



# Interest Rates Daily MTM Report

Daily summary for: 04/05/2010

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			6.98100	6.90600		1.00	0.00	0	0
<b>Total R155 Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R155 On 06/05/2010 Bond Future	7.50	Call		766.00000	669,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Put		0.00000	0,000	1.00	0.00	0	0
R155 On 06/05/2010 Bond Future	7.55	Call		830.00000	733,000	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		702.00000	604,000	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
<b>Total R155 Option</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 06/05/2010 Bond Future			7.90300	7.83400		3.75	111,711,398.60	886	745
R157 On 05/08/2010 Bond Future			7.97500	7.90100		4.00	64,363,001.30	502	5,757
R157 On 04/11/2010 Bond Future			7.99500	7.91600		4.00	0.00	0	0
R157 On 03/02/2011 Bond Future			8.02400	7.93900		4.00	0.00	0	0
<b>Total R157 Future</b>							<b>176,074,399.90</b>	<b>1,388</b>	<b>6,502</b>
R157 On 06/05/2010 Bond Future	8.50	Call		3,239.00000	2,898,000	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		823.00000	491,000	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		5.00000	14,000	3.79	0.00	0	0
R157	On	06/05/2010	Bond Future	7.90	Call		382.00000	133,000	3.77	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		56.00000	148,000	3.77	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		4,004.00000	3,680,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		82.00000	106,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,980.00000	2,684,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		196.00000	248,000	4.08	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		5,077.00000	4,739,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		31.00000	41,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		425.00000	519,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,057.00000	1,803,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,081.00000	2,809,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		487.00000	570,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,252.00000	2,974,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		439.00000	516,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,914.00000	2,649,000	4.07	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		539.00000	629,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,669.00000	1,493,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,836.00000	2,023,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,776.00000	1,593,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,729.00000	1,909,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,566.00000	1,397,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,948.00000	2,142,000	3.98	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,010</b>
<b>Total For R157</b>										<b>176,074,399.90</b>	<b>1,388</b>	<b>7,512</b>

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			8.84300	8.78300		9.25	1,086,668,009.25	9,183	988
R186	On	05/08/2010	Bond Future			8.90600	8.84500		9.75	996,787,459.90	8,665	20,528
R186	On	04/11/2010	Bond Future			8.94200	8.87900		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			8.98000	8.91400		10.25	0.00	0	0
<b>Total R186 Future</b>										<b>2,083,455,469.15</b>	<b>17,848</b>	<b>21,516</b>
R186	On	06/05/2010	Bond Future	9.00	Call		2,064.00000	1,493,000	9.37	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		8.00000	11,000	9.37	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,636.00000	4,204,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		900.00000	1,043,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,867.00000	1,610,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,771.00000	3,088,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,310.00000	7,778,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		209.00000	252,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		10,276.00000	9,721,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		90.00000	109,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		5,305.00000	4,911,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,916.00000	2,108,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,604.00000	5,199,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,770.00000	1,951,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,013.00000	4,630,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,072.00000	2,275,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,969.00000	4,287,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,754.00000	2,486,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		4,471.00000	4,138,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,682.00000	3,955,000	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		4,720.00000	4,376,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,475.00000	3,738,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,231.00000	3,909,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,900.00000	4,184,000	10.23	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>2,083,455,469.15</b>	<b>17,848</b>	<b>36,916</b>
R201	On	06/05/2010	Bond Future			7.87300	7.80400		3.75	0.00	0	0
R201	On	05/08/2010	Bond Future			7.95100	7.87700		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			7.96900	7.88900		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			7.99300	7.90800		3.50	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,174</b>
R201	On	06/05/2010	Bond Future	8.50	Call		2,670.00000	2,401,000	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		4,075.00000	3,808,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		17.00000	24,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,505.00000	2,289,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		381.00000	446,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,639.00000	2,418,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		344.00000	404,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,373.00000	2,162,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		421.00000	491,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,419.00000	1,268,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,113.00000	1,245,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,511.00000	1,354,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,039.00000	1,165,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,330.00000	1,185,000	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		1,190.00000	1,328,000	3.49	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	06/05/2010	Bond Future			8.49300	8.41400		5.75	156,923,933.50	1,570	1,570
R203	On	05/08/2010	Bond Future			8.57300	8.49000		6.00	159,568,818.30	1,570	3,177
R203	On	04/11/2010	Bond Future			8.61600	8.52800		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.66500	8.57400		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>316,492,751.80</b>	<b>3,140</b>	<b>4,747</b>
R203	On	06/05/2010	Bond Future	9.00	Call		3,084.00000	2,661,000	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		4,030.00000	3,648,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		169.00000	218,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,075.00000	3,722,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		503.00000	594,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,271.00000	3,911,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		457.00000	542,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,883.00000	3,537,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		553.00000	651,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,919.00000	1,707,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,283.00000	2,517,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,040.00000	1,820,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,158.00000	2,384,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,803.00000	1,600,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,414.00000	2,657,000	5.92	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>316,492,751.80</b>	<b>3,140</b>	<b>4,747</b>

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			8.57300	8.50400		6.50	0.00	0	0
R204	On	05/08/2010	Bond Future			8.65000	8.57700		6.75	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.68900	8.61400		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.73200	8.65400		7.00	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,664</b>
R204	On	06/05/2010	Bond Future	9.00	Call		2,872.00000	2,466,000	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		5,658.00000	5,252,000	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		248.00000	479,000	6.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		224.00000	49,000	6.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,997.00000	3,632,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		221.00000	275,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		4,209.00000	3,888,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		715.00000	814,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,417.00000	4,089,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		655.00000	748,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,006.00000	3,692,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		780.00000	887,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,947.00000	1,755,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,797.00000	3,032,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,074.00000	1,874,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,647.00000	2,874,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,825.00000	1,641,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,953.00000	3,196,000	6.91	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,380</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,044</b>
R206	On	06/05/2010	Bond Future			7.84400	7.76500		3.00	0.00	0	0
R206	On	05/08/2010	Bond Future			7.93900	7.85300		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.95500	7.86100		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.98100	7.87800		2.75	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	06/05/2010	Bond Future	8.75	Call		3,029.00000	2,782,000	3.12	0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Put		0.00000	0,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,308.00000	3,060,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		9.00000	13,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,003.00000	1,802,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		263.00000	320,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,111.00000	1,905,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		237.00000	289,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,898.00000	1,701,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		293.00000	354,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,115.00000	973,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		803.00000	925,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,187.00000	1,039,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		748.00000	863,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,046.00000	909,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		862.00000	988,000	2.76	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	06/05/2010	Bond Future			8.66300	8.60400		7.50	0.00	0	137
R207	On	05/08/2010	Bond Future			8.73700	8.67600		7.75	3,644,136.40	40	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			8.77400	8.71000		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.81500	8.74800		8.00	0.00	0	0
<b>Total R207 Future</b>										<b>3,644,136.40</b>	<b>40</b>	<b>837</b>
R207	On	06/05/2010	Bond Future	9.25	Call		3,838.00000	3,479,000	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		4,919.00000	4,588,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		163.00000	196,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Call		3,694.00000	3,393,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		346.00000	409,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,082.00000	3,358,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		490.00000	403,000	7.60	0.00	0	100
R207	On	04/11/2010	Bond Future	9.25	Call		3,976.00000	3,700,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		879.00000	977,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,184.00000	3,902,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		807.00000	899,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,773.00000	3,504,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		957.00000	1,062,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,539.00000	2,342,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,528.00000	2,715,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,688.00000	2,483,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,390.00000	2,569,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,396.00000	2,206,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,672.00000	2,867,000	7.98	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>200</b>
<b>Total For R207</b>										<b>3,644,136.40</b>	<b>40</b>	<b>1,037</b>
R208	On	06/05/2010	Bond Future			8.72300	8.66400		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			8.79000	8.72900		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.82900	8.76500		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.86900	8.80300		8.75	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,287</b>
R208	On	06/05/2010	Bond Future	9.25	Call		3,612.00000	3,239,000	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		4,849.00000	4,512,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		221.00000	263,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,883.00000	3,602,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		979.00000	1,088,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,095.00000	3,807,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		899.00000	1,001,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,677.00000	3,403,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,066.00000	1,183,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,513.00000	2,316,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,833.00000	3,032,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,662.00000	2,459,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,680.00000	2,873,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,369.00000	2,180,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,992.00000	3,199,000	8.63	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>0.00</b>	<b>0</b>	<b>6,287</b>
R209	On	06/05/2010	Bond Future			8.83200	8.77300		12.00	0.00	0	0
R209	On	05/08/2010	Bond Future			8.88000	8.81900		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.90800	8.84500		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			8.93600	8.87200		13.75	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R209 Future</b>									<b>0.00</b>	<b>0</b>	<b>1,821</b>
R209	On	06/05/2010	Bond Future	8.50	Call	1.00000	0,000	11.87	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	2,243.00000	2,712,000	11.87	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,713.00000	1,487,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	2,264.00000	2,520,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	3,377.00000	3,086,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	2,170.00000	2,373,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,600.00000	3,298,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	2,010.00000	2,203,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	3,162.00000	2,882,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	2,341.00000	2,555,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call	4,119.00000	3,834,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	3,125.00000	3,340,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	4,331.00000	4,039,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	2,955.00000	3,163,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	3,913.00000	3,637,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	3,305.00000	3,528,000	13.72	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>2,579,666,757.25</b>	<b>22,416</b>	<b>63,538</b>
GOVI	On	06/05/2010	GOVI			316.29100	317.51200	6.80	838,171,150.00	265	55
GOVI	On	05/08/2010	GOVI			321.63200	322.81500	6.57	852,324,800.00	265	265
GOVI	On	04/11/2010	GOVI			327.01500	328.27700		0.00	0	0
<b>Total GOVI Future</b>									<b>1,690,495,950.00</b>	<b>530</b>	<b>320</b>
GOVI	On	06/05/2010	GOVI	309.80	Call	77,120.00000	64,910,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put	0.00000	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		87,910.00000	78,978,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		15,760.00000	18,658,000	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		7,230.00000	19,850,000		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		7,330.00000	19,950,000		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		7,130.00000	19,750,000		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>1,690,495,950.00</b>	<b>530</b>	<b>320</b>
<b>Total for GOVI</b>										<b>1,690,495,950.00</b>	<b>530</b>	<b>320</b>
AL7T	On	06/05/2010	Index Future			342.02000	343.43900			0.00	0	0
AL7T	On	05/08/2010	Index Future			347.70100	349.14400			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	06/05/2010	Index Future			314.86100	316.06600			0.00	0	628
ALBI	On	05/08/2010	Index Future			320.17800	321.34500			0.00	0	1,067
ALBI	On	04/11/2010	Index Future			325.89100	327.14500			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,695</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,695</b>
CRD1	On	06/05/2010	Index Future			138.23100	138.53700			2,764,620.00	2	0
CRD1	On	05/08/2010	Index Future			140.56500	140.85100			2,811,300.00	2	2
CRD1	On	04/11/2010	Index Future			142.91800	143.23400			0.00	0	0
<b>Total CRD1 Future</b>										<b>5,575,920.00</b>	<b>4</b>	<b>2</b>
<b>Total For CRD1</b>										<b>5,575,920.00</b>	<b>4</b>	<b>2</b>
ILBI	On	06/05/2010	Index Future			369.98800	368.87200			0.00	0	8
ILBI	On	05/08/2010	Index Future			376.21200	375.07700			0.00	0	489
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>497</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>497</b>
OTH1	On	06/05/2010	Index Future			306.67400	307.80200			9,200,220.00	3	0
OTH1	On	05/08/2010	Index Future			311.85200	312.94300			9,355,560.00	3	3
OTH1	On	04/11/2010	Index Future			317.07100	318.23800			0.00	0	0
<b>Total OTH1 Future</b>										<b>18,555,780.00</b>	<b>6</b>	<b>3</b>
<b>Total For OTH1</b>										<b>18,555,780.00</b>	<b>6</b>	<b>3</b>
TRT1	On	06/05/2010	Index Future			312.44100	313.64100			312,441,000.00	100	0
TRT1	On	05/08/2010	Index Future			317.71700	318.87900			317,717,000.00	100	100
TRT1	On	04/11/2010	Index Future			323.03400	324.27400			0.00	0	0
<b>Total TRT1 Future</b>										<b>630,158,000.00</b>	<b>200</b>	<b>100</b>
<b>Total For TRT1</b>										<b>630,158,000.00</b>	<b>200</b>	<b>100</b>
<b>Total for Index</b>										<b>654,289,700.00</b>	<b>210</b>	<b>2,355</b>
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
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>24,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>24,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>24,000</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>										<b>4,924,452,407.25</b>	<b>23,156</b>	<b>90,213</b>
R155	On	31/08/2011	Spot Bond			6.96000	6.88500			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			7.89500	7.82500			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			8.83500	8.77500			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			7.86500	7.79500			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			8.48500	8.40500			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			8.57000	8.50000			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			7.83500	7.76500			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			8.66000	8.60000			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			8.72000	8.65500			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>
R209	On	31/03/2036	Spot Bond			8.83000	8.77000			0.00	0	0
<b>Total R209 SPOT</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
<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>4,924,452,407.25</b>	<b>23,156</b>	<b>72,223</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>17,990</b>
<b>Grand Total:</b>							<b>4,924,452,407.25</b>	<b>23,156</b>	<b>90,213</b>