



# Interest Rates Daily MTM Report

Daily summary for: 05/05/2010

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			7.13600	6.98100		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		669.00000	468,000	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		733.00000	532,000	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		604.00000	404,000	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			8.06100	7.90300		3.75	93,355,584.95	745	348
R157 On 05/08/2010 Bond Future			8.14300	7.97500		4.00	97,481,586.15	765	5,757
R157 On 04/11/2010 Bond Future			8.17600	7.99500		4.00	0.00	0	0
R157 On 03/02/2011 Bond Future			8.21600	8.02400		4.00	0.00	0	0
<b>Total R157 Future</b>							<b>190,837,171.10</b>	<b>1,510</b>	<b>6,105</b>
R157 On 06/05/2010 Bond Future	8.50	Call		2,898.00000	2,123,000	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		491.00000	14,000	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		14.00000	313,000	3.79	0.00	0	0
R157	On	06/05/2010	Bond Future	7.90	Call		133.00000	0,000	3.77	0.00	0	10
R157	On	06/05/2010	Bond Future	7.90	Put		148.00000	790,000	3.77	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		3,680.00000	2,979,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		106.00000	191,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,684.00000	2,062,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		248.00000	413,000	4.08	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		4,739.00000	3,991,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		41.00000	79,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		519.00000	800,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,803.00000	1,297,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,809.00000	2,238,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		570.00000	808,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,974.00000	2,386,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		516.00000	737,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,649.00000	2,095,000	4.07	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		629.00000	884,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,493.00000	1,146,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,023.00000	2,492,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,593.00000	1,230,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,909.00000	2,361,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,397.00000	1,066,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,142.00000	2,626,000	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>190,837,171.10</b>	<b>1,510</b>	<b>7,115</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			8.99100	8.84300		9.25	0.00	0	988
R186	On	05/08/2010	Bond Future			9.05900	8.90600		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.10000	8.94200		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.14200	8.98000		10.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>21,516</b>
R186	On	06/05/2010	Bond Future	9.00	Call		1,493.00000	273,000	9.37	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		11.00000	189,000	9.37	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		4,204.00000	3,233,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,043.00000	1,494,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,610.00000	1,088,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,088.00000	3,989,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,778.00000	6,508,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		252.00000	404,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,721.00000	8,375,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		109.00000	186,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,911.00000	4,014,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,108.00000	2,662,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,199.00000	4,272,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,951.00000	2,475,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,630.00000	3,763,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,275.00000	2,859,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,287.00000	5,159,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,486.00000	1,907,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		4,138.00000	3,402,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,955.00000	4,688,000	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		4,376.00000	3,614,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,738.00000	4,445,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,909.00000	3,200,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,184.00000	4,944,000	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>0.00</b>	<b>0</b>	<b>36,916</b>
R201	On	06/05/2010	Bond Future			8.04100	7.87300		3.75	0.00	0	0
R201	On	05/08/2010	Bond Future			8.13100	7.95100		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.16200	7.96900		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.20100	7.99300		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		2,401.00000	1,751,000	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		3,808.00000	3,173,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		24.00000	51,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,289.00000	1,810,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		446.00000	642,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,418.00000	1,926,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		404.00000	586,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,162.00000	1,697,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		491.00000	701,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,268.00000	945,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,245.00000	1,610,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,354.00000	1,017,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,165.00000	1,516,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,185.00000	877,000	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		1,328.00000	1,708,000	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			8.65100	8.49300		5.75	13,875,724.80	140	1,599
R203	On	05/08/2010	Bond Future			8.73800	8.57300		6.00	14,110,055.40	140	3,317
R203	On	04/11/2010	Bond Future			8.79000	8.61600		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.84700	8.66500		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>27,985,780.20</b>	<b>280</b>	<b>4,916</b>
R203	On	06/05/2010	Bond Future	9.00	Call		2,661.00000	1,822,000	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		3,648.00000	2,933,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		218.00000	354,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,722.00000	3,073,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		594.00000	816,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,911.00000	3,247,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		542.00000	749,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,537.00000	2,904,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		651.00000	889,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,707.00000	1,337,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,517.00000	3,031,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,820.00000	1,433,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,384.00000	2,880,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,600.00000	1,246,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,657.00000	3,187,000	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>27,985,780.20</b>	<b>280</b>	<b>4,916</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			8.74100	8.57300		6.50	19,732,808.00	200	200
R204	On	05/08/2010	Bond Future			8.82400	8.65000		6.75	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.87200	8.68900		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.92300	8.73200		7.00	0.00	0	0
<b>Total R204 Future</b>										<b>19,732,808.00</b>	<b>200</b>	<b>2,864</b>
R204	On	06/05/2010	Bond Future	9.00	Call		2,466.00000	1,486,000	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		5,252.00000	4,272,000	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		479.00000	1,410,000	6.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		49.00000	0,000	6.50	0.00	0	200
R204	On	05/08/2010	Bond Future	9.25	Call		3,632.00000	2,827,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		275.00000	459,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		3,888.00000	3,166,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		814.00000	1,109,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,089.00000	3,348,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		748.00000	1,023,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,692.00000	2,988,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		887.00000	1,200,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,755.00000	1,346,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,032.00000	3,659,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,874.00000	1,446,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,874.00000	3,482,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,641.00000	1,251,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,196.00000	3,842,000	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>19,732,808.00</b>	<b>200</b>	<b>4,244</b>
R206	On	06/05/2010	Bond Future			8.02100	7.84400		3.00	0.00	0	0
R206	On	05/08/2010	Bond Future			8.13100	7.93900		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.16500	7.95500		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.21000	7.98100		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		2,782.00000	2,231,000	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		3,060.00000	2,520,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		13.00000	34,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,802.00000	1,391,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		320.00000	484,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,905.00000	1,483,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		289.00000	441,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,701.00000	1,302,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		354.00000	529,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		973.00000	701,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		925.00000	1,235,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,039.00000	755,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		863.00000	1,161,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		909.00000	650,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		988.00000	1,311,000	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			8.83100	8.66300		7.50	12,625,714.50	137	29
R207	On	05/08/2010	Bond Future			8.91200	8.73700		7.75	18,644,680.44	207	872

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			8.95600	8.77400		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			9.00300	8.81500		8.00	0.00	0	0
<b>Total R207 Future</b>										<b>31,270,394.94</b>	<b>344</b>	<b>901</b>
R207	On	06/05/2010	Bond Future	9.25	Call		3,479.00000	2,465,000	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		4,588.00000	3,692,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		196.00000	332,000	8.05	99,600.00	300	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,393.00000	2,601,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		409.00000	649,000	7.94	64,900.00	100	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,358.00000	4,213,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		403.00000	225,000	7.60	90,000.00	400	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,700.00000	2,984,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		977.00000	1,315,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,902.00000	3,165,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		899.00000	1,216,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,504.00000	2,808,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,062.00000	1,420,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,342.00000	1,850,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,715.00000	3,289,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,483.00000	1,972,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,569.00000	3,124,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,206.00000	1,733,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,867.00000	3,460,000	7.98	0.00	0	0
<b>Total R207 Option</b>										<b>254,500.00</b>	<b>800</b>	<b>500</b>
<b>Total For R207</b>										<b>31,524,894.94</b>	<b>1,144</b>	<b>1,401</b>
R208	On	06/05/2010	Bond Future			8.90100	8.72300		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			8.97500	8.79000		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			9.02000	8.82900		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.06700	8.86900		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		3,239.00000	2,127,000	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		4,512.00000	3,557,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		263.00000	442,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,602.00000	2,843,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,088.00000	1,482,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,807.00000	3,024,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,001.00000	1,371,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,403.00000	2,667,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,183.00000	1,599,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,316.00000	1,798,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,032.00000	3,689,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,459.00000	1,919,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,873.00000	3,508,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,180.00000	1,683,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,199.00000	3,877,000	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			8.95100	8.83200		12.00	0.00	0	0
R209	On	05/08/2010	Bond Future			9.00200	8.88000		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.03300	8.90800		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.06400	8.93600		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	0.00000	0,000	11.87	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	2,712.00000	3,646,000	11.87	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,487.00000	1,106,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	2,520.00000	3,087,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	3,086.00000	2,565,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	2,373.00000	2,818,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,298.00000	2,756,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	2,203.00000	2,626,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,882.00000	2,383,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	2,555.00000	3,022,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call	3,834.00000	3,313,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	3,340.00000	3,802,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	4,039.00000	3,501,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	3,163.00000	3,607,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	3,637.00000	3,132,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	3,528.00000	4,006,000	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>270,080,654.24</b>	<b>3,134</b>	<b>63,874</b>
GOVI	On	06/05/2010	GOVI			313.22900	316.29100	6.80	0.00	0	55
GOVI	On	05/08/2010	GOVI			318.51900	321.63200	6.57	0.00	0	265
GOVI	On	04/11/2010	GOVI			323.85000	327.01500		0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>320</b>
GOVI	On	06/05/2010	GOVI	309.80	Call	64,910.00000	34,293,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put	0.00000	3,000	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		78,978.00000	57,905,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		18,658.00000	28,715,000	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		19,850.00000	51,500,000		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		19,950.00000	51,600,000		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		19,750.00000	51,400,000		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>0.00</b>	<b>0</b>	<b>320</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>320</b>
AL7T	On	06/05/2010	Index Future			338.54600	342.02000			0.00	0	0
AL7T	On	05/08/2010	Index Future			344.19800	347.70100			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			311.85100	314.86100			311,851,000.00	100	628
ALBI	On	05/08/2010	Index Future			317.11700	320.17800			317,117,000.00	100	1,167
ALBI	On	04/11/2010	Index Future			322.85700	325.89100			0.00	0	0
<b>Total ALBI Future</b>										<b>628,968,000.00</b>	<b>200</b>	<b>1,795</b>
<b>Total For ALBI</b>										<b>628,968,000.00</b>	<b>200</b>	<b>1,795</b>
CRD1	On	06/05/2010	Index Future			137.44700	138.23100			0.00	0	0
CRD1	On	05/08/2010	Index Future			139.76800	140.56500			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.10700	142.91800			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	06/05/2010	Index Future			371.09000	369.98800			0.00	0	8
ILBI	On	05/08/2010	Index Future			377.33400	376.21200			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			303.92800	306.67400			0.00	0	0
OTH1 On 05/08/2010 Index Future			309.06000	311.85200			0.00	0	3
OTH1 On 04/11/2010 Index Future			314.23300	317.07100			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 06/05/2010 Index Future			309.43400	312.44100			0.00	0	0
TRT1 On 05/08/2010 Index Future			314.65900	317.71700			0.00	0	100
TRT1 On 04/11/2010 Index Future			319.92600	323.03400			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>628,968,000.00</b>	<b>200</b>	<b>2,455</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	7,500	5,000
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>7,500</b>	<b>21,500</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>7,500</b>	<b>21,500</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>7,500</b>	<b>21,500</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>899,048,654.24</b>	<b>10,834</b>	<b>88,149</b>
R155	On	31/08/2011	Spot Bond			7.11500	6.96000			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			8.05500	7.89500			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			8.99000	8.83500			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			8.03500	7.86500			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			8.64000	8.48500			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			8.73000	8.57000			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			8.01000	7.83500			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			8.82000	8.66000			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			8.89500	8.72000			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			8.95000	8.83000			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>898,794,154.24</b>	<b>10,034</b>	<b>69,859</b>
<b>Total Options</b>							<b>254,500.00</b>	<b>800</b>	<b>18,290</b>
<b>Grand Total:</b>							<b>899,048,654.24</b>	<b>10,834</b>	<b>88,149</b>