



# Derivatives Monthly Statistics Report

For January 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2010	AL13 On 04-February-10			Index Future	253.96	253.9440	253.9570	253.9440	44.00
04/01/2010	AL7T On 04-February-10			Index Future	335.98	336.2160	335.9830	336.2160	58.00
04/01/2010	ALBI On 04-February-10			Index Future	300.43	300.9790	300.4330	300.9790	1,079.00
04/01/2010	ALBI On 06-May-10			Index Future	305.92	306.4770	305.9210	306.4770	127.00
04/01/2010	ALBI On 05-August-10			Index Future	315.67	315.9330	315.6700	315.9330	0.00
04/01/2010	CRD1 On 04-February-10			Index Future	130.98	131.0530	130.9780	131.0530	2.00
04/01/2010	CRD1 On 06-May-10			Index Future	133.37	133.4470	133.3710	133.4470	0.00
04/01/2010	GOVI On 04-February-10			GOVI	302.09	302.6460	302.0850	302.6460	1,132.00
04/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	10870	1	10870	1	0.00
04/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	30020	3	30020	3	0.00
04/01/2010	GOVI On 06-May-10			GOVI	307.60	308.1740	307.6030	308.1740	0.00
04/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	38240	4	38240	4	0.00
04/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	60210	6	60210	6	0.00
04/01/2010	GOVI On 05-August-10			GOVI	313.33	313.9140	313.3310	313.9140	0.00
04/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	52224	6	52224	6	0.00
04/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	74914	7	74914	7	0.00
04/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2010	ILBI On 04-February-10			Index Future	362.63	362.9370	362.6340	362.9370	425.00
04/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
04/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
04/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
04/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
04/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	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
04/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
04/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
04/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
04/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
04/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9020	7.0980	92.9020	0.00
04/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	7.0960	92.9040	0.00
04/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.6750	7.3250	92.6750	0.00
04/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8960	7.1040	92.8960	0.00
04/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
04/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5120	7.4880	92.5120	0.00
04/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1870	7.8130	92.1870	0.00
04/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7980	8.2020	91.7980	5,000.00
04/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3990	8.6010	91.3990	0.00
04/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	8.8000	91.2000	0.00
04/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
04/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
04/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
04/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
04/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
04/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
04/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
04/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
04/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
04/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
04/01/2010	OTH1 On 04-February-10			Index Future	291.30	291.7760	291.2990	291.7760	3.00
04/01/2010	OTH1 On 06-May-10			Index Future	296.62	297.1060	296.6190	297.1060	0.00
04/01/2010	R155 On 04-February-10			Bond Future	7.64	113.5894	7.6410	113.5894	31.00
04/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	109	0	109	0	0.00
04/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	323	0	323	0	0.00
04/01/2010	R157 On 04-February-10			Bond Future	8.46	127.7332	8.4630	127.7332	6,893.00
04/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	22	0	22	0	0.00
04/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	3645	3	3645	3	0.00
04/01/2010	R157 On 06-May-10			Bond Future	8.54	123.2013	8.5380	123.2013	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
04/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1402	2	1402	2	0.00
04/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1584	2	1584	2	0.00
04/01/2010	R157 On 05-August-10			Bond Future	8.59	125.5853	8.5860	125.5853	0.00
04/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	2336	2	2336	2	0.00
04/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1591	2	1591	2	0.00
04/01/2010	R186 On 04-February-10			Bond Future	9.08	113.9239	9.0800	113.9239	18,509.00
04/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	24	0	24	0	0.00
04/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	8181	8	8181	8	0.00
04/01/2010	R186 On 06-May-10			Bond Future	9.13	116.0252	9.1290	116.0252	0.00
04/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	2522	3	2522	3	0.00
04/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	3718	4	3718	4	0.00
04/01/2010	R186 On 05-August-10			Bond Future	9.17	113.0173	9.1660	113.0173	0.00
04/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	4410	5	4410	5	0.00
04/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	3650	4	3650	4	0.00
04/01/2010	R201 On 04-February-10			Bond Future	8.53	102.1984	8.5300	102.1984	486.00
04/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	0.00
04/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4158	4	4158	4	0.00
04/01/2010	R201 On 06-May-10			Bond Future	8.60	104.0851	8.6020	104.0851	0.00
04/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	959	1	959	1	0.00
04/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1343	1	1343	1	0.00
04/01/2010	R201 On 05-August-10			Bond Future	8.65	101.7260	8.6480	101.7260	0.00
04/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	2197	2	2197	2	0.00
04/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	947	1	947	1	0.00
04/01/2010	R203 On 04-February-10			Bond Future	9.12	98.8367	9.1220	98.8367	1,570.00
04/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	7	0	7	0	0.00
04/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	4991	5	4991	5	0.00
04/01/2010	R203 On 06-May-10			Bond Future	9.20	96.4846	9.1980	96.4846	0.00
04/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	1244	1	1244	1	0.00
04/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2259	2	2259	2	0.00
04/01/2010	R203 On 05-August-10			Bond Future	9.25	98.4000	9.2540	98.4000	0.00
04/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	2234	2	2234	2	0.00
04/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2254	2	2254	2	0.00
04/01/2010	R204 On 04-February-10			Bond Future	9.11	94.6704	9.1070	94.6704	4,207.00

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04/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	8	0	8	0	0.00
04/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	63	0	63	0	200.00
04/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	660	1	660	1	100.00
04/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1276	1	1276	1	200.00
04/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	3629	3	3629	3	0.00
04/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5402	5	5402	5	0.00
04/01/2010	R204 On 06-May-10			Bond Future	9.18	96.4152	9.1760	96.4152	0.00
04/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1409	2	1409	2	0.00
04/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2402	2	2402	2	0.00
04/01/2010	R204 On 05-August-10			Bond Future	9.23	94.2845	9.2280	94.2845	0.00
04/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2567	3	2567	3	0.00
04/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2447	2	2447	2	0.00
04/01/2010	R206 On 04-February-10			Bond Future	8.59	97.0743	8.5860	97.0743	2.00
04/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	0.00
04/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3562	3	3562	3	0.00
04/01/2010	R206 On 06-May-10			Bond Future	8.68	98.8621	8.6800	98.8621	0.00
04/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	1084	1	1084	1	0.00
04/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	873	1	873	1	0.00
04/01/2010	R206 On 05-August-10			Bond Future	8.75	97.0522	8.7460	97.0522	0.00
04/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1663	2	1663	2	0.00
04/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	944	1	944	1	0.00
04/01/2010	R207 On 04-February-10			Bond Future	9.20	88.2247	9.1960	88.2247	600.00
04/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	7	0	7	0	0.00
04/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	5814	6	5814	6	0.00
04/01/2010	R207 On 06-May-10			Bond Future	9.26	89.8497	9.2630	89.8497	0.00
04/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1927	2	1927	2	0.00
04/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2002	2	2002	2	0.00
04/01/2010	R207 On 05-August-10			Bond Future	9.32	87.9886	9.3160	87.9886	0.00
04/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	3191	3	3191	3	0.00
04/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2157	2	2157	2	0.00
04/01/2010	R208 On 04-February-10			Bond Future	9.18	85.9175	9.1840	85.9175	5,004.00
04/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	48	0	48	0	0.00
04/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	4361	4	4361	4	0.00

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04/01/2010	R208 On 06-May-10			Bond Future	9.24	84.0958	9.2430	84.0958	0.00
04/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	2003	2	2003	2	0.00
04/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	1961	2	1961	2	0.00
04/01/2010	R208 On 05-August-10			Bond Future	9.29	85.7641	9.2880	85.7641	0.00
04/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	3368	4	3368	4	0.00
04/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2128	2	2128	2	0.00
04/01/2010	R209 On 04-February-10			Bond Future	8.80	76.6156	8.8030	76.6156	1,799.00
04/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
04/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	8630	9	8630	9	0.00
04/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	5	0	5	0	0.00
04/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	11718	11	11718	11	0.00
04/01/2010	R209 On 06-May-10			Bond Future	8.83	74.8767	8.8340	74.8767	0.00
04/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	1414	2	1414	2	0.00
04/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	4142	4	4142	4	0.00
04/01/2010	R209 On 05-August-10			Bond Future	8.86	76.3629	8.8550	76.3629	0.00
04/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	3033	3	3033	3	0.00
04/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	3869	4	3869	4	0.00
04/01/2010	TRT1 On 04-February-10			Index Future	298.34	298.8880	298.3390	298.8880	100.00
04/01/2010	TRT1 On 06-May-10			Index Future	303.79	304.3480	303.7880	304.3480	0.00
05/01/2010	AL13 On 04-February-10			Index Future	253.91	253.9570	253.9070	253.9570	44.00
05/01/2010	AL7T On 04-February-10			Index Future	335.57	335.9830	335.5670	335.9830	58.00
05/01/2010	ALBI On 04-February-10			Index Future	300.09	300.4330	300.0900	300.4330	1,079.00
05/01/2010	ALBI On 06-May-10			Index Future	305.57	305.9210	305.5700	305.9210	127.00
05/01/2010	ALBI On 05-August-10			Index Future	315.28	315.6700	315.2810	315.6700	0.00
05/01/2010	CRD1 On 04-February-10			Index Future	130.90	130.9780	130.9040	130.9780	2.00
05/01/2010	CRD1 On 06-May-10			Index Future	133.29	133.3710	133.2940	133.3710	0.00
05/01/2010	GOVI On 04-February-10			GOVI	301.74	302.0850	301.7350	302.0850	1,132.00
05/01/2010	GOVI On 04-February-10	304.00	Call	GOVI	9432	1	9432	1	0.00
05/01/2010	GOVI On 04-February-10	304.00	Put	GOVI	32082	3	32082	3	0.00
05/01/2010	GOVI On 06-May-10			GOVI	307.25	307.6030	307.2450	307.6030	0.00
05/01/2010	GOVI On 06-May-10	309.80	Call	GOVI	36506	4	36506	4	0.00
05/01/2010	GOVI On 06-May-10	309.80	Put	GOVI	62056	6	62056	6	0.00
05/01/2010	GOVI On 05-August-10			GOVI	312.97	313.3310	312.9670	313.3310	0.00

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05/01/2010	GOVI On 05-August-10	315.60	Call	GOVI	50447	5	50447	5	0.00
05/01/2010	GOVI On 05-August-10	315.60	Put	GOVI	76777	7	76777	7	0.00
05/01/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2010	ILBI On 04-February-10			Index Future	362.59	362.6340	362.5900	362.6340	425.00
05/01/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
05/01/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
05/01/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
05/01/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
05/01/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
05/01/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
05/01/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
05/01/2010	JBAF On 20-January-10			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
05/01/2010	JBAF On 17-February-10			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
05/01/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9020	7.0980	92.9020	0.00
05/01/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.10	92.9040	7.0960	92.9040	0.00
05/01/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.33	92.6750	7.3250	92.6750	0.00
05/01/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.10	92.8960	7.1040	92.8960	0.00
05/01/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
05/01/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.49	92.5120	7.4880	92.5120	0.00
05/01/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.81	92.1870	7.8130	92.1870	0.00
05/01/2010	JBAF On 15-June-11			Jibar Tradeable Future	8.20	91.7980	8.2020	91.7980	5,000.00
05/01/2010	JBAF On 21-September-11			Jibar Tradeable Future	8.60	91.3990	8.6010	91.3990	0.00
05/01/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.80	91.2000	8.8000	91.2000	0.00
05/01/2010	JFRA On 04-February-10			Jibar Tradeable Future	6.98	0.0171	6.9770	0.0171	0.00
05/01/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
05/01/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
05/01/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
05/01/2010	JN02 On 04-February-10			JNOTE	7.88	0.1442	7.8810	0.1442	0.00
05/01/2010	JN05 On 04-February-10			JNOTE	8.79	0.3545	8.7940	0.3545	0.00
05/01/2010	JN10 On 04-February-10			JNOTE	9.03	0.5913	9.0270	0.5913	0.00
05/01/2010	JROD On 29-January-10			Rodi	7.01	0.0022	7.0090	0.0022	0.00
05/01/2010	JROD On 26-February-10			Rodi	6.98	0.0047	6.9840	0.0047	0.00
05/01/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	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
05/01/2010	OTH1 On 04-February-10			Index Future	290.99	291.2990	290.9870	291.2990	3.00
05/01/2010	OTH1 On 06-May-10			Index Future	296.30	296.6190	296.3010	296.6190	0.00
05/01/2010	R155 On 04-February-10			Bond Future	7.66	113.5136	7.6560	113.5136	31.00
05/01/2010	R155 On 04-February-10	7.50	Call	Bond Future	99	0	99	0	0.00
05/01/2010	R155 On 04-February-10	7.50	Put	Bond Future	336	0	336	0	0.00
05/01/2010	R157 On 04-February-10			Bond Future	8.48	127.5435	8.4830	127.5435	6,893.00
05/01/2010	R157 On 04-February-10	7.75	Call	Bond Future	18	0	18	0	0.00
05/01/2010	R157 On 04-February-10	7.75	Put	Bond Future	3741	4	3741	4	0.00
05/01/2010	R157 On 06-May-10			Bond Future	8.56	123.0055	8.5590	123.0055	0.00
05/01/2010	R157 On 06-May-10	8.50	Call	Bond Future	1347	1	1347	1	0.00
05/01/2010	R157 On 06-May-10	8.50	Put	Bond Future	1629	2	1629	2	0.00
05/01/2010	R157 On 05-August-10			Bond Future	8.61	125.3844	8.6080	125.3844	0.00
05/01/2010	R157 On 05-August-10	8.75	Call	Bond Future	2275	2	2275	2	0.00
05/01/2010	R157 On 05-August-10	8.75	Put	Bond Future	1630	2	1630	2	0.00
05/01/2010	R186 On 04-February-10			Bond Future	9.10	113.5593	9.1000	113.5593	18,509.00
05/01/2010	R186 On 04-February-10	8.25	Call	Bond Future	19	0	19	0	0.00
05/01/2010	R186 On 04-February-10	8.25	Put	Bond Future	8363	8	8363	8	0.00
05/01/2010	R186 On 06-May-10			Bond Future	9.15	115.6563	9.1500	115.6563	0.00
05/01/2010	R186 On 06-May-10	9.00	Call	Bond Future	2423	3	2423	3	0.00
05/01/2010	R186 On 06-May-10	9.00	Put	Bond Future	3812	4	3812	4	0.00
05/01/2010	R186 On 05-August-10			Bond Future	9.19	112.6345	9.1870	112.6345	0.00
05/01/2010	R186 On 05-August-10	9.25	Call	Bond Future	4296	4	4296	4	0.00
05/01/2010	R186 On 05-August-10	9.25	Put	Bond Future	3727	4	3727	4	0.00
05/01/2010	R201 On 04-February-10			Bond Future	8.55	102.0447	8.5490	102.0447	486.00
05/01/2010	R201 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	0.00
05/01/2010	R201 On 04-February-10	7.50	Put	Bond Future	4233	4	4233	4	0.00
05/01/2010	R201 On 06-May-10			Bond Future	8.62	103.9272	8.6230	103.9272	0.00
05/01/2010	R201 On 06-May-10	8.50	Call	Bond Future	919	1	919	1	0.00
05/01/2010	R201 On 06-May-10	8.50	Put	Bond Future	1382	1	1382	1	0.00
05/01/2010	R201 On 05-August-10			Bond Future	8.67	101.5648	8.6710	101.5648	0.00
05/01/2010	R201 On 05-August-10	9.00	Call	Bond Future	2141	2	2141	2	0.00
05/01/2010	R201 On 05-August-10	9.00	Put	Bond Future	973	1	973	1	0.00
05/01/2010	R203 On 04-February-10			Bond Future	9.14	98.6323	9.1410	98.6323	1,570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2010	R203 On 04-February-10	8.20	Call	Bond Future	5	0	5	0	0.00
05/01/2010	R203 On 04-February-10	8.20	Put	Bond Future	5088	5	5088	5	0.00
05/01/2010	R203 On 06-May-10			Bond Future	9.22	96.2757	9.2180	96.2757	0.00
05/01/2010	R203 On 06-May-10	9.00	Call	Bond Future	1195	1	1195	1	0.00
05/01/2010	R203 On 06-May-10	9.00	Put	Bond Future	2311	2	2311	2	0.00
05/01/2010	R203 On 05-August-10			Bond Future	9.28	98.1868	9.2760	98.1868	0.00
05/01/2010	R203 On 05-August-10	9.25	Call	Bond Future	2174	2	2174	2	0.00
05/01/2010	R203 On 05-August-10	9.25	Put	Bond Future	2303	2	2303	2	0.00
05/01/2010	R204 On 04-February-10			Bond Future	9.13	94.4464	9.1270	94.4464	4,207.00
05/01/2010	R204 On 04-February-10	8.20	Call	Bond Future	6	0	6	0	0.00
05/01/2010	R204 On 04-February-10	8.50	Call	Bond Future	51	0	51	0	200.00
05/01/2010	R204 On 04-February-10	9.00	Call	Bond Future	601	1	601	1	100.00
05/01/2010	R204 On 04-February-10	9.00	Put	Bond Future	1332	1	1332	1	200.00
05/01/2010	R204 On 04-February-10	8.50	Put	Bond Future	3732	4	3732	4	0.00
05/01/2010	R204 On 04-February-10	8.20	Put	Bond Future	5515	5	5515	5	0.00
05/01/2010	R204 On 06-May-10			Bond Future	9.20	96.1851	9.1960	96.1851	0.00
05/01/2010	R204 On 06-May-10	9.00	Call	Bond Future	1355	1	1355	1	0.00
05/01/2010	R204 On 06-May-10	9.00	Put	Bond Future	2460	2	2460	2	0.00
05/01/2010	R204 On 05-August-10			Bond Future	9.25	94.0486	9.2490	94.0486	0.00
05/01/2010	R204 On 05-August-10	9.25	Call	Bond Future	2501	3	2501	3	0.00
05/01/2010	R204 On 05-August-10	9.25	Put	Bond Future	2496	2	2496	2	0.00
05/01/2010	R206 On 04-February-10			Bond Future	8.61	96.9492	8.6060	96.9492	2.00
05/01/2010	R206 On 04-February-10	7.50	Call	Bond Future	1	0	1	0	0.00
05/01/2010	R206 On 04-February-10	7.50	Put	Bond Future	3626	4	3626	4	0.00
05/01/2010	R206 On 06-May-10			Bond Future	8.70	98.7349	8.7010	98.7349	0.00
05/01/2010	R206 On 06-May-10	8.75	Call	Bond Future	1046	1	1046	1	0.00
05/01/2010	R206 On 06-May-10	8.75	Put	Bond Future	898	1	898	1	0.00
05/01/2010	R206 On 05-August-10			Bond Future	8.77	96.9185	8.7690	96.9185	0.00
05/01/2010	R206 On 05-August-10	9.00	Call	Bond Future	1621	2	1621	2	0.00
05/01/2010	R206 On 05-August-10	9.00	Put	Bond Future	968	1	968	1	0.00
05/01/2010	R207 On 04-February-10			Bond Future	9.22	87.9948	9.2160	87.9948	600.00
05/01/2010	R207 On 04-February-10	8.25	Call	Bond Future	5	0	5	0	0.00
05/01/2010	R207 On 04-February-10	8.25	Put	Bond Future	5930	6	5930	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
05/01/2010	R207 On 06-May-10			Bond Future	9.28	89.6184	9.2840	89.6184	0.00
05/01/2010	R207 On 06-May-10	9.25	Call	Bond Future	1858	2	1858	2	0.00
05/01/2010	R207 On 06-May-10	9.25	Put	Bond Future	2054	2	2054	2	0.00
05/01/2010	R207 On 05-August-10			Bond Future	9.34	87.7447	9.3370	87.7447	0.00
05/01/2010	R207 On 05-August-10	9.50	Call	Bond Future	3116	3	3116	3	0.00
05/01/2010	R207 On 05-August-10	9.50	Put	Bond Future	2201	2	2201	2	0.00
05/01/2010	R208 On 04-February-10			Bond Future	9.20	85.6792	9.2040	85.6792	5,004.00
05/01/2010	R208 On 04-February-10	8.50	Call	Bond Future	39	0	39	0	0.00
05/01/2010	R208 On 04-February-10	8.50	Put	Bond Future	4474	4	4474	4	0.00
05/01/2010	R208 On 06-May-10			Bond Future	9.26	83.8555	9.2630	83.8555	0.00
05/01/2010	R208 On 06-May-10	9.25	Call	Bond Future	1933	2	1933	2	0.00
05/01/2010	R208 On 06-May-10	9.25	Put	Bond Future	2011	2	2011	2	0.00
05/01/2010	R208 On 05-August-10			Bond Future	9.31	85.5156	9.3090	85.5156	0.00
05/01/2010	R208 On 05-August-10	9.50	Call	Bond Future	3289	3	3289	3	0.00
05/01/2010	R208 On 05-August-10	9.50	Put	Bond Future	2173	2	2173	2	0.00
05/01/2010	R209 On 04-February-10			Bond Future	8.82	76.3032	8.8230	76.3032	1,799.00
05/01/2010	R209 On 04-February-10	7.50	Call	Bond Future	0	0	0	0	2,500.00
05/01/2010	R209 On 04-February-10	10.00	Call	Bond Future	8471	9	8471	9	0.00
05/01/2010	R209 On 04-February-10	10.00	Put	Bond Future	5	0	5	0	0.00
05/01/2010	R209 On 04-February-10	7.50	Put	Bond Future	11877	12	11877	12	0.00
05/01/2010	R209 On 06-May-10			Bond Future	8.86	74.5584	8.8550	74.5584	0.00
05/01/2010	R209 On 06-May-10	8.50	Call	Bond Future	1347	1	1347	1	0.00
05/01/2010	R209 On 06-May-10	8.50	Put	Bond Future	4241	4	4241	4	0.00
05/01/2010	R209 On 05-August-10			Bond Future	8.88	76.0302	8.8750	76.0302	0.00
05/01/2010	R209 On 05-August-10	8.75	Call	Bond Future	2949	3	2949	3	0.00
05/01/2010	R209 On 05-August-10	8.75	Put	Bond Future	3943	4	3943	4	0.00
05/01/2010	TRT1 On 04-February-10			Index Future	298.00	298.3390	297.9960	298.3390	100.00
05/01/2010	TRT1 On 06-May-10			Index Future	303.44	303.7880	303.4370	303.7880	0.00