



Interest Rates Daily MTM Report

Daily summary for: 05/08/2010

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			7.63500	7.64100		4.00	118,399,752.48	912	0
R157	On	04/11/2010	Bond Future			7.68600	7.69800		4.50	62,845,425.18	502	5,072
R157	On	03/02/2011	Bond Future			7.72200	7.73400		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.72500	7.73800		4.25	0.00	0	0
Total R157 Future										181,245,177.66	1,414	5,072
R157	On	05/08/2010	Bond Future	8.75	Call		5,156.00000	5,185,000	4.61	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.61	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		4,018.00000	4,047,000	4.49	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.49	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Call		6,281.00000	6,309,000	4.73	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.73	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	0,000	4.37	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,866.00000	2,895,000	4.37	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Put		677.00000	647,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		1.00000	0,000	4.00	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Call		3,757.00000	3,802,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		176.00000	167,000	4.89	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	Call		3,953.00000	4,000,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		154.00000	146,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,562.00000	3,606,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		201.00000	190,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,614.00000	1,574,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		709.00000	724,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,935.00000	1,961,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,220.00000	1,195,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,068.00000	2,095,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,139.00000	1,114,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,807.00000	1,832,000	4.30	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,307.00000	1,280,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,831.00000	1,855,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,782.00000	1,752,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,945.00000	1,970,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,691.00000	1,663,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,721.00000	1,744,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,877.00000	1,847,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										181,245,177.66	1,414	5,572
R186	On	05/08/2010	Bond Future			8.53000	8.51100		10.75	22,187,112.42	187	0
R186	On	04/11/2010	Bond Future			8.58100	8.56100		11.25	22,554,877.84	187	16,470
R186	On	03/02/2011	Bond Future			8.62000	8.59900		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.65100	8.62900		11.25	0.00	0	0
Total R186 Future										44,741,990.26	374	16,470
R186	On	05/08/2010	Bond Future	9.25	Call		6,960.00000	6,773,000	11.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	11.78	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		2,321.00000	2,133,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Put		1.00000	0,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		11,325.00000	11,138,000	12.44	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	12.44	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Call		13,410.00000	13,223,000	12.77	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	12.77	0.00	0	0
R186	On	05/08/2010	Bond Future	9.00	Call		4,676.00000	4,489,000	11.44	0.00	0	0
R186	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	11.44	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Put		324.00000	295,000	10.75	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		216.00000	0,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Call		7,164.00000	6,994,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		746.00000	770,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		7,536.00000	7,364,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		673.00000	695,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		6,796.00000	6,630,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		826.00000	854,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,970.00000	2,031,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,784.00000	3,651,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		6,043.00000	5,900,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,291.00000	2,349,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,357.00000	6,211,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		2,150.00000	2,205,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,733.00000	5,594,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,439.00000	2,501,000	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Call		5,229.00000	5,106,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		4,092.00000	4,177,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,505.00000	5,378,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,903.00000	3,984,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,960.00000	4,839,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,291.00000	4,378,000	11.18	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										44,741,990.26	374	27,370
R189	On	05/08/2010	Bond Future			1.44000	1.43700			0.00	0	0
R189	On	04/11/2010	Bond Future			1.55800	1.54900			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		864.00000	855,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Call		1,001.00000	992,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.70	Call		726.00000	718,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		500.00000	478,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Call		624.00000	602,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Call		376.00000	354,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	05/08/2010	Bond Future			2.92000	2.92000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future			2.98600	2.98500			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		1,649.00000	1,649,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Put		1.00000	1,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Call		2,276.00000	2,276,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Call		1,018.00000	1,018,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		807.00000	794,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		1,423.00000	1,411,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Call		187.00000	174,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	05/08/2010	Bond Future			7.56000	7.57100		4.00	0.00	0	0
R201	On	04/11/2010	Bond Future			7.61300	7.62400		4.00	0.00	0	1,364
R201	On	03/02/2011	Bond Future			7.64200	7.65400		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.64100	7.65400		3.75	0.00	0	0
Total R201 Future										0.00	0	1,364
R201	On	05/08/2010	Bond Future	9.00	Call		5,199.00000	5,240,000	4.49	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.49	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		3,171.00000	3,204,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		109.00000	102,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,326.00000	3,360,000	4.45	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	8.55	Put		92.00000	87,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,015.00000	3,048,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		124.00000	118,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,875.00000	1,899,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		718.00000	702,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,990.00000	2,014,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		667.00000	651,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,764.00000	1,786,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		773.00000	755,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,539.00000	1,559,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,235.00000	1,214,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,632.00000	1,653,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,170.00000	1,150,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,450.00000	1,469,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,304.00000	1,282,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,364
R202	On	05/08/2010	Bond Future			2.93000	2.93000			0.00	0	0
R202	On	04/11/2010	Bond Future			2.97000	2.96900			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		2,101.00000	2,101,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.10	Call		2,961.00000	2,961,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Call		1,232.00000	1,232,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future	3.05	Call		1,402.00000	1,384,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		2,255.00000	2,238,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		539.00000	522,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	0
R203	On	05/08/2010	Bond Future			8.18500	8.18100		6.25	0.00	0	0
R203	On	04/11/2010	Bond Future			8.25700	8.24700		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.30900	8.29900		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.34200	8.33200		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	05/08/2010	Bond Future	9.25	Call		5,487.00000	5,466,000	7.04	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		5,168.00000	5,117,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		160.00000	160,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,387.00000	5,337,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		137.00000	139,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,946.00000	4,896,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		180.00000	181,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,484.00000	2,449,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,486.00000	1,501,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,639.00000	2,603,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,395.00000	1,409,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,333.00000	2,299,000	6.67	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		1,582.00000	1,598,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,076.00000	2,049,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,474.00000	2,496,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,206.00000	2,177,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,361.00000	2,381,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,951.00000	1,925,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,593.00000	2,615,000	6.46	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,215
R204	On	05/08/2010	Bond Future			8.29500	8.29100		7.25	0.00	0	0
R204	On	04/11/2010	Bond Future			8.35200	8.35200		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.39800	8.39900		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.43300	8.43400		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	05/08/2010	Bond Future	9.25	Call		5,440.00000	5,416,000	8.19	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.19	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Call		2,369.00000	2,345,000	7.67	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		0.00000	0,000	7.67	0.00	0	0
R204	On	05/08/2010	Bond Future	8.75	Call		2,653.00000	2,630,000	7.72	0.00	0	0
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	7.72	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Put		302.00000	265,000	7.25	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		60.00000	0,000	7.25	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Call		5,219.00000	5,214,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		237.00000	232,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,456.00000	5,452,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		206.00000	202,000	8.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Call		4,979.00000	4,974,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		265.00000	260,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,516.00000	2,513,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,953.00000	1,945,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,679.00000	2,676,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,839.00000	1,831,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,358.00000	2,355,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,073.00000	2,065,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,788.00000	2,786,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,429.00000	2,421,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,945.00000	2,944,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,315.00000	2,309,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,635.00000	2,633,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,548.00000	2,540,000	7.45	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,476
R206	On	05/08/2010	Bond Future			7.44000	7.45100		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.46900	7.50200		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.48900	7.52500		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.47500	7.51500		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,488.00000	4,520,000	3.62	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,787.00000	2,872,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		53.00000	46,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,913.00000	2,999,000	3.59	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	8.55	Put		44.00000	38,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,661.00000	2,745,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		62.00000	54,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,695.00000	1,758,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		474.00000	444,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,788.00000	1,853,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		440.00000	412,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,604.00000	1,665,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		511.00000	479,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,043.00000	1,090,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1,079.00000	1,030,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,109.00000	1,157,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		1,025.00000	978,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		981.00000	1,026,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1,137.00000	1,086,000	2.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/08/2010	Bond Future			8.36500	8.36100		8.25	0.00	0	0
R207	On	04/11/2010	Bond Future			8.43700	8.41700		8.50	0.00	0	829
R207	On	03/02/2011	Bond Future			8.48100	8.46000		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.51700	8.49500		8.50	0.00	0	0
Total R207 Future										0.00	0	829
R207	On	05/08/2010	Bond Future	9.50	Call		6,663.00000	6,638,000	9.31	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.31	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Call		5,255.00000	5,230,000	9.31	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	9.31	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	8.25	Put		692.00000	709,000	8.25	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		8.00000	0,000	8.25	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Call		5,146.00000	5,037,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		310.00000	321,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,388.00000	5,278,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		272.00000	282,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,902.00000	4,794,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		347.00000	359,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,289.00000	3,206,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,603.00000	1,643,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,478.00000	3,393,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,505.00000	1,543,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,105.00000	3,024,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,707.00000	1,749,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,797.00000	2,727,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,768.00000	2,825,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,958.00000	2,886,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,642.00000	2,696,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,641.00000	2,573,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,901.00000	2,959,000	8.44	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	829
R208	On	05/08/2010	Bond Future			8.48000	8.45100		8.75	0.00	0	0
R208	On	04/11/2010	Bond Future			8.53800	8.50800		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.58300	8.55100		9.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future			8.61700	8.58500		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	05/08/2010	Bond Future	9.50	Call		6,380.00000	6,195,000	9.85	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,873.00000	4,708,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		376.00000	399,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,125.00000	4,958,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		336.00000	357,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,624.00000	4,462,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		421.00000	447,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,139.00000	3,017,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,924.00000	1,999,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,327.00000	3,201,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,810.00000	1,881,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,956.00000	2,838,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,044.00000	2,123,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,668.00000	2,569,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		3,185.00000	3,279,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,828.00000	2,726,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		3,040.00000	3,132,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,512.00000	2,417,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,334.00000	3,433,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,835
R209	On	05/08/2010	Bond Future			8.47000	8.47100		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.50800	8.50800		15.00	0.00	0	2,406

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			8.53600	8.53600		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.55700	8.55700		15.00	0.00	0	0
Total R209 Future										0.00	0	2,406
R209	On	05/08/2010	Bond Future	8.75	Call		2,298.00000	2,307,000	13.95	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	13.95	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		4,879.00000	4,869,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		931.00000	921,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		5,173.00000	5,163,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		843.00000	833,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		4,589.00000	4,578,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,027.00000	1,016,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		5,586.00000	5,577,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,877.00000	1,868,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,855.00000	5,846,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,764.00000	1,755,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,320.00000	5,311,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,997.00000	1,988,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,772.00000	3,765,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,246.00000	4,239,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,993.00000	3,986,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,051.00000	4,044,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,556.00000	3,549,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,450.00000	4,443,000	14.89	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,406
R210	On	05/08/2010	Bond Future			2.99000	2.99000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future			3.03800	3.03600			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		1,438.00000	1,438,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Call		2,084.00000	2,084,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Call		788.00000	788,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		825.00000	799,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		1,464.00000	1,438,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Call		181.00000	155,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	0
R211	On	05/08/2010	Bond Future			2.75000	2.74900			0.00	0	0
R211	On	04/11/2010	Bond Future			2.85500	2.85200			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		6.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Call		297.00000	292,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Put		287.00000	293,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R211	On	04/11/2010	Bond Future	2.75	Put		573.00000		590,000	0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000		0,000	0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		292.00000		309,000	0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000		0,000	0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		856.00000		873,000	0.00	0	0
Total R211 Option									0.00	0	0	
Total For R211									0.00	0	0	
R212	On	05/08/2010	Bond Future			3.01000	3.01000			0.00	0	0
R212	On	04/11/2010	Bond Future			3.07900	3.07800			0.00	0	0
Total R212 Future									0.00	0	0	
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000		0,000	0.00	0	0
R212	On	05/08/2010	Bond Future	3.00	Put		95.00000		95,000	0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		379.00000		379,000	0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000		0,000	0.00	0	0
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000		0,000	0.00	0	0
R212	On	05/08/2010	Bond Future	2.95	Put		572.00000		572,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000		0,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		726.00000		735,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000		0,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		260.00000		269,000	0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000		0,000	0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		1,194.00000		1,203,000	0.00	0	0
Total R212 Option									0.00	0	0	
Total For R212									0.00	0	0	
Total for Bond									225,987,167.92	1,788	49,067	
GOVI	On	05/08/2010	GOVI			328.35100	328.56400	6.57	200,294,110.00		61	0
GOVI	On	04/11/2010	GOVI			333.78200	334.03300		203,607,020.00		61	177

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future										403,901,130.00	122	177
GOVI	On	05/08/2010	GOVI	315.60	Call		129,640.00000	127,510,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		0.00000	0,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		50,330.00000	47,820,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		50,230.00000	47,720,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		50,430.00000	47,920,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										403,901,130.00	122	177
Total for GOVI										403,901,130.00	122	177
AL7T	On	05/08/2010	Index Future			355.46700	355.72900			0.00	0	0
AL7T	On	04/11/2010	Index Future			361.23900	361.63000			0.00	0	38
Total AL7T Future										0.00	0	38
Total For AL7T										0.00	0	38
ALBI	On	05/08/2010	Index Future			327.44500	327.65400			0.00	0	0
ALBI	On	04/11/2010	Index Future			332.93800	333.10700			19,976,280.00	6	1,231
ALBI	On	03/02/2011	Index Future			338.42700	338.83000			0.00	0	0
Total ALBI Future										19,976,280.00	6	1,231
Total For ALBI										19,976,280.00	6	1,231
CRD1	On	05/08/2010	Index Future			144.78800	144.78800			0.00	0	0
CRD1	On	04/11/2010	Index Future			147.22300	147.19700			0.00	0	2
CRD1	On	03/02/2011	Index Future			149.87600	149.85100			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
ILBI	On	05/08/2010	Index Future			383.67000	383.67000			46,040,400.00	12	0
ILBI	On	04/11/2010	Index Future			396.72200	390.17800			51,573,860.00	13	507

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011			403.80300	410.45700			0.00	0	0
Total ILBI Future									97,614,260.00	25	507
Total For ILBI									97,614,260.00	25	507
OTH1	On	05/08/2010			322.18800	322.37000			0.00	0	0
OTH1	On	04/11/2010			327.56900	327.73600			0.00	0	3
OTH1	On	03/02/2011			333.47300	333.64400			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	05/08/2010			324.70300	324.70300			0.00	0	0
TRT1	On	04/11/2010			329.94200	330.10700			0.00	0	100
TRT1	On	03/02/2011			335.88800	336.05800			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									117,590,540.00	31	1,881
JIBAR	On	18/08/2010			6.50000	6.50000			0.00	0	1,000
JIBAR	On	15/09/2010			6.47000	6.47000			0.00	0	1,000
JIBAR	On	20/10/2010			6.22000	6.22000			0.00	0	0
JIBAR	On	17/11/2010			6.20000	6.20000			0.00	0	0
JIBAR	On	15/12/2010			6.20000	6.20000			0.00	0	0
JIBAR	On	19/01/2011			6.20000	6.20000			0.00	0	0
JIBAR	On	16/03/2011			6.25000	6.25000			0.00	0	5,500
JIBAR	On	15/06/2011			6.35000	6.35000			0.00	0	4,500
JIBAR	On	21/09/2011			6.50000	6.50000			0.00	0	6,000
JIBAR	On	21/12/2011			6.70000	6.70000			0.00	0	5,000
JIBAR	On	20/03/2012			6.95000	6.95000			0.00	0	0
JIBAR	On	20/06/2012			7.05000	7.05000			0.00	0	0
Total Jibar Future									0.00	0	23,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE							0.00	0	23,000
Total for Jibar							0.00	0	23,000
Total for Derivatives :							747,478,837.92	1,941	74,125
R155	On	31/08/2011	Spot Bond	6.58000	6.59000		0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157	On	15/09/2015	Spot Bond	7.63000	7.64000		0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186	On	21/12/2026	Spot Bond	8.53000	8.51000		0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R189	On	31/03/2013	Spot Bond	1.44000	1.44000		0.00	0	0
Total R189 SPOT							0.00	0	0
Total For R189							0.00	0	0
R197	On	07/12/2023	Spot Bond	2.92000	2.92000		0.00	0	0
Total R197 SPOT							0.00	0	0
Total For R197							0.00	0	0
R201	On	21/12/2014	Spot Bond	7.55500	7.57000		0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202	On	07/12/2033	Spot Bond	2.93000	2.93000		0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203	On	15/09/2017	Spot Bond	8.18500	8.18000		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	8.29000	8.28500		0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 15/01/2014 Spot Bond			7.42000	7.45000			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			8.38000	8.35500			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			8.48000	8.45000			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			8.46500	8.46500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R210 On 31/03/2028 Spot Bond			2.99000	2.99000			0.00	0	0
Total R210 SPOT							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Spot Bond			2.75000	2.75000			0.00	0	0
Total R211 SPOT							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Spot Bond			3.01000	3.01000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							747,478,837.92	1,941	62,725
Total Options							0.00	0	11,400
Grand Total:							747,478,837.92	1,941	74,125