11	8.45	Call	Bond Future	3554	4	3554	4	0.00
02/09/2010	R204 On 03-February-11	8.45	Put	Bond Future	948	1	948	1	0.00
02/09/2010	R204 On 03-February-11	8.55	Put	Bond Future	807	1	807	1	0.00
02/09/2010	R204 On 03-February-11	8.50	Put	Bond Future	874	1	874	1	0.00
02/09/2010	R204 On 05-May-11			Bond Future	8.08	103.6160	8.0750	103.6160	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
02/09/2010	R204 On 05-May-11	8.50	Call	Bond Future	3983	5	3983	5	0.00
02/09/2010	R204 On 05-May-11	8.45	Call	Bond Future	3800	4	3800	4	0.00
02/09/2010	R204 On 05-May-11	8.55	Call	Bond Future	4170	5	4170	5	0.00
02/09/2010	R204 On 05-May-11	8.55	Put	Bond Future	1557	1	1557	1	0.00
02/09/2010	R204 On 05-May-11	8.45	Put	Bond Future	1730	1	1730	1	0.00
02/09/2010	R204 On 05-May-11	8.50	Put	Bond Future	1641	1	1641	1	0.00
02/09/2010	R206 On 04-November-10			Bond Future	7.08	103.9045	7.0780	103.9045	0.00
02/09/2010	R206 On 04-November-10	8.50	Call	Bond Future	3927	4	3927	4	0.00
02/09/2010	R206 On 04-November-10	8.55	Call	Bond Future	4061	4	4061	4	0.00
02/09/2010	R206 On 04-November-10	8.45	Call	Bond Future	3793	4	3793	4	0.00
02/09/2010	R206 On 04-November-10	7.25	Call	Bond Future	847	1	847	1	150.00
02/09/2010	R206 On 04-November-10	8.00	Call	Bond Future	2597	3	2597	3	0.00
02/09/2010	R206 On 04-November-10	6.75	Call	Bond Future	202	0	202	0	450.00
02/09/2010	R206 On 04-November-10	8.00	Put	Bond Future	31	0	31	0	450.00
02/09/2010	R206 On 04-November-10	6.75	Put	Bond Future	1135	1	1135	1	0.00
02/09/2010	R206 On 04-November-10	7.25	Put	Bond Future	362	0	362	0	150.00
02/09/2010	R206 On 04-November-10	8.45	Put	Bond Future	3	0	3	0	0.00
02/09/2010	R206 On 04-November-10	8.55	Put	Bond Future	2	0	2	0	0.00
02/09/2010	R206 On 04-November-10	8.50	Put	Bond Future	3	0	3	0	0.00
02/09/2010	R206 On 03-February-11			Bond Future	7.15	101.9747	7.1460	101.9747	0.00
02/09/2010	R206 On 03-February-11	8.00	Call	Bond Future	2426	3	2426	3	0.00
02/09/2010	R206 On 03-February-11	7.95	Call	Bond Future	2319	3	2319	3	0.00
02/09/2010	R206 On 03-February-11	8.05	Call	Bond Future	2532	3	2532	3	0.00
02/09/2010	R206 On 03-February-11	8.05	Put	Bond Future	197	0	197	0	0.00
02/09/2010	R206 On 03-February-11	7.95	Put	Bond Future	239	0	239	0	0.00
02/09/2010	R206 On 03-February-11	8.00	Put	Bond Future	218	0	218	0	0.00
02/09/2010	R206 On 05-May-11			Bond Future	7.26	103.7001	7.2580	103.7001	0.00
02/09/2010	R206 On 05-May-11	7.50	Call	Bond Future	1376	2	1376	2	0.00
02/09/2010	R206 On 05-May-11	7.55	Call	Bond Future	1452	2	1452	2	0.00
02/09/2010	R206 On 05-May-11	7.45	Call	Bond Future	1302	2	1302	2	0.00
02/09/2010	R206 On 05-May-11	7.45	Put	Bond Future	841	1	841	1	0.00
02/09/2010	R206 On 05-May-11	7.55	Put	Bond Future	752	0	752	0	0.00
02/09/2010	R206 On 05-May-11	7.50	Put	Bond Future	795	1	795	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
02/09/2010	R207 On 04-November-10			Bond Future	7.99	98.0627	7.9900	98.0627	810.00
02/09/2010	R207 On 04-November-10	9.25	Call	Bond Future	7475	8	7475	8	0.00
02/09/2010	R207 On 04-November-10	9.20	Call	Bond Future	7200	8	7200	8	0.00
02/09/2010	R207 On 04-November-10	9.30	Call	Bond Future	7749	8	7749	8	0.00
02/09/2010	R207 On 04-November-10	9.30	Put	Bond Future	21	0	21	0	0.00
02/09/2010	R207 On 04-November-10	9.20	Put	Bond Future	33	0	33	0	0.00
02/09/2010	R207 On 04-November-10	9.25	Put	Bond Future	27	0	27	0	0.00
02/09/2010	R207 On 03-February-11			Bond Future	8.05	96.1659	8.0510	96.1659	0.00
02/09/2010	R207 On 03-February-11	8.75	Call	Bond Future	4847	5	4847	5	0.00
02/09/2010	R207 On 03-February-11	8.80	Call	Bond Future	5078	6	5078	6	0.00
02/09/2010	R207 On 03-February-11	8.70	Call	Bond Future	4619	5	4619	5	0.00
02/09/2010	R207 On 03-February-11	8.70	Put	Bond Future	774	1	774	1	0.00
02/09/2010	R207 On 03-February-11	8.80	Put	Bond Future	658	1	658	1	0.00
02/09/2010	R207 On 03-February-11	8.75	Put	Bond Future	714	1	714	1	0.00
02/09/2010	R207 On 05-May-11			Bond Future	8.13	97.7822	8.1310	97.7822	0.00
02/09/2010	R207 On 05-May-11	8.50	Call	Bond Future	3969	5	3969	5	0.00
02/09/2010	R207 On 05-May-11	8.45	Call	Bond Future	3779	4	3779	4	0.00
02/09/2010	R207 On 05-May-11	8.55	Call	Bond Future	4163	5	4163	5	0.00
02/09/2010	R207 On 05-May-11	8.55	Put	Bond Future	1719	1	1719	1	0.00
02/09/2010	R207 On 05-May-11	8.45	Put	Bond Future	1911	2	1911	2	0.00
02/09/2010	R207 On 05-May-11	8.50	Put	Bond Future	1812	2	1812	2	0.00
02/09/2010	R208 On 04-November-10			Bond Future	8.06	92.1071	8.0590	92.1071	6,835.00
02/09/2010	R208 On 04-November-10	9.25	Call	Bond Future	7397	8	7397	8	0.00
02/09/2010	R208 On 04-November-10	9.30	Call	Bond Future	7684	8	7684	8	0.00
02/09/2010	R208 On 04-November-10	9.20	Call	Bond Future	7111	8	7111	8	0.00
02/09/2010	R208 On 04-November-10	9.20	Put	Bond Future	34	0	34	0	0.00
02/09/2010	R208 On 04-November-10	9.30	Put	Bond Future	21	0	21	0	0.00
02/09/2010	R208 On 04-November-10	9.25	Put	Bond Future	26	0	26	0	0.00
02/09/2010	R208 On 03-February-11			Bond Future	8.12	93.7469	8.1190	93.7469	0.00
02/09/2010	R208 On 03-February-11	8.75	Call	Bond Future	4851	5	4851	5	0.00
02/09/2010	R208 On 03-February-11	8.70	Call	Bond Future	4620	5	4620	5	0.00
02/09/2010	R208 On 03-February-11	8.80	Call	Bond Future	5086	6	5086	6	0.00
02/09/2010	R208 On 03-February-11	8.80	Put	Bond Future	855	1	855	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
02/09/2010	R208 On 03-February-11	8.70	Put	Bond Future	995	1	995	1	0.00
02/09/2010	R208 On 03-February-11	8.75	Put	Bond Future	922	1	922	1	0.00
02/09/2010	R208 On 05-May-11			Bond Future	8.19	91.9186	8.1920	91.9186	0.00
02/09/2010	R208 On 05-May-11	8.50	Call	Bond Future	3881	4	3881	4	0.00
02/09/2010	R208 On 05-May-11	8.55	Call	Bond Future	4080	5	4080	5	0.00
02/09/2010	R208 On 05-May-11	8.45	Call	Bond Future	3686	4	3686	4	0.00
02/09/2010	R208 On 05-May-11	8.45	Put	Bond Future	2087	2	2087	2	0.00
02/09/2010	R208 On 05-May-11	8.55	Put	Bond Future	1871	2	1871	2	0.00
02/09/2010	R208 On 05-May-11	8.50	Put	Bond Future	1976	2	1976	2	0.00
02/09/2010	R209 On 04-November-10			Bond Future	8.03	82.0899	8.0250	82.0899	23,994.00
02/09/2010	R209 On 04-November-10	9.00	Call	Bond Future	8259	9	8259	9	0.00
02/09/2010	R209 On 04-November-10	9.05	Call	Bond Future	8627	9	8627	9	0.00
02/09/2010	R209 On 04-November-10	8.95	Call	Bond Future	7891	8	7891	8	0.00
02/09/2010	R209 On 04-November-10	8.25	Call	Bond Future	3007	3	3007	3	54.00
02/09/2010	R209 On 04-November-10	9.25	Call	Bond Future	10087	11	10087	11	0.00
02/09/2010	R209 On 04-November-10	7.75	Call	Bond Future	764	1	764	1	162.00
02/09/2010	R209 On 04-November-10	8.50	Call	Bond Future	4632	5	4632	5	0.00
02/09/2010	R209 On 04-November-10	8.50	Put	Bond Future	477	0	477	0	54.00
02/09/2010	R209 On 04-November-10	8.25	Put	Bond Future	995	1	995	1	0.00
02/09/2010	R209 On 04-November-10	9.25	Put	Bond Future	36	0	36	0	162.00
02/09/2010	R209 On 04-November-10	7.75	Put	Bond Future	3335	3	3335	3	0.00
02/09/2010	R209 On 04-November-10	8.95	Put	Bond Future	107	0	107	0	0.00
02/09/2010	R209 On 04-November-10	9.05	Put	Bond Future	74	0	74	0	0.00
02/09/2010	R209 On 04-November-10	9.00	Put	Bond Future	89	0	89	0	0.00
02/09/2010	R209 On 03-February-11			Bond Future	8.06	83.5529	8.0610	83.5529	0.00
02/09/2010	R209 On 03-February-11	9.00	Call	Bond Future	8658	9	8658	9	0.00
02/09/2010	R209 On 03-February-11	9.05	Call	Bond Future	8980	10	8980	10	0.00
02/09/2010	R209 On 03-February-11	8.95	Call	Bond Future	8337	9	8337	9	0.00
02/09/2010	R209 On 03-February-11	8.95	Put	Bond Future	892	1	892	1	0.00
02/09/2010	R209 On 03-February-11	9.05	Put	Bond Future	767	1	767	1	0.00
02/09/2010	R209 On 03-February-11	9.00	Put	Bond Future	828	1	828	1	0.00
02/09/2010	R209 On 05-May-11			Bond Future	8.11	81.8019	8.1060	81.8019	0.00
02/09/2010	R209 On 05-May-11	8.50	Call	Bond Future	5944	7	5944	7	0.00

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02/09/2010	R209 On 05-May-11	8.55	Call	Bond Future	6224	7	6224	7	0.00
02/09/2010	R209 On 05-May-11	8.45	Call	Bond Future	5667	6	5667	6	0.00
02/09/2010	R209 On 05-May-11	8.45	Put	Bond Future	2678	2	2678	2	0.00
02/09/2010	R209 On 05-May-11	8.55	Put	Bond Future	2399	2	2399	2	0.00
02/09/2010	R209 On 05-May-11	8.50	Put	Bond Future	2535	2	2535	2	0.00
02/09/2010	R209 On 04-August-11			Bond Future	8.12	82.9898	8.1220	82.9898	0.00
02/09/2010	R209 On 04-August-11	8.50	Call	Bond Future	6997	7	6997	7	0.00
02/09/2010	R209 On 04-August-11	8.55	Call	Bond Future	7294	8	7294	8	0.00
02/09/2010	R209 On 04-August-11	8.45	Call	Bond Future	6635	7	6635	7	0.00
02/09/2010	R209 On 04-August-11	10.10	Call	Bond Future	16046	17	16046	17	0.00
02/09/2010	R209 On 04-August-11	10.10	Put	Bond Future	1095	1	1095	1	1,000.00
02/09/2010	R209 On 04-August-11	8.45	Put	Bond Future	3794	4	3794	4	0.00
02/09/2010	R209 On 04-August-11	8.55	Put	Bond Future	3619	3	3619	3	0.00
02/09/2010	R209 On 04-August-11	8.50	Put	Bond Future	3737	4	3737	4	1,000.00
02/09/2010	R210 On 04-November-10			Bond Future	2.67	100.6469	2.6660	100.6469	0.00
02/09/2010	R210 On 04-November-10	3.10	Call	Bond Future	5769	7	5769	7	0.00
02/09/2010	R210 On 04-November-10	3.05	Call	Bond Future	5125	6	5125	6	0.00
02/09/2010	R210 On 04-November-10	3.15	Call	Bond Future	6408	8	6408	8	0.00
02/09/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R211 On 04-November-10			Bond Future	2.45	100.9656	2.4530	100.9656	0.00
02/09/2010	R211 On 04-November-10	2.75	Call	Bond Future	1692	2	1692	2	0.00
02/09/2010	R211 On 04-November-10	2.80	Call	Bond Future	1973	2	1973	2	0.00
02/09/2010	R211 On 04-November-10	2.70	Call	Bond Future	1409	1	1409	1	0.00
02/09/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R212 On 04-November-10			Bond Future	2.70	102.2927	2.7040	102.2927	0.00
02/09/2010	R212 On 04-November-10	3.00	Call	Bond Future	2811	4	2811	4	0.00
02/09/2010	R212 On 04-November-10	3.05	Call	Bond Future	3277	4	3277	4	0.00
02/09/2010	R212 On 04-November-10	2.95	Call	Bond Future	2342	3	2342	3	0.00
02/09/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	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
02/09/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/09/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/09/2010	TRT1 On 04-November-10			Index Future	338.90	340.4820	338.8990	340.4820	100.00
02/09/2010	TRT1 On 03-February-11			Index Future	344.17	346.5740	344.1650	346.5740	0.00