



Interest Rates Daily MTM Report

Daily summary for: 06/05/2010

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			7.11500	7.13600		1.00	0.00	0	0
Total R155 Future							0.00	0	0
R155 On 06/05/2010 Bond Future	7.50	Call		468.00000	495,000	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		532.00000	559,000	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		404.00000	431,000	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			8.05000	8.06100		3.75	0.00	0	0
R157 On 05/08/2010 Bond Future			8.18500	8.14300		4.00	0.00	0	5,757
R157 On 04/11/2010 Bond Future			8.22000	8.17600		4.00	0.00	0	0
R157 On 03/02/2011 Bond Future			8.26400	8.21600		4.00	0.00	0	0
Total R157 Future							0.00	0	5,757
R157 On 06/05/2010 Bond Future	8.50	Call		2,123.00000	2,176,000	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		14.00000	0,000	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		313.00000	245,000	3.79	0.00	0	0
R157	On	06/05/2010	Bond Future	7.90	Call		0.00000	0,000	3.77	0.00	0	0
R157	On	06/05/2010	Bond Future	7.90	Put		790.00000	737,000	3.77	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Call		2,979.00000	2,809,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		191.00000	217,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,062.00000	1,914,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		413.00000	460,000	4.08	0.00	0	500
R157	On	05/08/2010	Bond Future	9.00	Call		3,991.00000	3,808,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		79.00000	92,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		800.00000	879,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,297.00000	1,181,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,238.00000	2,107,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		808.00000	872,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,386.00000	2,251,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		737.00000	797,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,095.00000	1,968,000	4.07	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		884.00000	953,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,146.00000	1,067,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,492.00000	2,615,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,230.00000	1,147,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,361.00000	2,481,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,066.00000	990,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,626.00000	2,753,000	3.98	0.00	0	0
Total R157 Option										0.00	0	1,000
Total For R157										0.00	0	6,757

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			8.97000	8.99100		9.25	0.00	0	0
R186	On	05/08/2010	Bond Future			9.08900	9.05900		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.13100	9.10000		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.17500	9.14200		10.25	0.00	0	0
Total R186 Future										0.00	0	20,528
R186	On	06/05/2010	Bond Future	9.00	Call		273.00000	281,000	9.37	0.00	0	0
R186	On	06/05/2010	Bond Future	9.00	Put		189.00000	0,000	9.37	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Call		3,233.00000	3,050,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,494.00000	1,587,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,088.00000	994,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,989.00000	4,170,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,508.00000	6,264,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		404.00000	436,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,375.00000	8,115,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		186.00000	202,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,014.00000	3,844,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,662.00000	2,774,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,272.00000	4,096,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,475.00000	2,580,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,763.00000	3,599,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,859.00000	2,976,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,159.00000	5,333,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,907.00000	1,800,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,402.00000	3,259,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,688.00000	4,840,000	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		3,614.00000	3,465,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,445.00000	4,591,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,200.00000	3,062,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,944.00000	5,101,000	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			8.03000	8.04100		3.75	0.00	0	0
R201	On	05/08/2010	Bond Future			8.17300	8.13100		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.20700	8.16200		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.24900	8.20100		3.50	0.00	0	0
Total R201 Future										0.00	0	1,174
R201	On	06/05/2010	Bond Future	8.50	Call		1,751.00000	1,794,000	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		3,173.00000	3,028,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		51.00000	59,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,810.00000	1,704,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		642.00000	692,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,926.00000	1,817,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		586.00000	634,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,697.00000	1,595,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		701.00000	755,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		945.00000	878,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,610.00000	1,701,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,017.00000	946,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,516.00000	1,603,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		877.00000	813,000	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		1,708.00000	1,802,000	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			8.63500	8.65100		5.75	14,383,549.05	145	0
R203	On	05/08/2010	Bond Future			8.77900	8.73800		6.00	2,916,713.28	29	3,317
R203	On	04/11/2010	Bond Future			8.83300	8.79000		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.89300	8.84700		6.00	0.00	0	0
Total R203 Future										17,300,262.33	174	3,317
R203	On	06/05/2010	Bond Future	9.00	Call		1,822.00000	1,907,000	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		2,933.00000	2,762,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		354.00000	392,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,073.00000	2,919,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		816.00000	876,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,247.00000	3,089,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		749.00000	805,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,904.00000	2,754,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		889.00000	953,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,337.00000	1,250,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,031.00000	3,165,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,433.00000	1,342,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,880.00000	3,011,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,246.00000	1,164,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,187.00000	3,327,000	5.92	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										17,300,262.33	174	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			8.71500	8.74100		6.50	0.00	0	0
R204	On	05/08/2010	Bond Future			8.85500	8.82400		6.75	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.90400	8.87200		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.95600	8.92300		7.00	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	06/05/2010	Bond Future	9.00	Call		1,486.00000	1,637,000	6.66	327,400.00	200	0
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		4,272.00000	4,423,000	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	0
R204	On	06/05/2010	Bond Future	8.50	Put		1,410.00000	1,259,000	6.50	0.00	0	0
R204	On	06/05/2010	Bond Future	8.50	Call		0.00000	0,000	6.50	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Call		2,827.00000	2,688,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		459.00000	495,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		3,166.00000	3,043,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,109.00000	1,162,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,348.00000	3,222,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,023.00000	1,074,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,988.00000	2,870,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,200.00000	1,258,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,346.00000	1,280,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,659.00000	3,770,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,446.00000	1,377,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,482.00000	3,590,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,251.00000	1,188,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,842.00000	3,957,000	6.91	0.00	0	0
Total R204 Option										327,400.00	200	780

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204										327,400.00	200	3,444
R206	On	06/05/2010	Bond Future			8.00500	8.02100		3.00	0.00	0	0
R206	On	05/08/2010	Bond Future			8.16200	8.13100		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.20000	8.16500		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.24800	8.21000		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	06/05/2010	Bond Future	8.75	Call		2,231.00000	2,280,000	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		2,520.00000	2,433,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		34.00000	37,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,391.00000	1,326,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		484.00000	514,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,483.00000	1,416,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		441.00000	469,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,302.00000	1,239,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		529.00000	562,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		701.00000	660,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,235.00000	1,290,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		755.00000	712,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,161.00000	1,215,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		650.00000	611,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,311.00000	1,369,000	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			8.78500	8.83100		7.50	2,680,602.82	29	0
R207	On	05/08/2010	Bond Future			8.92100	8.91200		7.75	2,610,528.67	29	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			8.96600	8.95600		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			9.01400	9.00300		8.00	0.00	0	0
Total R207 Future										5,291,131.49	58	872
R207	On	06/05/2010	Bond Future	9.25	Call		2,465.00000	2,741,000	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		3,692.00000	3,644,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		332.00000	337,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,601.00000	2,557,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		649.00000	658,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		4,213.00000	4,254,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		225.00000	214,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,984.00000	2,942,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,315.00000	1,330,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,165.00000	3,122,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,216.00000	1,230,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,808.00000	2,768,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,420.00000	1,437,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,850.00000	1,820,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,289.00000	3,321,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,972.00000	1,941,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,124.00000	3,155,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,733.00000	1,704,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,460.00000	3,493,000	7.98	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										5,291,131.49	58	1,372
R208	On	06/05/2010	Bond Future			8.87500	8.90100		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			9.00500	8.97500		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			9.05100	9.02000		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.10000	9.06700		8.75	0.00	0	0
Total R208 Future										0.00	0	6,287
R208	On	06/05/2010	Bond Future	9.25	Call		2,127.00000	2,288,000	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		3,557.00000	3,407,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		442.00000	474,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,843.00000	2,725,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,482.00000	1,549,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,024.00000	2,902,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,371.00000	1,434,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,667.00000	2,553,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,599.00000	1,670,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,798.00000	1,717,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,689.00000	3,802,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,919.00000	1,835,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,508.00000	3,618,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,683.00000	1,605,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,877.00000	3,993,000	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			8.92000	8.95100		12.00	0.00	0	0
R209	On	05/08/2010	Bond Future			9.02200	9.00200		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.05300	9.03300		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.08500	9.06400		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	0.00000	0,000	11.87	0.00	0	0
R209	On	06/05/2010	Bond Future	8.50	Put	3,646.00000	3,405,000	11.87	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Call	1,106.00000	1,043,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put	3,087.00000	3,178,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call	2,565.00000	2,481,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	2,818.00000	2,887,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	2,756.00000	2,669,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	2,626.00000	2,692,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,383.00000	2,303,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	3,022.00000	3,094,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call	3,313.00000	3,227,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	3,802.00000	3,875,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	3,501.00000	3,412,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	3,607.00000	3,678,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	3,132.00000	3,049,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	4,006.00000	4,082,000	13.72	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	1,821
Total for Bond									22,918,793.82	432	60,100
GOVI	On	06/05/2010	GOVI			313.66200	313.22900	6.80	172,514,100.00	55	0
GOVI	On	05/08/2010	GOVI			318.00600	318.51900	6.57	174,903,300.00	55	319
GOVI	On	04/11/2010	GOVI			323.32800	323.85000		0.00	0	0
Total GOVI Future									347,417,400.00	110	319
GOVI	On	06/05/2010	GOVI	309.80	Call	34,293.00000	38,620,000	6.80	0.00	0	0
GOVI	On	06/05/2010	GOVI	309.80	Put	3.00000	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		57,905.00000	54,570,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		28,715.00000	30,510,000	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		51,500.00000	56,720,000		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		51,600.00000	56,820,000		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		51,400.00000	56,620,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										347,417,400.00	110	319
Total for GOVI										347,417,400.00	110	319
AL7T	On	06/05/2010	Index Future			338.97500	338.54600			0.00	0	0
AL7T	On	05/08/2010	Index Future			344.19800	344.19800			0.00	0	58
Total AL7T Future										0.00	0	58
Total For AL7T										0.00	0	58
ALBI	On	06/05/2010	Index Future			312.28400	311.85100			0.00	0	0
ALBI	On	05/08/2010	Index Future			316.57900	317.11700			0.00	0	1,167
ALBI	On	04/11/2010	Index Future			316.69500	322.85700			0.00	0	0
Total ALBI Future										0.00	0	1,167
Total For ALBI										0.00	0	1,167
CRD1	On	06/05/2010	Index Future			137.44700	137.44700			0.00	0	0
CRD1	On	05/08/2010	Index Future			139.58400	139.76800			0.00	0	2
CRD1	On	04/11/2010	Index Future			141.92000	142.10700			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			371.09000	371.09000			89,061,600.00	24	0
ILBI	On	05/08/2010	Index Future			376.92600	377.33400			30,154,080.00	8	497
Total ILBI Future										119,215,680.00	32	497

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI							119,215,680.00	32	497
OTH1 On 06/05/2010 Index Future			304.36300	303.92800			0.00	0	0
OTH1 On 05/08/2010 Index Future			308.37500	309.06000			0.00	0	3
OTH1 On 04/11/2010 Index Future			313.53600	314.23300			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			309.43400	309.43400			0.00	0	0
TRT1 On 05/08/2010 Index Future			314.14800	314.65900			0.00	0	100
TRT1 On 04/11/2010 Index Future			319.40600	319.92600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							119,215,680.00	32	1,827
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	5,000
JIBAR On 20/03/2012 Jibar Future			7.68000	7.68000			0.00	0	0
Total Jibar Future							0.00	0	21,500
Total For JIBAR FUTURE							0.00	0	21,500
Total for Jibar							0.00	0	21,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										489,551,873.82	574	83,746
R155	On	31/08/2011	Spot Bond			7.16000	7.11500			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			8.10000	8.05500			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			9.02000	8.99000			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			8.08000	8.03500			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			8.69000	8.64000			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			8.77000	8.73000			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			8.05000	8.01000			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			8.84000	8.82000			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			8.92500	8.89500			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			8.97000	8.95000			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							489,224,473.82	374	66,066
Total Options							327,400.00	200	17,680
Grand Total:							489,551,873.82	574	83,746