



Interest Rates Daily MTM Report

Daily summary for: 08/09/2010

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			7.23700	7.25900		4.00	2,799,625.62	22	5,172
R157	On	03/02/2011	Bond Future			7.30400	7.32800		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.39000	7.41600		4.00	0.00	0	0
Total R157 Future										2,799,625.62	22	5,172
R157	On	04/11/2010	Bond Future	8.50	Call		5,604.00000	5,705,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		5.00000	4,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,822.00000	5,923,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		5.00000	3,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,386.00000	5,487,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		7.00000	6,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		389.00000	354,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,502.00000	1,569,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,055.00000	3,131,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		570.00000	540,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,223.00000	3,300,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		524.00000	495,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,891.00000	2,965,000	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		621.00000	589,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,477.00000	2,543,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,098.00000	1,056,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,615.00000	2,683,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,031.00000	991,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,342.00000	2,406,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,168.00000	1,124,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										2,799,625.62	22	5,672
R186	On	04/11/2010	Bond Future			7.90700	7.96000		10.25	4,077,500.80	32	17,509
R186	On	03/02/2011	Bond Future			7.95200	8.00600		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.00800	8.06400		11.25	0.00	0	0
Total R186 Future										4,077,500.80	32	17,509
R186	On	04/11/2010	Bond Future	9.25	Call		12,506.00000	13,053,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		30.00000	21,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,945.00000	13,494,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		24.00000	17,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,064.00000	12,610,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		36.00000	26,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		191.00000	148,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,063.00000	8,576,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,343.00000	10,820,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		698.00000	617,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,740.00000	11,224,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		640.00000	566,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,947.00000	10,418,000	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		760.00000	673,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,725.00000	4,377,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,046.00000	2,256,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,919.00000	9,327,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,248.00000	2,087,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,267.00000	9,682,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,131.00000	1,977,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,575.00000	8,976,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,372.00000	2,204,000	12.28	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										4,077,500.80	32	28,409
R189	On	04/11/2010	Bond Future			1.49400	1.52900			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		550.00000	638,000		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		674.00000	762,000		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		426.00000	513,000		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			2.67000	2.66700			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,846.00000	4,807,000		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		5,462.00000	5,423,000		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		4,226.00000	4,187,000		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			7.13200	7.17600		4.00	0.00	0	1,834
R201	On	03/02/2011	Bond Future			7.19300	7.24000		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.28000	7.33200		4.00	0.00	0	0
Total R201 Future										0.00	0	1,834
R201	On	04/11/2010	Bond Future	8.50	Call		4,677.00000	4,836,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		4.00000	3,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,847.00000	5,006,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,507.00000	4,665,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		6.00000	4,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,458.00000	1,574,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		290.00000	246,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		566.00000	493,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		834.00000	921,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,991.00000	3,140,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		52.00000	42,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,714.00000	1,580,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		154.00000	180,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,887.00000	3,016,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		325.00000	292,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,021.00000	3,152,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		293.00000	263,000	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		2,728.00000	2,855,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		332.00000	298,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,224.00000	2,331,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		892.00000	831,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,333.00000	2,443,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		843.00000	785,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,117.00000	2,222,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		943.00000	881,000	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			2.64800	2.64600			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		7,227.00000	7,190,000		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		8,081.00000	8,043,000		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		6,365.00000	6,327,000		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			7.72000	7.74300		6.25	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.79000	7.81400		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.87500	7.90000		6.25	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		7,653.00000	7,775,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		3.00000	3,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,893.00000	8,015,000	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		2.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,411.00000	7,533,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		3.00000	3,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,099.00000	4,190,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		641.00000	608,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,296.00000	4,390,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		591.00000	562,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,904.00000	3,993,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		693.00000	658,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,104.00000	3,179,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,382.00000	1,333,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,269.00000	3,346,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,304.00000	1,257,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,943.00000	3,016,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,465.00000	1,413,000	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			7.81700	7.82900		7.25	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.87900	7.89100		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.95800	7.97200		7.50	0.00	0	0
Total R204 Future										0.00	0	2,466
R204	On	04/11/2010	Bond Future	9.25	Call		8,048.00000	8,119,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		7.00000	6,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,315.00000	8,385,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		6.00000	4,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,782.00000	7,852,000	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		10.00000	8,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,160.00000	4,208,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		703.00000	681,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,379.00000	4,429,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		645.00000	625,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,944.00000	3,991,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		765.00000	742,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,344.00000	4,393,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,424.00000	1,394,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,538.00000	4,589,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,347.00000	1,319,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,151.00000	4,199,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,503.00000	1,472,000	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			7.01100	7.06500		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.07300	7.13300		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.17500	7.24200		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,963.00000	4,115,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		2.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,097.00000	4,249,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,829.00000	3,981,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		3.00000	2,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		849.00000	947,000	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		327.00000	272,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,626.00000	2,773,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		23.00000	17,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,090.00000	974,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		194.00000	231,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,445.00000	2,576,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		203.00000	177,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,552.00000	2,685,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		183.00000	158,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,337.00000	2,466,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		223.00000	194,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,388.00000	1,485,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		769.00000	704,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,465.00000	1,565,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		726.00000	664,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,314.00000	1,407,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		814.00000	746,000	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			7.90400	7.91600		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			7.96200	7.97400		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.03800	8.05100		8.25	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		7,924.00000	7,998,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		14.00000	13,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,201.00000	8,275,000	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		11.00000	10,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,647.00000	7,720,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		18.00000	16,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,196.00000	5,250,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		593.00000	574,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,434.00000	5,490,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		544.00000	527,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,960.00000	5,014,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		645.00000	625,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,252.00000	4,298,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,619.00000	1,587,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,453.00000	4,500,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,533.00000	1,502,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,054.00000	4,099,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,710.00000	1,677,000	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			7.93300	7.97600		8.75	0.00	0	6,835
R208	On	03/02/2011	Bond Future			7.98800	8.03200		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.05500	8.10100		9.00	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		7,928.00000	8,209,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		13.00000	10,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,217.00000	8,499,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		10.00000	8,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,639.00000	7,918,000	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	17.00000	13,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call	5,252.00000	5,472,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put	764.00000	699,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call	5,495.00000	5,719,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put	705.00000	644,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call	5,011.00000	5,227,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put	826.00000	757,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call	4,218.00000	4,405,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put	1,740.00000	1,636,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call	4,426.00000	4,618,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put	1,644.00000	1,545,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call	4,013.00000	4,196,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put	1,841.00000	1,733,000	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			7.87000	7.92200	13.25	0.00	0	23,994
R209	On	03/02/2011	Bond Future			7.90300	7.95600	14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.94300	7.99800	14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.95600	8.02200	14.75	0.00	0	0
Total R209 Future									0.00	0	23,994
R209	On	04/11/2010	Bond Future	9.00	Call	9,162.00000	9,636,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	44.00000	32,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	9,537.00000	10,012,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	36.00000	26,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	8,786.00000	9,257,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	54.00000	39,000	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		5,393.00000	5,816,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		290.00000	227,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		665.00000	544,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,625.00000	3,990,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,015.00000	11,496,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		16.00000	12,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,631.00000	2,317,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,008.00000	1,179,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,438.00000	9,858,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		649.00000	578,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,770.00000	10,195,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		599.00000	533,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,105.00000	9,521,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		701.00000	627,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,564.00000	6,910,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,179.00000	2,020,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,858.00000	7,211,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,056.00000	1,905,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,272.00000	6,611,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,306.00000	2,141,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,537.00000	7,929,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,378.00000	3,168,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,844.00000	8,242,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,270.00000	3,066,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,166.00000	7,552,000	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		3,426.00000	3,210,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,813.00000	17,343,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		963.00000	891,000	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			2.69100	2.68900			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		5,453.00000	5,425,000		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		6,092.00000	6,064,000		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		4,809.00000	4,781,000		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			2.49500	2.54100			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,187.00000	1,450,000		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		1,469.00000	1,732,000		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		904.00000	1,168,000		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			2.71100	2.70700			0.00	0	1,080
Total R212 Future										0.00	0	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	2,782.00000	2,743,000		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	3,248.00000	3,209,000		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	2,314.00000	2,275,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put	1.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	1,080
Total for Bond									6,877,126.42	54	78,067
GOVI	On	04/11/2010	GOVI			345.24300	344.66400		0.00	0	159
Total GOVI Future									0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call	156,640.00000	162,430,000		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	156,540.00000	162,330,000		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	156,740.00000	162,530,000		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			373.39100	373.04700		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			344.74000	344.12400		0.00	0	1,257
ALBI	On	03/02/2011	Index Future			349.80800	349.18000		0.00	0	0
Total ALBI Future									0.00	0	1,257
Total For ALBI									0.00	0	1,257
CRD1	On	04/11/2010	Index Future			150.56000	150.45200		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			152.90200	152.79100			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			398.05700	397.88300			0.00	0	507
ILBI On 03/02/2011 Index Future			404.73400	404.55600			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			341.65200	340.84200			0.00	0	3
OTH1 On 03/02/2011 Index Future			346.96600	346.14000			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			341.24200	340.66400			0.00	0	100
TRT1 On 03/02/2011 Index Future			346.54900	345.96000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,907
JIBAR On 15/09/2010 Jibar Future			6.20200	6.19000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.18800	6.18000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.17000	6.14000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.10400	6.05000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.07100	6.01000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			6.04800	6.01000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.04100	6.02000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.14200	6.13000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.28500	6.26000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.44100	6.44000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.67500	6.67000			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			6.93000	6.91000			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 :							6,877,126.42	54	102,133
R155 On 31/08/2011 Spot Bond			6.15000	6.17000			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			7.20000	7.22000			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			7.88000	7.93000			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			1.45000	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	2.64000			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			7.10000	7.14000			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			7.68000	7.69500			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			7.78000	7.79000			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			6.98000	7.03000			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			7.86500	7.88000			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			7.89500	7.94000			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			7.84500	7.90500			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			2.45000	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							6,877,126.42	54	85,981
Total Options							0.00	0	16,152
Grand Total:							6,877,126.42	54	102,133