



Derivatives Monthly Statistics Report

For March 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AL7T On 06-May-10			Index Future	335.91	335.6050	335.9120	335.6050	58.00
01/03/2010	ALBI On 06-May-10			Index Future	310.09	309.7390	310.0850	309.7390	1,265.00
01/03/2010	ALBI On 05-August-10			Index Future	310.23	309.8840	310.2280	309.8840	0.00
01/03/2010	CRD1 On 06-May-10			Index Future	135.57	135.4810	135.5730	135.4810	2.00
01/03/2010	GOVI On 06-May-10			GOVI	311.57	311.2410	311.5660	311.2410	324.00
01/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	45374	4	45374	4	0.00
01/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	27714	3	27714	3	0.00
01/03/2010	GOVI On 05-August-10			GOVI	317.27	316.9390	317.2690	316.9390	0.00
01/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	63110	6	63110	6	0.00
01/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	46420	5	46420	5	0.00
01/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2010	ILBI On 06-May-10			Index Future	362.42	363.7430	362.4230	363.7430	433.00
01/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
01/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
01/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
01/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
01/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
01/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
01/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
01/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
01/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.06	92.9420	7.0580	92.9420	0.00
01/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.01	92.9880	7.0120	92.9880	0.00
01/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.00	92.9990	7.0010	92.9990	0.00

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01/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.99	93.0060	6.9940	93.0060	0.00
01/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.99	93.0070	6.9930	93.0070	0.00
01/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.01	92.9880	7.0120	92.9880	0.00
01/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.13	92.8710	7.1290	92.8710	0.00
01/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.31	92.6910	7.3090	92.6910	5,000.00
01/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.61	92.3950	7.6050	92.3950	5,000.00
01/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.99	92.0080	7.9920	92.0080	2,500.00
01/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.26	91.7440	8.2560	91.7440	7,500.00
01/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
01/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
01/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
01/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
01/03/2010	OTH1 On 06-May-10			Index Future	301.68	301.2270	301.6750	301.2270	3.00
01/03/2010	R155 On 06-May-10			Bond Future	7.34	109.4343	7.3410	109.4343	0.00
01/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	305	0	305	0	0.00
01/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	520	1	520	1	0.00
01/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	264	0	264	0	0.00
01/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	124	0	124	0	0.00
01/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	252	0	252	0	0.00
01/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	101	0	101	0	0.00
01/03/2010	R157 On 06-May-10			Bond Future	8.22	124.5159	8.2240	124.5159	6,883.00
01/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1725	2	1725	2	0.00
01/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	396	0	396	0	0.00
01/03/2010	R157 On 05-August-10			Bond Future	8.28	126.7859	8.2800	126.7859	0.00

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01/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2753	3	2753	3	0.00
01/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	1969	2	1969	2	0.00
01/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3640	4	3640	4	0.00
01/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1327	1	1327	1	500.00
01/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	365	0	365	0	500.00
01/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1466	1	1466	1	0.00
01/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	956	1	956	1	500.00
01/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	602	1	602	1	0.00
01/03/2010	R157 On 04-November-10			Bond Future	8.31	122.3822	8.3110	122.3822	0.00
01/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2449	2	2449	2	0.00
01/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2328	2	2328	2	0.00
01/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2572	3	2572	3	0.00
01/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1522	2	1522	2	0.00
01/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1716	2	1716	2	0.00
01/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1617	2	1617	2	0.00
01/03/2010	R186 On 06-May-10			Bond Future	9.01	116.6566	9.0110	116.6566	19,296.00
01/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1763	2	1763	2	0.00
01/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	1866	2	1866	2	0.00
01/03/2010	R186 On 05-August-10			Bond Future	9.06	113.5308	9.0560	113.5308	0.00
01/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	3917	4	3917	4	0.00
01/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1731	2	1731	2	1,300.00
01/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	7031	7	7031	7	0.00
01/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	8783	9	8783	9	0.00
01/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	566	1	566	1	3,000.00
01/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	900	1	900	1	1,300.00
01/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	4604	5	4604	5	0.00
01/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2151	2	2151	2	0.00
01/03/2010	R186 On 04-November-10			Bond Future	9.09	115.7604	9.0870	115.7604	0.00
01/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	4939	5	4939	5	0.00
01/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	5183	5	5183	5	0.00
01/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	4325	4	4325	4	0.00
01/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3303	3	3303	3	0.00
01/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3268	3	3268	3	0.00

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01/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3469	4	3469	4	0.00
01/03/2010	R201 On 06-May-10			Bond Future	8.24	105.2910	8.2410	105.2910	486.00
01/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1318	1	1318	1	0.00
01/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	334	0	334	0	0.00
01/03/2010	R201 On 05-August-10			Bond Future	8.29	102.8456	8.2920	102.8456	0.00
01/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2852	3	2852	3	0.00
01/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	317	0	317	0	0.00
01/03/2010	R201 On 04-November-10			Bond Future	8.31	104.8590	8.3110	104.8590	0.00
01/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1725	2	1725	2	0.00
01/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1629	2	1629	2	0.00
01/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1824	2	1824	2	0.00
01/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	1001	1	1001	1	0.00
01/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1150	1	1150	1	0.00
01/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1074	1	1074	1	0.00
01/03/2010	R203 On 06-May-10			Bond Future	8.78	98.4233	8.7810	98.4233	1,710.00
01/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1704	2	1704	2	0.00
01/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	566	1	566	1	0.00
01/03/2010	R203 On 05-August-10			Bond Future	8.84	100.2703	8.8380	100.2703	0.00
01/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	2892	3	2892	3	0.00
01/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	823	1	823	1	0.00
01/03/2010	R203 On 04-November-10			Bond Future	8.88	98.0580	8.8780	98.0580	0.00
01/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3263	3	3263	3	0.00
01/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3414	3	3414	3	0.00
01/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	3116	3	3116	3	0.00
01/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1538	2	1538	2	0.00
01/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1353	1	1353	1	0.00
01/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1443	1	1443	1	0.00
01/03/2010	R204 On 06-May-10			Bond Future	8.82	98.2076	8.8190	98.2076	1,552.00
01/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1712	2	1712	2	200.00
01/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	420	0	420	0	200.00
01/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	3947	4	3947	4	0.00
01/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	126	0	126	0	200.00
01/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2281	2	2281	2	0.00

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01/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	677	1	677	1	200.00
01/03/2010	R204 On 05-August-10			Bond Future	8.87	96.0084	8.8740	96.0084	0.00
01/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	3069	3	3069	3	0.00
01/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	983	1	983	1	0.00
01/03/2010	R204 On 04-November-10			Bond Future	8.91	97.8877	8.9100	97.8877	0.00
01/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3580	4	3580	4	0.00
01/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3421	3	3421	3	0.00
01/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3743	4	3743	4	0.00
01/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1628	2	1628	2	0.00
01/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1842	2	1842	2	0.00
01/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1732	2	1732	2	0.00
01/03/2010	R206 On 06-May-10			Bond Future	8.29	99.9360	8.2850	99.9360	0.00
01/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1555	2	1555	2	0.00
01/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	139	0	139	0	0.00
01/03/2010	R206 On 05-August-10			Bond Future	8.35	98.0407	8.3530	98.0407	0.00
01/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	2125	2	2125	2	0.00
01/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	281	0	281	0	0.00
01/03/2010	R206 On 04-November-10			Bond Future	8.38	99.9580	8.3770	99.9580	0.00
01/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1485	1	1485	1	0.00
01/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1558	2	1558	2	0.00
01/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1414	1	1414	1	0.00
01/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1217	1	1217	1	0.00
01/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1091	1	1091	1	0.00
01/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1153	1	1153	1	0.00
01/03/2010	R207 On 06-May-10			Bond Future	8.98	91.1417	8.9800	91.1417	737.00
01/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	2108	2	2108	2	0.00
01/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	530	1	530	1	0.00
01/03/2010	R207 On 05-August-10			Bond Future	9.04	89.2095	9.0380	89.2095	0.00
01/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3528	3	3528	3	0.00
01/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	902	1	902	1	0.00
01/03/2010	R207 On 04-November-10			Bond Future	9.07	90.9534	9.0740	90.9534	0.00
01/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3207	3	3207	3	0.00
01/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	3056	3	3056	3	0.00

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01/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3361	3	3361	3	0.00
01/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	2087	2	2087	2	0.00
01/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2343	2	2343	2	0.00
01/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2213	2	2213	2	0.00
01/03/2010	R208 On 06-May-10			Bond Future	9.03	85.1093	9.0250	85.1093	5,004.00
01/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	2019	2	2019	2	0.00
01/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	656	1	656	1	0.00
01/03/2010	R208 On 05-August-10			Bond Future	9.08	86.7016	9.0780	86.7016	0.00
01/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3486	3	3486	3	0.00
01/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	994	1	994	1	0.00
01/03/2010	R208 On 04-November-10			Bond Future	9.11	84.9946	9.1140	84.9946	0.00
01/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3202	3	3202	3	0.00
01/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3359	3	3359	3	0.00
01/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2772	3	2772	3	0.00
01/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2264	2	2264	2	0.00
01/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2265	2	2265	2	0.00
01/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2401	2	2401	2	0.00
01/03/2010	R209 On 06-May-10			Bond Future	8.96	73.3305	8.9600	73.3305	1,798.00
01/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	334	0	334	0	0.00
01/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	4050	4	4050	4	0.00
01/03/2010	R209 On 05-August-10			Bond Future	8.99	74.7007	8.9940	74.7007	0.00
01/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1618	2	1618	2	0.00
01/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3538	4	3538	4	0.00
01/03/2010	R209 On 04-November-10			Bond Future	9.02	73.0131	9.0160	73.0131	0.00
01/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	3313	3	3313	3	0.00
01/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3497	3	3497	3	0.00
01/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	3135	3	3135	3	0.00
01/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3644	4	3644	4	0.00
01/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3237	3	3237	3	0.00
01/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3436	4	3436	4	0.00
01/03/2010	TRT1 On 06-May-10			Index Future	307.75	307.4250	307.7490	307.4250	100.00