



Interest Rates Daily MTM Report

Daily summary for: 06/09/2010

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			7.31200	7.30200		4.00	0.00	0	5,192
R157 On 03/02/2011 Bond Future			7.38500	7.37400		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.47700	7.46600		4.00	0.00	0	0
Total R157 Future							0.00	0	5,192
R157 On 04/11/2010 Bond Future	8.50	Call		5,408.00000	5,361,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		9.00000	8,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,625.00000	5,578,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		7.00000	6,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,191.00000	5,143,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		11.00000	10,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		477.00000	473,000	4.12	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,390.00000	1,340,000	4.12	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,922.00000	2,874,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		639.00000	640,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,085.00000	3,037,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		588.00000	588,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,762.00000	2,714,000	4.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Put		694.00000	694,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,361.00000	2,323,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,190.00000	1,197,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,495.00000	2,457,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,119.00000	1,127,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,230.00000	2,192,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,264.00000	1,271,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,692
R186	On	04/11/2010	Bond Future			8.06200	8.05300		10.25	0.00	0	17,545
R186	On	03/02/2011	Bond Future			8.11200	8.10200		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.17300	8.16300		11.25	0.00	0	0
Total R186 Future										0.00	0	17,545
R186	On	04/11/2010	Bond Future	9.25	Call		11,566.00000	11,467,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		57.00000	51,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,002.00000	11,903,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		48.00000	42,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,129.00000	11,029,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		68.00000	61,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		310.00000	294,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,215.00000	7,106,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,538.00000	9,430,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		876.00000	870,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,925.00000	9,816,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		808.00000	801,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,155.00000	9,046,000	12.06	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	8.95	Put		951.00000	944,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,394.00000	5,433,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,732.00000	1,669,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,247.00000	8,150,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,573.00000	2,576,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,582.00000	8,484,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,443.00000	2,445,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,915.00000	7,820,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,709.00000	2,714,000	12.28	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	28,445
R189	On	04/11/2010	Bond Future			1.52300	1.51700			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		580.00000	565,000		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		704.00000	689,000		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		456.00000	441,000		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	04/11/2010	Bond Future			2.66600	2.67500			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,742.00000	4,859,000		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		5,359.00000	5,475,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	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
R197	On	04/11/2010	Bond Future	3.00	Call		4,122.00000	4,239,000		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	04/11/2010	Bond Future			7.20800	7.17700		4.00	0.00	0	1,834
R201	On	03/02/2011	Bond Future			7.27400	7.24100		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.36900	7.33300		4.00	0.00	0	0
Total R201 Future										0.00	0	1,834
R201	On	04/11/2010	Bond Future	8.50	Call		4,675.00000	4,562,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		6.00000	5,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,845.00000	4,732,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		4.00000	4,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,505.00000	4,392,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		8.00000	7,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,475.00000	1,378,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		311.00000	326,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		591.00000	624,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		855.00000	776,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,996.00000	2,885,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		61.00000	62,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,732.00000	1,814,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		168.00000	138,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,895.00000	2,796,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		336.00000	350,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,029.00000	2,928,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		304.00000	316,000	4.46	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	Call		2,736.00000	2,638,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		343.00000	358,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,233.00000	2,151,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		904.00000	937,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,342.00000	2,258,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		855.00000	887,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,127.00000	2,046,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		956.00000	991,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,954
R202	On	04/11/2010	Bond Future			2.64500	2.64500			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		7,246.00000	7,246,000		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		8,099.00000	8,099,000		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		6,383.00000	6,383,000		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	04/11/2010	Bond Future			7.82600	7.82700		6.25	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.90100	7.90200		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.99200	7.99300		6.25	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		7,210.00000	7,214,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		6.00000	5,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,450.00000	7,454,000	7.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Put		5.00000	4,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,969.00000	6,973,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		8.00000	6,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,776.00000	3,764,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		770.00000	752,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,966.00000	3,955,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		713.00000	697,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,588.00000	3,576,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		829.00000	812,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,835.00000	2,825,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,574.00000	1,559,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,992.00000	2,983,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,488.00000	1,474,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,682.00000	2,672,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,665.00000	1,650,000	6.42	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,215
R204	On	04/11/2010	Bond Future			7.92200	7.92300		7.25	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.98900	7.98900		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			8.07400	8.07500		7.50	0.00	0	0
Total R204 Future										0.00	0	2,466
R204	On	04/11/2010	Bond Future	9.25	Call		7,498.00000	7,501,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		15.00000	13,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,762.00000	7,766,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		12.00000	10,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,233.00000	7,236,000	8.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		19.00000	16,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,758.00000	3,741,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		868.00000	851,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,968.00000	3,951,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		801.00000	784,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,552.00000	3,535,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		940.00000	923,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,978.00000	3,967,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,636.00000	1,619,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,165.00000	4,153,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,552.00000	1,535,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,795.00000	3,783,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,725.00000	1,707,000	7.94	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,466
R206	On	04/11/2010	Bond Future			7.11900	7.09800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.19100	7.16900		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.30700	7.28300		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,871.00000	3,811,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		3.00000	2,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,004.00000	3,945,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	2,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,737.00000	3,677,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		4.00000	3,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		807.00000	757,000	3.34	0.00	0	150

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	7.25	Put		379.00000	388,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,542.00000	2,481,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		32.00000	31,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,174.00000	1,211,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		185.00000	162,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,374.00000	2,321,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		226.00000	231,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,479.00000	2,425,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		204.00000	208,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,268.00000	2,215,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		248.00000	253,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,338.00000	1,299,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		817.00000	836,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,414.00000	1,373,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		774.00000	791,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,266.00000	1,227,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		865.00000	884,000	3.14	0.00	0	0
Total R206 Option										0.00	0	1,200
Total For R206										0.00	0	1,200
R207	On	04/11/2010	Bond Future			8.00900	7.99900		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			8.07100	8.06100		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.15200	8.14100		8.25	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		7,418.00000	7,353,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		26.00000	23,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,693.00000	7,628,000	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	04/11/2010	Bond Future	9.30	Put		21.00000	18,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,144.00000	7,078,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		33.00000	29,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,794.00000	4,730,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		722.00000	718,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,024.00000	4,960,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		665.00000	662,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,567.00000	4,504,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		783.00000	780,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,926.00000	3,869,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,828.00000	1,837,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,119.00000	4,061,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,734.00000	1,741,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,737.00000	3,681,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,928.00000	1,937,000	8.75	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	810
R208	On	04/11/2010	Bond Future			8.05800	8.05900		8.75	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.11700	8.11800		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.19000	8.19100		9.00	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		7,396.00000	7,399,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		25.00000	22,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,683.00000	7,686,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		20.00000	17,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,109.00000	7,111,000	9.85	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.20	Put	32.00000	27,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call	4,850.00000	4,836,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put	915.00000	895,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call	5,085.00000	5,071,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put	848.00000	828,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call	4,619.00000	4,604,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put	987.00000	966,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call	3,879.00000	3,867,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put	1,968.00000	1,950,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call	4,079.00000	4,066,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put	1,864.00000	1,844,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call	3,684.00000	3,671,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put	2,079.00000	2,059,000	9.54	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	6,835
R209	On	04/11/2010	Bond Future			8.02400	8.01400	13.25	0.00	0	23,994
R209	On	03/02/2011	Bond Future			8.06100	8.05100	14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.10500	8.09400	14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			8.12700	8.11600	14.75	0.00	0	0
Total R209 Future									0.00	0	23,994
R209	On	04/11/2010	Bond Future	9.00	Call	8,352.00000	8,254,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	82.00000	75,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	8,721.00000	8,624,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	68.00000	62,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	7,982.00000	7,884,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	98.00000	91,000	14.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.50	Call		4,705.00000	4,600,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		449.00000	436,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		951.00000	939,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,063.00000	2,960,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,183.00000	10,088,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		32.00000	28,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,252.00000	3,281,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		781.00000	719,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,727.00000	8,629,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		806.00000	799,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,050.00000	8,952,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		747.00000	739,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,404.00000	8,307,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		869.00000	862,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,007.00000	5,919,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,490.00000	2,501,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,288.00000	6,199,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,355.00000	2,365,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,729.00000	5,642,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,632.00000	2,644,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,023.00000	6,939,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,710.00000	3,724,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,321.00000	7,235,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,592.00000	3,604,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,661.00000	6,578,000	16.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.45	Put		3,767.00000	3,782,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,088.00000	15,988,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,083.00000	1,081,000	20.00	0.00	0	1,000
Total R209 Option										0.00	0	2,432
Total For R209										0.00	0	26,426
R210	On	04/11/2010	Bond Future			2.68800	2.68700			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		5,480.00000	5,467,000		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		6,119.00000	6,105,000		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		4,836.00000	4,823,000		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	04/11/2010	Bond Future			2.53900	2.53700			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,210.00000	1,198,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		1,491.00000	1,480,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		927.00000	916,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	0
R212	On	04/11/2010	Bond Future			2.70600	2.70500			120,197,064.24	1,188	1,080
Total R212 Future										120,197,064.24	1,188	1,080

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	3.00	Call	2,801.00000	2,792,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put	0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call	3,267.00000	3,257,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put	0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call	2,333.00000	2,323,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									120,197,064.24	1,188	1,080
Total for Bond									120,197,064.24	1,188	78,123
GOVI	On	04/11/2010	GOVI			342.92200	342.93700		0.00	0	159
Total GOVI Future									0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call	139,370.00000	139,220,000		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	139,270.00000	139,120,000		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	139,470.00000	139,320,000		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									0.00	0	159
Total for GOVI									0.00	0	159
AL7T	On	04/11/2010	Index Future			371.10200	371.06200		0.00	0	38
Total AL7T Future									0.00	0	38
Total For AL7T									0.00	0	38
ALBI	On	04/11/2010	Index Future			342.31400	342.33000		0.00	0	1,261
ALBI	On	03/02/2011	Index Future			347.34200	347.35800		0.00	0	0
Total ALBI Future									0.00	0	1,261
Total For ALBI									0.00	0	1,261
CRD1	On	04/11/2010	Index Future			150.10700	150.08800		0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 03/02/2011 Index Future			152.44000	152.42100			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
ILBI On 04/11/2010 Index Future			397.93100	397.95900			0.00	0	507
ILBI On 03/02/2011 Index Future			404.60400	404.62900			0.00	0	0
Total ILBI Future							0.00	0	507
Total For ILBI							0.00	0	507
OTH1 On 04/11/2010 Index Future			338.65500	338.67700			0.00	0	3
OTH1 On 03/02/2011 Index Future			343.91900	343.94000			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 04/11/2010 Index Future			338.93800	338.95200			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.20600	344.22000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,911
JIBAR On 15/09/2010 Jibar Future			6.20000	6.21000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.19000	6.17000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.15000	6.14000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.07000	6.08000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.03000	6.04000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			6.02000	6.03000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.03000	6.04000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.14000	6.16000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.28000	6.30000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.46000	6.48000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.68000	6.73000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/06/2012 Jibar Future			6.92000	6.93000			0.00	0	0
Total Jibar Future							0.00	0	22,000
Total For JIBAR FUTURE							0.00	0	22,000
Total for Jibar							0.00	0	22,000
Total for Derivatives :							120,197,064.24	1,188	102,193
R155 On 31/08/2011 Spot Bond			6.22000	6.21500			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			7.27000	7.26500			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			8.03000	8.02000			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			1.50000	1.50000			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			2.64000	2.65000			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			7.17500	7.14500			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			2.63000	2.63000			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			7.78000	7.77500			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			7.88000	7.88000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.08000	7.06000			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			7.96500	7.95000			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			8.02000	8.02000			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			8.00000	7.99000			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			2.67000	2.67000			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			2.50000	2.50000			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			2.68000	2.68000			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							120,197,064.24	1,188	86,041
Total Options							0.00	0	16,152
Grand Total:							120,197,064.24	1,188	102,193