



Derivatives Monthly Statistics Report

For May 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	AL7T On 06-May-10			Index Future	343.44	343.9330	343.4390	343.9330	0.00
03/05/2010	AL7T On 05-August-10			Index Future	349.14	325.0000	349.1440	325.0000	58.00
03/05/2010	ALBI On 06-May-10			Index Future	316.07	316.5720	316.0660	316.5720	628.00
03/05/2010	ALBI On 05-August-10			Index Future	321.35	321.8590	321.3450	321.8590	1,067.00
03/05/2010	ALBI On 04-November-10			Index Future	327.15	327.6370	327.1450	327.6370	0.00
03/05/2010	CRD1 On 06-May-10			Index Future	138.54	138.3400	138.5370	138.3400	2.00
03/05/2010	CRD1 On 05-August-10			Index Future	140.85	140.6510	140.8510	140.6510	0.00
03/05/2010	CRD1 On 04-November-10			Index Future	143.23	143.0300	143.2340	143.0300	0.00
03/05/2010	GOVI On 06-May-10			GOVI	317.51	318.0270	317.5120	318.0270	320.00
03/05/2010	GOVI On 06-May-10	309.80	Call	GOVI	77120	8	77120	8	0.00
03/05/2010	GOVI On 06-May-10	309.80	Put	GOVI	0	0	0	0	0.00
03/05/2010	GOVI On 05-August-10			GOVI	322.82	323.3390	322.8150	323.3390	0.00
03/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	87910	9	87910	9	0.00
03/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	15760	2	15760	2	0.00
03/05/2010	GOVI On 04-November-10			GOVI	328.28	328.8090	328.2770	328.8090	0.00
03/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
03/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
03/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
03/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	7130	0	7130	0	0.00
03/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	7330	0	7330	0	0.00
03/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	7230	0	7230	0	0.00
03/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2010	ILBI On 06-May-10			Index Future	368.87	368.1280	368.8720	368.1280	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	ILBI On 05-August-10			Index Future	375.08	374.5600	375.0770	374.5600	489.00
03/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
03/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
03/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
03/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	1,000.00
03/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	1,000.00
03/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
03/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
03/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
03/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	5,500.00
03/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	4,500.00
03/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	3,500.00
03/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	7,500.00
03/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
03/05/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	92.8790	7.1210	92.8790	0.00
03/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
03/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
03/05/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	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
03/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	OTH1 On 06-May-10			Index Future	307.80	308.2550	307.8020	308.2550	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	OTH1 On 05-August-10			Index Future	312.94	313.4040	312.9430	313.4040	0.00
03/05/2010	OTH1 On 04-November-10			Index Future	318.24	318.7060	318.2380	318.7060	0.00
03/05/2010	R155 On 06-May-10			Bond Future	6.91	110.0476	6.9060	110.0476	0.00
03/05/2010	R155 On 06-May-10	7.50	Call	Bond Future	766	1	766	1	0.00
03/05/2010	R155 On 06-May-10	7.45	Call	Bond Future	702	1	702	1	0.00
03/05/2010	R155 On 06-May-10	7.55	Call	Bond Future	830	1	830	1	0.00
03/05/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R157 On 06-May-10			Bond Future	7.83	126.6238	7.8340	126.6238	850.00
03/05/2010	R157 On 06-May-10	8.50	Call	Bond Future	3239	3	3239	3	0.00
03/05/2010	R157 On 06-May-10	8.00	Call	Bond Future	823	1	823	1	0.00
03/05/2010	R157 On 06-May-10	7.90	Call	Bond Future	382	1	382	1	10.00
03/05/2010	R157 On 06-May-10	7.90	Put	Bond Future	56	0	56	0	0.00
03/05/2010	R157 On 06-May-10	8.00	Put	Bond Future	5	0	5	0	0.00
03/05/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R157 On 05-August-10			Bond Future	7.90	128.7598	7.9010	128.7598	5,255.00
03/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	4004	4	4004	4	0.00
03/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2980	3	2980	3	0.00
03/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	2057	2	2057	2	500.00
03/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	5077	5	5077	5	0.00
03/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	31	0	31	0	0.00
03/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	425	0	425	0	0.00
03/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	196	0	196	0	500.00
03/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	82	0	82	0	0.00
03/05/2010	R157 On 04-November-10			Bond Future	7.92	124.3516	7.9160	124.3516	0.00
03/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	3081	3	3081	3	0.00
03/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	3252	3	3252	3	0.00
03/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2914	3	2914	3	0.00
03/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	539	1	539	1	0.00
03/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	439	0	439	0	0.00
03/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	487	0	487	0	0.00
03/05/2010	R157 On 03-February-11			Bond Future	7.94	126.7026	7.9390	126.7026	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
03/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1669	2	1669	2	0.00
03/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	1566	2	1566	2	0.00
03/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1776	2	1776	2	0.00
03/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	1729	2	1729	2	0.00
03/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	1948	2	1948	2	0.00
03/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	1836	2	1836	2	0.00
03/05/2010	R186 On 06-May-10			Bond Future	8.78	119.2843	8.7830	119.2843	8,665.00
03/05/2010	R186 On 06-May-10	9.00	Call	Bond Future	2064	2	2064	2	0.00
03/05/2010	R186 On 06-May-10	9.00	Put	Bond Future	8	0	8	0	0.00
03/05/2010	R186 On 05-August-10			Bond Future	8.85	115.9993	8.8450	115.9993	11,863.00
03/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	4636	5	4636	5	0.00
03/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1867	2	1867	2	1,300.00
03/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	8310	9	8310	9	0.00
03/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	10276	11	10276	11	0.00
03/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	90	0	90	0	3,000.00
03/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	209	0	209	0	1,300.00
03/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	2771	3	2771	3	0.00
03/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	900	1	900	1	0.00
03/05/2010	R186 On 04-November-10			Bond Future	8.88	118.1820	8.8790	118.1820	0.00
03/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	5305	6	5305	6	0.00
03/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	5604	6	5604	6	0.00
03/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	5013	5	5013	5	0.00
03/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2754	3	2754	3	9,800.00
03/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2072	2	2072	2	0.00
03/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	3969	4	3969	4	0.00
03/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	1770	2	1770	2	0.00
03/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	1916	2	1916	2	0.00
03/05/2010	R186 On 03-February-11			Bond Future	8.91	115.1211	8.9140	115.1211	0.00
03/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	4471	5	4471	5	0.00
03/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	4720	5	4720	5	0.00
03/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	4231	4	4231	4	0.00
03/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	3900	4	3900	4	0.00
03/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	3475	3	3475	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
03/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	3682	4	3682	4	0.00
03/05/2010	R201 On 06-May-10			Bond Future	7.80	107.0943	7.8040	107.0943	0.00
03/05/2010	R201 On 06-May-10	8.50	Call	Bond Future	2670	3	2670	3	0.00
03/05/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R201 On 05-August-10			Bond Future	7.88	104.4871	7.8770	104.4871	1,174.00
03/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	4075	4	4075	4	0.00
03/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	17	0	17	0	0.00
03/05/2010	R201 On 04-November-10			Bond Future	7.89	106.4516	7.8890	106.4516	0.00
03/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	2505	3	2505	3	0.00
03/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	2373	2	2373	2	0.00
03/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	2639	3	2639	3	0.00
03/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	344	0	344	0	0.00
03/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	421	0	421	0	0.00
03/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	381	0	381	0	0.00
03/05/2010	R201 On 03-February-11			Bond Future	7.91	104.0426	7.9080	104.0426	0.00
03/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	1419	1	1419	1	0.00
03/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	1330	1	1330	1	0.00
03/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	1511	2	1511	2	0.00
03/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1039	1	1039	1	0.00
03/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1190	1	1190	1	0.00
03/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1113	1	1113	1	0.00
03/05/2010	R203 On 06-May-10			Bond Future	8.41	100.5304	8.4140	100.5304	1,710.00
03/05/2010	R203 On 06-May-10	9.00	Call	Bond Future	3084	3	3084	3	0.00
03/05/2010	R203 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R203 On 05-August-10			Bond Future	8.49	102.2290	8.4900	102.2290	1,607.00
03/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	4030	4	4030	4	0.00
03/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	169	0	169	0	0.00
03/05/2010	R203 On 04-November-10			Bond Future	8.53	99.9777	8.5280	99.9777	0.00
03/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	4075	4	4075	4	0.00
03/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	4271	4	4271	4	0.00
03/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	3883	4	3883	4	0.00
03/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	553	1	553	1	0.00
03/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	457	0	457	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
03/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	503	0	503	0	0.00
03/05/2010	R203 On 03-February-11			Bond Future	8.57	101.8740	8.5740	101.8740	0.00
03/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1919	2	1919	2	0.00
03/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	2040	2	2040	2	0.00
03/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1803	2	1803	2	0.00
03/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	2414	2	2414	2	0.00
03/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2158	2	2158	2	0.00
03/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2283	2	2283	2	0.00
03/05/2010	R204 On 06-May-10			Bond Future	8.50	100.2809	8.5040	100.2809	0.00
03/05/2010	R204 On 06-May-10	9.00	Call	Bond Future	2872	3	2872	3	200.00
03/05/2010	R204 On 06-May-10	8.50	Call	Bond Future	224	0	224	0	200.00
03/05/2010	R204 On 06-May-10	9.50	Call	Bond Future	5658	6	5658	6	0.00
03/05/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
03/05/2010	R204 On 06-May-10	8.50	Put	Bond Future	248	0	248	0	0.00
03/05/2010	R204 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R204 On 05-August-10			Bond Future	8.58	97.9405	8.5770	97.9405	2,664.00
03/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3997	4	3997	4	0.00
03/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	221	0	221	0	780.00
03/05/2010	R204 On 04-November-10			Bond Future	8.61	99.7767	8.6140	99.7767	0.00
03/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	4209	4	4209	4	0.00
03/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	4006	4	4006	4	0.00
03/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	4417	5	4417	5	0.00
03/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	655	1	655	1	0.00
03/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	780	1	780	1	0.00
03/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	715	1	715	1	0.00
03/05/2010	R204 On 03-February-11			Bond Future	8.65	97.6318	8.6540	97.6318	0.00
03/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1947	2	1947	2	0.00
03/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1825	2	1825	2	0.00
03/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	2074	2	2074	2	0.00
03/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	2647	3	2647	3	0.00
03/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	2953	3	2953	3	0.00
03/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	2797	3	2797	3	0.00
03/05/2010	R206 On 06-May-10			Bond Future	7.77	101.6749	7.7650	101.6749	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
03/05/2010	R206 On 06-May-10	8.75	Call	Bond Future	3029	3	3029	3	0.00
03/05/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R206 On 05-August-10			Bond Future	7.85	99.6248	7.8530	99.6248	0.00
03/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	3308	3	3308	3	0.00
03/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	9	0	9	0	0.00
03/05/2010	R206 On 04-November-10			Bond Future	7.86	101.4953	7.8610	101.4953	0.00
03/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	2003	2	2003	2	0.00
03/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	2111	2	2111	2	0.00
03/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1898	2	1898	2	0.00
03/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	293	0	293	0	0.00
03/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	237	0	237	0	0.00
03/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	263	0	263	0	0.00
03/05/2010	R206 On 03-February-11			Bond Future	7.88	99.6439	7.8780	99.6439	0.00
03/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	1115	1	1115	1	0.00
03/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	1187	1	1187	1	0.00
03/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	1046	1	1046	1	0.00
03/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	862	1	862	1	0.00
03/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	748	1	748	1	0.00
03/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	803	1	803	1	0.00
03/05/2010	R207 On 06-May-10			Bond Future	8.60	93.7090	8.6040	93.7090	137.00
03/05/2010	R207 On 06-May-10	9.25	Call	Bond Future	3838	4	3838	4	0.00
03/05/2010	R207 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R207 On 05-August-10			Bond Future	8.68	91.6524	8.6760	91.6524	700.00
03/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4919	5	4919	5	0.00
03/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	3694	4	3694	4	0.00
03/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	490	1	490	1	100.00
03/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	346	0	346	0	100.00
03/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3082	3	3082	3	0.00
03/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	163	0	163	0	0.00
03/05/2010	R207 On 04-November-10			Bond Future	8.71	93.3749	8.7100	93.3749	0.00
03/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3976	4	3976	4	0.00
03/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3773	4	3773	4	0.00
03/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	4184	4	4184	4	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
03/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	807	1	807	1	0.00
03/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	957	1	957	1	0.00
03/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	879	1	879	1	0.00
03/05/2010	R207 On 03-February-11			Bond Future	8.75	91.5011	8.7480	91.5011	0.00
03/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	2539	3	2539	3	0.00
03/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	2396	3	2396	3	0.00
03/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2688	3	2688	3	0.00
03/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2390	2	2390	2	0.00
03/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	2672	3	2672	3	0.00
03/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	2528	2	2528	2	0.00
03/05/2010	R208 On 06-May-10			Bond Future	8.66	87.6161	8.6640	87.6161	0.00
03/05/2010	R208 On 06-May-10	9.25	Call	Bond Future	3612	4	3612	4	0.00
03/05/2010	R208 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R208 On 05-August-10			Bond Future	8.73	89.0971	8.7290	89.0971	6,287.00
03/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4849	5	4849	5	0.00
03/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	221	0	221	0	0.00
03/05/2010	R208 On 04-November-10			Bond Future	8.77	87.3648	8.7650	87.3648	0.00
03/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3883	4	3883	4	0.00
03/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	4095	4	4095	4	0.00
03/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	3677	4	3677	4	0.00
03/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1066	1	1066	1	0.00
03/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	899	1	899	1	0.00
03/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	979	1	979	1	0.00
03/05/2010	R208 On 03-February-11			Bond Future	8.80	89.0280	8.8030	89.0280	0.00
03/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	2513	3	2513	3	0.00
03/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2662	3	2662	3	0.00
03/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	2369	2	2369	2	0.00
03/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	2992	3	2992	3	0.00
03/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	2680	3	2680	3	0.00
03/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	2833	3	2833	3	0.00
03/05/2010	R209 On 06-May-10			Bond Future	8.77	75.2858	8.7730	75.2858	0.00
03/05/2010	R209 On 06-May-10	8.50	Call	Bond Future	1	0	1	0	0.00
03/05/2010	R209 On 06-May-10	8.50	Put	Bond Future	2243	2	2243	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
03/05/2010	R209 On 05-August-10			Bond Future	8.82	76.5541	8.8190	76.5541	1,821.00
03/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1713	2	1713	2	0.00
03/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2264	2	2264	2	0.00
03/05/2010	R209 On 04-November-10			Bond Future	8.85	74.8410	8.8450	74.8410	0.00
03/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	3377	4	3377	4	0.00
03/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3600	4	3600	4	0.00
03/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	3162	3	3162	3	0.00
03/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2341	2	2341	2	0.00
03/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2010	2	2010	2	0.00
03/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2170	2	2170	2	0.00
03/05/2010	R209 On 03-February-11			Bond Future	8.87	76.2666	8.8720	76.2666	0.00
03/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	4119	4	4119	4	0.00
03/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	4331	4	4331	4	0.00
03/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3913	4	3913	4	0.00
03/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3305	3	3305	3	0.00
03/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	2955	3	2955	3	0.00
03/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3125	3	3125	3	0.00
03/05/2010	TRT1 On 06-May-10			Index Future	313.64	314.1400	313.6410	314.1400	100.00
03/05/2010	TRT1 On 05-August-10			Index Future	318.88	319.3870	318.8790	319.3870	0.00
03/05/2010	TRT1 On 04-November-10			Index Future	324.27	324.7900	324.2740	324.7900	0.00