



Interest Rates Daily MTM Report

Daily summary for: 30/04/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future			6.86600	6.87600		1.00	0.00	0	0
Total R155 Future										0.00	0	0
R155	On	06/05/2010	Bond Future	7.50	Call		805.00000	818,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	1,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.55	Call		869.00000	882,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.45	Call		740.00000	753,000	1.00	0.00	0	0
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	0,000	1.00	0.00	0	0
Total R155 Option										0.00	0	0
Total For R155										0.00	0	0
R157	On	06/05/2010	Bond Future			7.79400	7.80500		3.75	0.00	0	850
R157	On	05/08/2010	Bond Future			7.85900	7.87000		4.00	4,635,353.16	36	5,255
R157	On	04/11/2010	Bond Future			7.87100	7.88300		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			7.89100	8.50000		4.00	0.00	0	0
Total R157 Future										4,635,353.16	36	6,105
R157	On	06/05/2010	Bond Future	8.50	Call		3,382.00000	3,437,000	3.88	0.00	0	0
R157	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.88	0.00	0	0
R157	On	06/05/2010	Bond Future	8.00	Call		976.00000	1,028,000	3.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	06/05/2010	Bond Future	8.00	Put		15.00000	12,000	3.79	0.00	0	0
R157	On	06/05/2010	Bond Future	7.90	Call		547.00000	590,000	3.77	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		78.00000	66,000	3.77	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,131.00000	4,195,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		63.00000	75,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,089.00000	3,161,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		159.00000	179,000	4.08	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,214.00000	5,272,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		21.00000	27,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		358.00000	389,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,136.00000	2,219,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,218.00000	3,247,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		475.00000	450,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,392.00000	3,422,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		431.00000	406,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,045.00000	3,077,000	4.07	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		522.00000	500,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		0.00000	1,781,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		0.00000	1,742,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		0.00000	1,892,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		0.00000	1,639,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		0.00000	1,674,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		0.00000	1,850,000	3.98	0.00	0	0
Total R157 Option										0.00	0	1,010
Total For R157										4,635,353.16	36	7,115

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future			8.74400	8.75500		9.25	0.00	0	8,665
R186	On	05/08/2010	Bond Future			8.80400	8.81500		9.75	0.00	0	11,863
R186	On	04/11/2010	Bond Future			8.83600	8.84800		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			8.87100	9.00000		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	06/05/2010	Bond Future	9.00	Call		2,344.00000	2,457,000	9.37	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		18.00000	25,000	9.37	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,781.00000	4,960,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		761.00000	836,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,900.00000	2,083,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,519.00000	2,598,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,556.00000	8,683,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		171.00000	194,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,545.00000	10,658,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		75.00000	83,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,392.00000	5,603,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,713.00000	1,811,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,701.00000	5,909,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,577.00000	1,672,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,090.00000	5,303,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,859.00000	1,959,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,678.00000	3,781,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,754.00000	2,969,000	9.90	445,350.00	150	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		0.00000	4,714,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		0.00000	3,527,000	10.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.05	Call		0.00000	4,970,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		0.00000	3,328,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		0.00000	4,467,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		0.00000	3,738,000	10.23	0.00	0	0
Total R186 Option										445,350.00	150	15,400
Total For R186										445,350.00	150	35,928
R201	On	06/05/2010	Bond Future			7.77500	7.77600		3.75	0.00	0	0
R201	On	05/08/2010	Bond Future			7.84600	7.84700		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			7.85500	7.85600		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			7.87100	8.00000		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	06/05/2010	Bond Future	8.50	Call		2,779.00000	2,783,000	3.87	0.00	0	0
R201	On	06/05/2010	Bond Future	8.50	Put		0.00000	0,000	3.87	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Call		4,189.00000	4,189,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		20.00000	16,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,602.00000	2,605,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		362.00000	361,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,740.00000	2,742,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		328.00000	327,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,468.00000	2,471,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		399.00000	399,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		0.00000	1,494,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		0.00000	1,065,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		0.00000	1,588,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		0.00000	993,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		0.00000	1,402,000	3.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Put		0.00000	1,139,000	3.49	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,174
R203	On	06/05/2010	Bond Future			8.38500	8.39600		5.75	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.45900	8.47000		6.00	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.49600	8.50800		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.54000	8.50000		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,181.00000	3,240,000	5.89	0.00	0	0
R203	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	5.89	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Call		4,122.00000	4,184,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		157.00000	162,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,166.00000	4,216,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		492.00000	481,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,364.00000	4,413,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		449.00000	437,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,971.00000	4,021,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		539.00000	528,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		0.00000	2,012,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		0.00000	2,209,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		0.00000	2,136,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		0.00000	2,087,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		0.00000	1,893,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		0.00000	2,337,000	5.92	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,317

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future			8.46500	8.49600		6.50	0.00	0	20
R204	On	05/08/2010	Bond Future			8.53600	8.56900		6.75	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.57100	8.60400		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.60900	8.50000		7.00	0.00	0	0
Total R204 Future										0.00	0	2,684
R204	On	06/05/2010	Bond Future	9.00	Call		2,920.00000	3,103,000	6.66	0.00	0	200
R204	On	06/05/2010	Bond Future	9.00	Put		0.00000	0,000	6.66	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Call		5,705.00000	5,889,000	6.85	0.00	0	0
R204	On	06/05/2010	Bond Future	9.50	Put		0.00000	0,000	6.85	0.00	0	200
R204	On	06/05/2010	Bond Future	8.50	Put		292.00000	240,000	6.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		316.00000	447,000	6.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,060.00000	4,215,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		238.00000	203,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		4,228.00000	4,409,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		677.00000	672,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,438.00000	4,619,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		620.00000	615,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,021.00000	4,202,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		739.00000	734,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		0.00000	2,074,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		0.00000	2,677,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		0.00000	2,206,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		0.00000	2,532,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		0.00000	1,948,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		0.00000	2,829,000	6.91	0.00	0	0
Total R204 Option										0.00	0	1,380

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204										0.00	0	4,064
R206	On	06/05/2010	Bond Future			7.72600	7.73700		3.00	0.00	0	0
R206	On	05/08/2010	Bond Future			7.81000	7.82200		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.81500	7.82700		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.82800	8.00000		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		3,117.00000	3,152,000	3.12	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	1,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,399.00000	3,433,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		9.00000	8,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,083.00000	2,110,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		249.00000	243,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,192.00000	2,219,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		224.00000	218,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,976.00000	2,002,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		277.00000	270,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		0.00000	1,193,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	753,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		0.00000	1,267,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	700,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		0.00000	1,121,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	809,000	2.76	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	06/05/2010	Bond Future			8.57500	8.61600		7.50	0.00	0	137
R207	On	05/08/2010	Bond Future			8.64500	8.68800		7.75	10,998,283.20	120	700

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			8.67800	8.72200		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.71600	8.75000		8.00	0.00	0	0
Total R207 Future										10,998,283.20	120	837
R207	On	06/05/2010	Bond Future	9.25	Call		3,765.00000	4,016,000	7.69	0.00	0	0
R207	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	7.69	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Call		4,855.00000	5,097,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		171.00000	156,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Call		3,633.00000	3,863,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		357.00000	330,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,118.00000	2,961,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		455.00000	555,000	7.60	0.00	0	100
R207	On	04/11/2010	Bond Future	9.25	Call		3,901.00000	4,128,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		874.00000	843,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,110.00000	4,339,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		803.00000	774,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,697.00000	3,923,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		951.00000	919,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		0.00000	2,649,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		0.00000	2,453,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		0.00000	2,801,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		0.00000	2,319,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		0.00000	2,502,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		0.00000	2,594,000	7.98	0.00	0	0
Total R207 Option										0.00	0	200
Total For R207										10,998,283.20	120	1,037
R208	On	06/05/2010	Bond Future			8.63400	8.66500		8.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/08/2010	Bond Future			8.69800	8.73000		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.73300	8.76600		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.77000	8.75000		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	06/05/2010	Bond Future	9.25	Call		3,606.00000	3,803,000	8.21	0.00	0	0
R208	On	06/05/2010	Bond Future	9.25	Put		0.00000	0,000	8.21	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Call		4,826.00000	5,032,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		204.00000	211,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,829.00000	4,040,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		931.00000	939,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,043.00000	4,254,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		853.00000	861,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,620.00000	3,830,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,015.00000	1,023,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		0.00000	2,627,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		0.00000	2,748,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		0.00000	2,780,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		0.00000	2,599,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		0.00000	2,480,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		0.00000	2,904,000	8.63	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,287
R209	On	06/05/2010	Bond Future			8.74300	8.75300		12.00	0.00	0	0
R209	On	05/08/2010	Bond Future			8.78900	8.79900		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.81400	8.82500		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.84000	9.00000		13.75	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Future									0.00	0	1,821
R209	On	06/05/2010	Bond Future	8.50	Call		9.00000	20,000	11.87	0.00	0
R209	On	06/05/2010	Bond Future	8.50	Put		2,090.00000	2,021,000	11.87	0.00	0
R209	On	05/08/2010	Bond Future	8.75	Call		1,650.00000	1,859,000	12.75	0.00	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,042.00000	2,171,000	12.75	0.00	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,395.00000	3,545,000	13.00	0.00	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,029.00000	2,092,000	13.00	0.00	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,625.00000	3,773,000	13.04	0.00	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,877.00000	1,937,000	13.04	0.00	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,176.00000	3,324,000	12.97	0.00	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,196.00000	2,257,000	12.97	0.00	0
R209	On	03/02/2011	Bond Future	9.00	Call		0.00000	4,282,000	13.75	0.00	0
R209	On	03/02/2011	Bond Future	9.00	Put		0.00000	3,037,000	13.75	0.00	0
R209	On	03/02/2011	Bond Future	9.05	Call		0.00000	4,499,000	13.79	0.00	0
R209	On	03/02/2011	Bond Future	9.05	Put		0.00000	2,871,000	13.79	0.00	0
R209	On	03/02/2011	Bond Future	8.95	Call		0.00000	4,072,000	13.72	0.00	0
R209	On	03/02/2011	Bond Future	8.95	Put		0.00000	3,212,000	13.72	0.00	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,821
Total for Bond									16,078,986.36	306	60,743
GOVI	On	06/05/2010	GOVI			318.02700	317.69300		6.80	0.00	0
GOVI	On	05/08/2010	GOVI			323.33900	323.00000		6.57	0.00	0
GOVI	On	04/11/2010	GOVI			328.80900	329.00000			0.00	0
Total GOVI Future									0.00	0	320
GOVI	On	06/05/2010	GOVI	309.80	Call		78,964.00000	82,280,000	6.80	0.00	0
GOVI	On	06/05/2010	GOVI	309.80	Put		34.00000	10,000	6.80	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/08/2010	GOVI	315.60	Call		90,019.00000	92,431,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		16,019.00000	15,041,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	1,910,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	2,010,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	1,810,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	320
Total for GOVI										0.00	0	320
AL7T	On	06/05/2010	Index Future			343.93300	343.28300			0.00	0	58
Total AL7T Future										0.00	0	58
Total For AL7T										0.00	0	58
ALBI	On	06/05/2010	Index Future			316.57200	316.24700			0.00	0	742
ALBI	On	05/08/2010	Index Future			321.85900	321.53000			0.00	0	245
ALBI	On	04/11/2010	Index Future			327.63700	327.00000			0.00	0	0
Total ALBI Future										0.00	0	987
Total For ALBI										0.00	0	987
CRD1	On	06/05/2010	Index Future			138.34000	138.27700			0.00	0	2
CRD1	On	05/08/2010	Index Future			140.65100	140.50000			0.00	0	0
CRD1	On	04/11/2010	Index Future			143.03000	143.00000			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
ILBI	On	06/05/2010	Index Future			368.12800	365.97700			0.00	0	497
ILBI	On	05/08/2010	Index Future			374.56000	373.00000			0.00	0	0
Total ILBI Future										0.00	0	497
Total For ILBI										0.00	0	497

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 06/05/2010 Index Future			308.25500	307.98000			0.00	0	3
OTH1 On 05/08/2010 Index Future			313.40400	313.00000			0.00	0	0
OTH1 On 04/11/2010 Index Future			318.70600	318.50000			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 06/05/2010 Index Future			314.14000	313.81300			0.00	0	100
TRT1 On 05/08/2010 Index Future			319.38700	319.00000			0.00	0	0
TRT1 On 04/11/2010 Index Future			324.79000	324.50000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,647
JIBAR On 19/05/2010 Jibar Future			6.52000	6.55000			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.51000	6.54000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.46000	6.49000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.45000	6.48000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.47000	6.50000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.49000	6.52000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.51000	6.54000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.69000	6.72000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.93000	6.96000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.23000	7.26000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.50000	7.53000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.68000	7.71000			0.00	0	0
Total Jibar Future							0.00	0	24,000
Total For JIBAR FUTURE							0.00	0	24,000
Total for Jibar							0.00	0	24,000
Total for Derivatives :							16,078,986.36	306	86,710

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155 On 31/08/2011 Spot Bond			6.84500	6.85500			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.79000	7.80000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.74000	8.75000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.76500	7.77000			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.38000	8.39000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.46000	8.49000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.72000	7.73000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.56500	8.61000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.63000	8.66000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.74000	8.75000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
Total for SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							0.00	0	0
Total Futures							15,633,636.36	156	68,720
Total Options							445,350.00	150	17,990
Grand Total:							16,078,986.36	306	86,710