



Interest Rates Daily MTM Report

Daily summary for: 03/05/2010

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			6.90600	6.86600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		818.00000	766,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		1.00000	0,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		882.00000	830,000	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		753.00000	702,000	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			7.83400	7.79400		3.75	0.00	0	850
R157 On 05/08/2010 Bond Future			7.90100	7.85900		4.00	0.00	0	5,255
R157 On 04/11/2010 Bond Future			7.91600	7.87100		4.00	0.00	0	0
R157 On 03/02/2011 Bond Future			7.93900	7.89100		4.00	0.00	0	0
Total R157 Future							0.00	0	6,105
R157 On 06/05/2010 Bond Future	8.50	Call		3,437.00000	3,239,000	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		1,028.00000	823,000	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		12.00000	5,000	3.79	0.00	0	0
R157	On	06/05/2010	Bond Future	7.90	Call		590.00000	382,000	3.77	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		66.00000	56,000	3.77	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,195.00000	4,004,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		75.00000	82,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,161.00000	2,980,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		179.00000	196,000	4.08	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,272.00000	5,077,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		27.00000	31,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		389.00000	425,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,219.00000	2,057,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,247.00000	3,081,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		450.00000	487,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,422.00000	3,252,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		406.00000	439,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,077.00000	2,914,000	4.07	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		500.00000	539,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,781.00000	1,669,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,742.00000	1,836,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,892.00000	1,776,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,639.00000	1,729,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,674.00000	1,566,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,850.00000	1,948,000	3.98	0.00	0	0
Total R157 Option										0.00	0	1,010
Total For R157										0.00	0	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			8.78300	8.74400		9.25	0.00	0	8,665
R186	On	05/08/2010	Bond Future			8.84500	8.80400		9.75	0.00	0	11,863
R186	On	04/11/2010	Bond Future			8.87900	8.83600		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			8.91400	8.87100		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	06/05/2010	Bond Future	9.00	Call		2,457.00000	2,064,000	9.37	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		25.00000	8,000	9.37	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,960.00000	4,636,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		836.00000	900,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		2,083.00000	1,867,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,598.00000	2,771,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,683.00000	8,310,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		194.00000	209,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,658.00000	10,276,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		83.00000	90,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,603.00000	5,305,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,811.00000	1,916,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,909.00000	5,604,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,672.00000	1,770,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,303.00000	5,013,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,959.00000	2,072,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,781.00000	3,969,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,969.00000	2,754,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		4,714.00000	4,471,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,527.00000	3,682,000	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		4,970.00000	4,720,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,328.00000	3,475,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,467.00000	4,231,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,738.00000	3,900,000	10.23	0.00	0	0
Total R186 Option										0.00	0	15,400
Total For R186										0.00	0	35,928
R201	On	06/05/2010	Bond Future			7.80400	7.77500		3.75	0.00	0	0
R201	On	05/08/2010	Bond Future			7.87700	7.84600		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			7.88900	7.85500		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			7.90800	7.87100		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	06/05/2010	Bond Future	8.50	Call		2,783.00000	2,670,000	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	4,075,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		16.00000	17,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,605.00000	2,505,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		361.00000	381,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,742.00000	2,639,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		327.00000	344,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,471.00000	2,373,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		399.00000	421,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,494.00000	1,419,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,065.00000	1,113,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,588.00000	1,511,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		993.00000	1,039,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,402.00000	1,330,000	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		1,139.00000	1,190,000	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			8.41400	8.38500		5.75	0.00	0	1,710
R203	On	05/08/2010	Bond Future			8.49000	8.45900		6.00	0.00	0	1,607
R203	On	04/11/2010	Bond Future			8.52800	8.49600		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.57400	8.54000		6.00	0.00	0	0
Total R203 Future										0.00	0	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		3,240.00000	3,084,000	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		4,184.00000	4,030,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		162.00000	169,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,216.00000	4,075,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		481.00000	503,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,413.00000	4,271,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		437.00000	457,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,021.00000	3,883,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		528.00000	553,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,012.00000	1,919,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,209.00000	2,283,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,136.00000	2,040,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,087.00000	2,158,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,893.00000	1,803,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,337.00000	2,414,000	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			8.50400	8.46500		6.50	2,001,007.20	20	0
R204	On	05/08/2010	Bond Future			8.57700	8.53600		6.75	1,954,083.20	20	2,664
R204	On	04/11/2010	Bond Future			8.61400	8.57100		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.65400	8.60900		7.00	0.00	0	0
Total R204 Future										3,955,090.40	40	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		3,103.00000	2,872,000	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		5,889.00000	5,658,000	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		240.00000	248,000	6.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		447.00000	224,000	6.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		4,215.00000	3,997,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		203.00000	221,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		4,409.00000	4,209,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		672.00000	715,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,619.00000	4,417,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		615.00000	655,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,202.00000	4,006,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		734.00000	780,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,074.00000	1,947,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,677.00000	2,797,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,206.00000	2,074,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,532.00000	2,647,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,948.00000	1,825,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,829.00000	2,953,000	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										3,955,090.40	40	4,044
R206	On	06/05/2010	Bond Future			7.76500	7.72600		3.00	0.00	0	0
R206	On	05/08/2010	Bond Future			7.85300	7.81000		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.86100	7.81500		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.87800	7.82800		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		3,152.00000	3,029,000	3.12	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		1.00000	0,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,433.00000	3,308,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		8.00000	9,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,110.00000	2,003,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		243.00000	263,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,219.00000	2,111,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		218.00000	237,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,002.00000	1,898,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		270.00000	293,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,193.00000	1,115,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		753.00000	803,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,267.00000	1,187,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		700.00000	748,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,121.00000	1,046,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		809.00000	862,000	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			8.60400	8.57500		7.50	0.00	0	137
R207	On	05/08/2010	Bond Future			8.67600	8.64500		7.75	0.00	0	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			8.71000	8.67800		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.74800	8.71600		8.00	0.00	0	0
Total R207 Future										0.00	0	837
R207	On	06/05/2010	Bond Future	9.25	Call		4,016.00000	3,838,000	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		5,097.00000	4,919,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		156.00000	163,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Call		3,863.00000	3,694,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		330.00000	346,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		2,961.00000	3,082,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		555.00000	490,000	7.60	0.00	0	100
R207	On	04/11/2010	Bond Future	9.25	Call		4,128.00000	3,976,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		843.00000	879,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,339.00000	4,184,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		774.00000	807,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,923.00000	3,773,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		919.00000	957,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,649.00000	2,539,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,453.00000	2,528,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,801.00000	2,688,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,319.00000	2,390,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,502.00000	2,396,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,594.00000	2,672,000	7.98	0.00	0	0
Total R207 Option										0.00	0	200
Total For R207										0.00	0	1,037
R208	On	06/05/2010	Bond Future			8.66400	8.63400		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			8.72900	8.69800		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.76500	8.73300		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.80300	8.77000		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	06/05/2010	Bond Future	9.25	Call		3,803.00000	3,612,000	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		5,032.00000	4,849,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		211.00000	221,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,040.00000	3,883,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		939.00000	979,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,254.00000	4,095,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		861.00000	899,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,830.00000	3,677,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,023.00000	1,066,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,627.00000	2,513,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,748.00000	2,833,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,780.00000	2,662,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,599.00000	2,680,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,480.00000	2,369,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,904.00000	2,992,000	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			8.77300	8.74300		12.00	0.00	0	0
R209	On	05/08/2010	Bond Future			8.81900	8.78900		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.84500	8.81400		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.87200	8.84000		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	20.00000	1,000	11.87	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	2,021.00000	2,243,000	11.87	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,859.00000	1,713,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	2,171.00000	2,264,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	3,545.00000	3,377,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	2,092.00000	2,170,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,773.00000	3,600,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	1,937.00000	2,010,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	3,324.00000	3,162,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	2,257.00000	2,341,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call	4,282.00000	4,119,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	3,037.00000	3,125,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	4,499.00000	4,331,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	2,871.00000	2,955,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	4,072.00000	3,913,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	3,212.00000	3,305,000	13.72	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,821
Total for Bond									3,955,090.40	40	60,723
GOVI	On	06/05/2010	GOVI			317.51200	318.02700	6.80	0.00	0	320
GOVI	On	05/08/2010	GOVI			322.81500	323.33900	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI			328.27700	328.80900		0.00	0	0
Total GOVI Future									0.00	0	320
GOVI	On	06/05/2010	GOVI	309.80	Call	82,280.00000	77,120,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put	10.00000	0,000	6.80	0.00	0	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		92,431.00000	87,910,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		15,041.00000	15,760,000	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		1,910.00000	7,230,000		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		2,010.00000	7,330,000		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		1,810.00000	7,130,000		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			343.43900	343.93300			209,497,790.00	61	0
AL7T	On	05/08/2010	Index Future			349.14400	325.00000			212,977,840.00	61	58
Total AL7T Future										422,475,630.00	122	58
Total For AL7T										422,475,630.00	122	58
ALBI	On	06/05/2010	Index Future			316.06600	316.57200			2,035,465,040.00	644	628
ALBI	On	05/08/2010	Index Future			321.34500	321.85900			2,647,882,800.00	824	1,067
ALBI	On	04/11/2010	Index Future			327.14500	327.63700			0.00	0	0
Total ALBI Future										4,683,347,840.00	1,468	1,695
Total For ALBI										4,683,347,840.00	1,468	1,695
CRD1	On	06/05/2010	Index Future			138.53700	138.34000			0.00	0	2
CRD1	On	05/08/2010	Index Future			140.85100	140.65100			0.00	0	0
CRD1	On	04/11/2010	Index Future			143.23400	143.03000			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			368.87200	368.12800			1,803,784,080.00	489	8
ILBI	On	05/08/2010	Index Future			375.07700	374.56000			1,834,126,530.00	489	489
Total ILBI Future										3,637,910,610.00	978	497

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							3,637,910,610.00	978	497
OTH1 On 06/05/2010 Index Future			307.80200	308.25500			0.00	0	3
OTH1 On 05/08/2010 Index Future			312.94300	313.40400			0.00	0	0
OTH1 On 04/11/2010 Index Future			318.23800	318.70600			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			313.64100	314.14000			0.00	0	100
TRT1 On 05/08/2010 Index Future			318.87900	319.38700			0.00	0	0
TRT1 On 04/11/2010 Index Future			324.27400	324.79000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							8,743,734,080.00	2,568	2,355
JIBAR On 19/05/2010 Jibar Future			6.52000	6.52000			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.51000	6.51000			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.46000	6.46000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.45000	6.45000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.47000	6.47000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.49000	6.49000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.51000	6.51000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.69000	6.69000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.93000	6.93000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.23000	7.23000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.50000	7.50000			0.00	0	7,500
JIBAR On 20/03/2012 Jibar Future			7.68000	7.68000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							8,747,689,170.40	2,608	87,398
R155 On 31/08/2011 Spot Bond			6.88500	6.84500			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			7.82500	7.79000			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			8.77500	8.74000			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			7.79500	7.76500			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			8.40500	8.38000			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			8.50000	8.46000			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			7.76500	7.72000			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			8.60000	8.56500			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			8.65500	8.63000			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			8.77000	8.74000			0.00	0	0
Total R209 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 R209							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							8,747,689,170.40	2,608	69,408
Total Options							0.00	0	17,990
Grand Total:							8,747,689,170.40	2,608	87,398