



# Derivatives Monthly Statistics Report

For April 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AL7T On 06-May-10			Index Future	344.14	341.8650	344.1400	341.8650	58.00
01/04/2010	ALBI On 06-May-10			Index Future	316.50	314.3730	316.4980	314.3730	1,078.00
01/04/2010	ALBI On 05-August-10			Index Future	316.62	314.4510	316.6190	314.4510	0.00
01/04/2010	CRD1 On 06-May-10			Index Future	137.71	137.1970	137.7100	137.1970	2.00
01/04/2010	GOVI On 06-May-10			GOVI	318.04	315.8500	318.0370	315.8500	324.00
01/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	85746	7	85746	7	0.00
01/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	3376	1	3376	1	0.00
01/04/2010	GOVI On 05-August-10			GOVI	323.57	321.3410	323.5650	321.3410	0.00
01/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	98927	8	98927	8	0.00
01/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	19277	3	19277	3	0.00
01/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2010	ILBI On 06-May-10			Index Future	362.72	362.5000	362.7160	362.5000	469.00
01/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
01/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
01/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
01/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
01/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
01/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
01/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
01/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
01/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
01/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
01/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
01/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
01/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
01/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	5,000.00
01/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	5,000.00
01/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	3,500.00
01/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.87	92.1300	7.8700	92.1300	7,500.00
01/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.95	92.0500	7.9500	92.0500	0.00
01/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
01/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
01/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
01/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	OTH1 On 06-May-10			Index Future	307.96	305.8820	307.9550	305.8820	3.00
01/04/2010	R155 On 06-May-10			Bond Future	6.92	109.8404	6.9210	109.8404	0.00
01/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	748	1	748	1	0.00
01/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	685	1	685	1	0.00
01/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	811	1	811	1	0.00
01/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	1	0	1	0	0.00
01/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	3	0	3	0	0.00
01/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	2	0	2	0	0.00
01/04/2010	R157 On 06-May-10			Bond Future	7.87	125.7604	7.8660	125.7604	6,105.00
01/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	3087	3	3087	3	0.00
01/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	937	1	937	1	0.00
01/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	631	0	631	0	10.00
01/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	463	1	463	1	0.00

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01/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	278	0	278	0	0.00
01/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	6	0	6	0	0.00
01/04/2010	R157 On 05-August-10			Bond Future	7.94	127.8848	7.9350	127.8848	0.00
01/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3897	3	3897	3	0.00
01/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2910	3	2910	3	0.00
01/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	2024	2	2024	2	500.00
01/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4944	4	4944	4	0.00
01/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	58	0	58	0	500.00
01/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	552	1	552	1	0.00
01/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	286	0	286	0	500.00
01/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	135	0	135	0	0.00
01/04/2010	R157 On 04-November-10			Bond Future	7.94	123.4981	7.9440	123.4981	0.00
01/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	3055	3	3055	3	0.00
01/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	3218	3	3218	3	0.00
01/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2895	3	2895	3	0.00
01/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	646	1	646	1	0.00
01/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	531	1	531	1	0.00
01/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	587	1	587	1	0.00
01/04/2010	R186 On 06-May-10			Bond Future	8.70	118.5065	8.7030	118.5065	18,696.00
01/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	3080	2	3080	2	0.00
01/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	252	1	252	1	0.00
01/04/2010	R186 On 05-August-10			Bond Future	8.76	115.2052	8.7620	115.2052	0.00
01/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	5400	5	5400	5	0.00
01/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2438	2	2438	2	1,300.00
01/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	9132	8	9132	8	0.00
01/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	11095	10	11095	10	0.00
01/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	120	0	120	0	3,000.00
01/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	242	0	242	0	1,300.00
01/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2553	3	2553	3	0.00
01/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	875	1	875	1	0.00
01/04/2010	R186 On 04-November-10			Bond Future	8.79	117.4065	8.7890	117.4065	0.00
01/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	6091	5	6091	5	0.00
01/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5796	5	5796	5	0.00

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01/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	6392	6	6392	6	0.00
01/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1712	2	1712	2	0.00
01/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2010	2	2010	2	0.00
01/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	1857	2	1857	2	0.00
01/04/2010	R201 On 06-May-10			Bond Future	7.85	106.2824	7.8490	106.2824	486.00
01/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2499	2	2499	2	0.00
01/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	4	0	4	0	0.00
01/04/2010	R201 On 05-August-10			Bond Future	7.93	103.6605	7.9260	103.6605	0.00
01/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3931	3	3931	3	0.00
01/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	54	0	54	0	0.00
01/04/2010	R201 On 04-November-10			Bond Future	7.93	105.6410	7.9320	105.6410	0.00
01/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2513	2	2513	2	0.00
01/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2638	2	2638	2	0.00
01/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2390	2	2390	2	0.00
01/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	589	1	589	1	0.00
01/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	494	1	494	1	0.00
01/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	540	1	540	1	0.00
01/04/2010	R203 On 06-May-10			Bond Future	8.38	100.0745	8.3770	100.0745	1,710.00
01/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	3295	3	3295	3	0.00
01/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	12	0	12	0	0.00
01/04/2010	R203 On 05-August-10			Bond Future	8.45	101.7658	8.4520	101.7658	1,607.00
01/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	4287	4	4287	4	0.00
01/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	228	0	228	0	0.00
01/04/2010	R203 On 04-November-10			Bond Future	8.48	99.5324	8.4820	99.5324	0.00
01/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	4315	4	4315	4	0.00
01/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	4126	4	4126	4	0.00
01/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4509	4	4509	4	0.00
01/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	462	1	462	1	0.00
01/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	562	1	562	1	0.00
01/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	509	1	509	1	0.00
01/04/2010	R204 On 06-May-10			Bond Future	8.46	99.7793	8.4580	99.7793	1,552.00
01/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	3170	3	3170	3	200.00
01/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	812	1	812	1	200.00

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01/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5930	5	5930	5	0.00
01/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
01/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	564	1	564	1	0.00
01/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	26	0	26	0	0.00
01/04/2010	R204 On 05-August-10			Bond Future	8.53	97.4284	8.5290	97.4284	0.00
01/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	4363	4	4363	4	0.00
01/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	310	0	310	0	0.00
01/04/2010	R204 On 04-November-10			Bond Future	8.56	99.2874	8.5580	99.2874	0.00
01/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4539	4	4539	4	0.00
01/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4743	4	4743	4	0.00
01/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	4338	4	4338	4	0.00
01/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	797	1	797	1	0.00
01/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	665	1	665	1	0.00
01/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	729	1	729	1	0.00
01/04/2010	R206 On 06-May-10			Bond Future	7.86	100.8474	7.8560	100.8474	0.00
01/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2745	2	2745	2	0.00
01/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	1	0	1	0	0.00
01/04/2010	R206 On 05-August-10			Bond Future	7.95	98.7794	7.9520	98.7794	0.00
01/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3044	3	3044	3	0.00
01/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	36	0	36	0	0.00
01/04/2010	R206 On 04-November-10			Bond Future	7.96	100.6670	7.9580	100.6670	0.00
01/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1843	2	1843	2	0.00
01/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1746	1	1746	1	0.00
01/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1943	2	1943	2	0.00
01/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	335	0	335	0	0.00
01/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	407	1	407	1	0.00
01/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	370	0	370	0	0.00
01/04/2010	R207 On 06-May-10			Bond Future	8.56	93.1357	8.5570	93.1357	737.00
01/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	4134	3	4134	3	0.00
01/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	8	0	8	0	0.00
01/04/2010	R207 On 05-August-10			Bond Future	8.63	91.0618	8.6270	91.0618	0.00
01/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	5272	5	5272	5	0.00
01/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	223	0	223	0	0.00

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01/04/2010	R207 On 04-November-10			Bond Future	8.66	92.8010	8.6550	92.8010	0.00
01/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	4369	4	4369	4	0.00
01/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4572	4	4572	4	0.00
01/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	4170	4	4170	4	0.00
01/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1031	1	1031	1	0.00
01/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	872	1	872	1	0.00
01/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	949	1	949	1	0.00
01/04/2010	R208 On 06-May-10			Bond Future	8.63	86.7760	8.6340	86.7760	5,004.00
01/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3817	3	3817	3	0.00
01/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	14	0	14	0	0.00
01/04/2010	R208 On 05-August-10			Bond Future	8.70	88.2416	8.6990	88.2416	1,249.00
01/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	5099	4	5099	4	0.00
01/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	284	0	284	0	0.00
01/04/2010	R208 On 04-November-10			Bond Future	8.73	86.5227	8.7290	86.5227	0.00
01/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	4032	3	4032	3	0.00
01/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3826	3	3826	3	0.00
01/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	4243	4	4243	4	0.00
01/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	826	1	826	1	0.00
01/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	994	1	994	1	0.00
01/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	907	1	907	1	0.00
01/04/2010	R209 On 06-May-10			Bond Future	8.71	74.5188	8.7070	74.5188	1,798.00
01/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	316	0	316	0	0.00
01/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2026	3	2026	3	0.00
01/04/2010	R209 On 05-August-10			Bond Future	8.75	75.7784	8.7520	75.7784	0.00
01/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	2083	2	2083	2	0.00
01/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2099	3	2099	3	0.00
01/04/2010	R209 On 04-November-10			Bond Future	8.77	74.0697	8.7730	74.0697	0.00
01/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3943	3	3943	3	0.00
01/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	4167	4	4167	4	0.00
01/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3725	3	3725	3	0.00
01/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2331	3	2331	3	0.00
01/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2005	2	2005	2	0.00
01/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2164	3	2164	3	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
01/04/2010	TRT1 On 06-May-10			Index Future	314.13	311.9770	314.1280	311.9770	100.00