



# Interest Rates Daily MTM Report

Daily summary for: 03/06/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future			8.03500	8.04600		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.11900	8.13100		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.17700	8.19000		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,757</b>
R157	On	05/08/2010	Bond Future	8.75	Call		3,335.00000	3,380,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		94.00000	88,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,334.00000	2,372,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		231.00000	218,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,400.00000	4,448,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		35.00000	32,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		507.00000	484,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,458.00000	1,486,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		0.00000	2,654,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		0.00000	114,000	3.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Call		2,392.00000	2,425,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		761.00000	741,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,548.00000	2,582,000	4.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.55	Put		699.00000	679,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,240.00000	2,272,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		829.00000	807,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		0.00000	3,152,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		0.00000	351,000	4.02	175,500.00	500	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,088.00000	1,107,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,324.00000	2,288,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,180.00000	1,199,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,201.00000	2,165,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,001.00000	1,018,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,451.00000	2,413,000	3.93	0.00	0	0
<b>Total R157 Option</b>										<b>175,500.00</b>	<b>500</b>	<b>3,500</b>
<b>Total For R157</b>										<b>175,500.00</b>	<b>500</b>	<b>9,257</b>
R186	On	05/08/2010	Bond Future			8.97600	8.96600		10.00	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.04100	9.03100		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.09000	9.08000		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>20,528</b>
R186	On	05/08/2010	Bond Future	9.25	Call		3,557.00000	3,477,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		957.00000	970,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,079.00000	1,033,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,118.00000	3,165,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,175.00000	7,083,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		210.00000	211,000	11.09	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,139.00000	9,046,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		88.00000	88,000	11.37	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,474.00000	4,408,000	11.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Put		2,492.00000	2,518,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,747.00000	4,679,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,320.00000	2,343,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,204.00000	4,140,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,670.00000	2,698,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,764.00000	4,810,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,142.00000	2,097,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,737.00000	3,684,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,464.00000	4,501,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,970.00000	3,916,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,242.00000	4,278,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,512.00000	3,462,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,697.00000	4,737,000	10.94	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,400</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>35,928</b>
R201	On	05/08/2010	Bond Future			7.98800	7.98900		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.07100	8.07200		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.12600	8.12700		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,174</b>
R201	On	05/08/2010	Bond Future	9.00	Call		3,659.00000	3,662,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		15.00000	14,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,043.00000	2,043,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		561.00000	557,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,169.00000	2,168,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		515.00000	511,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,921.00000	1,920,000	4.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.45	Put		611.00000	606,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,071.00000	1,070,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,492.00000	1,487,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,154.00000	1,153,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,409.00000	1,404,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		992.00000	991,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,579.00000	1,575,000	3.73	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>1,174</b>
R203	On	05/08/2010	Bond Future			8.65000	8.66100		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.73900	8.75000		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.80900	8.82100		6.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,767</b>
R203	On	05/08/2010	Bond Future	9.25	Call		3,163.00000	3,208,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		188.00000	176,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,274.00000	3,309,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		818.00000	798,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,453.00000	3,489,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		755.00000	736,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,099.00000	3,132,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		885.00000	863,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,383.00000	1,401,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,951.00000	2,911,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,489.00000	1,508,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,811.00000	2,772,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,282.00000	1,300,000	6.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Put		3,097.00000	3,057,000	6.21	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>3,767</b>
R204	On	05/08/2010	Bond Future			8.69500	8.69600		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.77400	8.77500		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.83400	8.83500		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,664</b>
R204	On	05/08/2010	Bond Future	9.25	Call		3,338.00000	3,338,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		244.00000	238,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,172.00000	1,166,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,149.00000	1,137,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,503.00000	3,501,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		909.00000	901,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,700.00000	3,699,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		838.00000	832,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,314.00000	3,313,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		989.00000	982,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,519.00000	1,517,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,357.00000	3,349,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,635.00000	1,633,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,195.00000	3,188,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,409.00000	1,406,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,525.00000	3,516,000	7.25	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,430</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,094</b>
R206	On	05/08/2010	Bond Future			7.92700	7.93900		3.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future			8.02000	8.03300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.08100	8.09500		3.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	05/08/2010	Bond Future	9.00	Call		3,058.00000	3,092,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		11.00000	10,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,670.00000	1,693,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		402.00000	390,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,771.00000	1,795,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		369.00000	357,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,571.00000	1,593,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		438.00000	424,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		873.00000	888,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,115.00000	1,094,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		936.00000	952,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,050.00000	1,031,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		813.00000	827,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,182.00000	1,161,000	3.04	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	05/08/2010	Bond Future			8.74200	8.74300		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.81300	8.81400		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.86700	8.86800		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,941</b>
R207	On	05/08/2010	Bond Future	9.50	Call		4,473.00000	4,475,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		116.00000	112,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,225.00000	3,224,000	8.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.25	Put		277.00000	270,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,207.00000	3,197,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		216.00000	212,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,545.00000	3,543,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,055.00000	1,047,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,746.00000	3,744,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		976.00000	968,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,348.00000	3,346,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,139.00000	1,131,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,135.00000	2,132,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,810.00000	2,801,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,279.00000	2,276,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,667.00000	2,658,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,996.00000	1,994,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,959.00000	2,951,000	8.20	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>4,441</b>
R208	On	05/08/2010	Bond Future			8.82900	8.80900		8.25	114,858,420.72	1,301	10,448
R208	On	04/11/2010	Bond Future			8.89900	8.87900		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.95300	8.93200		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>114,858,420.72</b>	<b>1,301</b>	<b>10,448</b>
R208	On	05/08/2010	Bond Future	9.50	Call		4,287.00000	4,172,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		155.00000	163,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,446.00000	3,359,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,236.00000	1,270,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,647.00000	3,558,000	9.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		1,145.00000	1,177,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,248.00000	3,164,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,331.00000	1,369,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,101.00000	2,041,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,193.00000	3,258,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,245.00000	2,182,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,035.00000	3,097,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,963.00000	1,904,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,358.00000	3,424,000	8.95	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>114,858,420.72</b>	<b>1,301</b>	<b>10,448</b>
R209	On	05/08/2010	Bond Future			8.90500	8.87500		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.95300	8.92200		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			8.99000	8.95800		14.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,821</b>
R209	On	05/08/2010	Bond Future	8.75	Call		1,178.00000	1,071,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,172.00000	2,300,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,111.00000	2,970,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,507.00000	2,607,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,326.00000	3,180,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,340.00000	2,435,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,902.00000	2,767,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,684.00000	2,790,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,610.00000	3,471,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,286.00000	3,394,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,820.00000	3,678,000	14.08	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.05	Put	3,114.00000	3,219,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	3,405.00000	3,272,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	3,467.00000	3,581,000	13.93	0.00	0	0
<b>Total R209 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	<b>1,821</b>
<b>Total for Bond</b>									<b>115,033,920.72</b>	<b>1,801</b>	<b>70,930</b>
GOVI	On	05/08/2010	GOVI			320.59900	320.67600	6.57	6,411,980.00	2	326
GOVI	On	04/11/2010	GOVI			325.92900	326.00800		0.00	0	0
<b>Total GOVI Future</b>									<b>6,411,980.00</b>	<b>2</b>	<b>326</b>
GOVI	On	05/08/2010	GOVI	315.60	Call	65,990.00000	65,202,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put	15,230.00000	15,212,000	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	29,920.00000	30,710,000		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	30,020.00000	30,810,000		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	29,820.00000	30,610,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>6,411,980.00</b>	<b>2</b>	<b>326</b>
<b>Total for GOVI</b>									<b>6,411,980.00</b>	<b>2</b>	<b>326</b>
AL7T	On	05/08/2010	Index Future			346.85200	346.93300		0.00	0	58
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>58</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>58</b>
ALBI	On	05/08/2010	Index Future			319.27700	319.36900		0.00	0	1,460
ALBI	On	04/11/2010	Index Future			324.58500	324.67800		0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,460</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,460</b>
CRD1	On	05/08/2010	Index Future			140.75200	140.72300		0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 04/11/2010 Index Future			143.09200	143.06300			0.00	0	0
<b>Total CRD1 Future</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
ILBI On 05/08/2010 Index Future			379.93300	379.87400			0.00	0	501
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>501</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>501</b>
OTH1 On 05/08/2010 Index Future			311.68100	311.86200			0.00	0	3
OTH1 On 04/11/2010 Index Future			316.86300	317.04700			0.00	0	0
<b>Total OTH1 Future</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1 On 05/08/2010 Index Future			316.73400	316.81200			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.00000	322.07900			0.00	0	0
<b>Total TRT1 Future</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>							<b>0.00</b>	<b>0</b>	<b>2,124</b>
JIBAR On 15/06/2010 Jibar Future			6.58500	6.59300			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.51100	6.52000			0.00	500	1,000
JIBAR On 18/08/2010 Jibar Future			6.45600	6.46800			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.44100	6.44800			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.44100	6.44800			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.44200	6.44900			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.44200	6.44900			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.58800	6.59900			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.78200	6.81600			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.15000	7.18300			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.47500	7.51000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.70700	7.73200			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>500</b>	<b>21,600</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>500</b>	<b>21,600</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>500</b>	<b>21,600</b>
<b>Total for Derivatives :</b>							<b>121,445,900.72</b>	<b>2,303</b>	<b>94,980</b>
R155 On 31/08/2011 Spot Bond			7.03000	7.03500			0.00	0	0
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.98000	7.99000			0.00	0	0
<b>Total R157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.93000	8.92000			0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			7.92500	7.93000			0.00	0	0
<b>Total R201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			8.59000	8.59500			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Spot Bond			8.64000	8.63500			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			7.86000	7.87000			0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			8.69000	8.68500			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			8.77500	8.76000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.86500	8.84000			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>121,270,400.72</b>	<b>1,803</b>	<b>74,150</b>
<b>Total Options</b>							<b>175,500.00</b>	<b>500</b>	<b>20,830</b>
<b>Grand Total:</b>							<b>121,445,900.72</b>	<b>2,303</b>	<b>94,980</b>