



Interest Rates Daily MTM Report

Daily summary for: 02/08/2010

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			7.59300	7.58400		4.00	0.00	0	3,768
R157	On	04/11/2010	Bond Future			7.64700	7.63700		4.50	0.00	0	4,176
R157	On	03/02/2011	Bond Future			7.67900	7.66800		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.67800	7.66600		4.25	0.00	0	0
Total R157 Future										0.00	0	7,944
R157	On	05/08/2010	Bond Future	8.75	Call		5,429.00000	5,386,000	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		4,291.00000	4,248,000	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	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		6,553.00000	6,510,000	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		3,139.00000	3,096,000	4.37	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		515.00000	490,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		112.00000	44,000	4.00	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		4,019.00000	3,970,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		161.00000	157,000	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		4,218.00000	4,169,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		141.00000	137,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,822.00000	3,772,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		183.00000	178,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,475.00000	1,485,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		848.00000	812,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,125.00000	2,084,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,125.00000	1,131,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,263.00000	2,221,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,049.00000	1,054,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,991.00000	1,951,000	4.30	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,206.00000	1,213,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,002.00000	1,966,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,657.00000	1,670,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,122.00000	2,085,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,572.00000	1,585,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,887.00000	1,852,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,747.00000	1,762,000	4.23	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										0.00	0	11,944
R186	On	05/08/2010	Bond Future			8.45300	8.44400		10.75	0.00	0	11,371
R186	On	04/11/2010	Bond Future			8.50100	8.49100		11.25	0.00	0	12,012
R186	On	03/02/2011	Bond Future			8.53700	8.52700		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.56500	8.55500		11.25	0.00	0	0
Total R186 Future										0.00	0	23,383
R186	On	05/08/2010	Bond Future	9.25	Call		7,623.00000	7,533,000	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		3,009.00000	2,897,000	11.10	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		26.00000	3,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		11,988.00000	11,898,000	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	960
R186	On	05/08/2010	Bond Future	10.00	Call		14,073.00000	13,984,000	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	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		5,339.00000	5,249,000	11.44	0.00	0	48
R186	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	11.44	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		416.00000	268,000	10.75	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		970.00000	733,000	10.75	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		7,781.00000	7,669,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		680.00000	666,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		8,160.00000	8,048,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		614.00000	600,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		7,405.00000	7,294,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		752.00000	739,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,789.00000	1,781,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		4,286.00000	4,180,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		6,560.00000	6,465,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,115.00000	2,117,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,885.00000	6,789,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		1,985.00000	1,986,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,240.00000	6,146,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,253.00000	2,256,000	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		5,672.00000	5,592,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,831.00000	3,847,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,959.00000	5,877,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,653.00000	3,667,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,392.00000	5,313,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,019.00000	4,036,000	11.18	0.00	0	0
Total R186 Option										0.00	0	15,916
Total For R186										0.00	0	39,299
R189	On	05/08/2010	Bond Future			1.42900	1.39600			0.00	0	0
R189	On	04/11/2010	Bond Future			1.54100	1.50400			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		977.00000	886,000		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		1,114.00000	1,023,000		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		840.00000	748,000		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		613.00000	520,000		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		737.00000	644,000		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		488.00000	396,000		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			2.93700	2.96700			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			3.00300	3.03300			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		1,049.00000	1,431,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Call		1,677.00000	2,059,000		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		419.00000	801,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	1,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		210.00000	583,000		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		827.00000	1,199,000		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		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		410.00000	37,000		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			7.52300	7.51400		4.00	0.00	0	486
R201	On	04/11/2010	Bond Future			7.57300	7.56300		4.00	0.00	0	1,364
R201	On	03/02/2011	Bond Future			7.59800	7.58700		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.59300	7.58100		3.75	0.00	0	0
Total R201 Future										0.00	0	1,850
R201	On	05/08/2010	Bond Future	9.00	Call		5,413.00000	5,379,000	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		3,379.00000	3,340,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		99.00000	96,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,536.00000	3,497,000	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		85.00000	81,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,222.00000	3,183,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		114.00000	111,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		2,041.00000	2,007,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		658.00000	661,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,159.00000	2,125,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		610.00000	613,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,925.00000	1,892,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		708.00000	713,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,680.00000	1,651,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,144.00000	1,153,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,777.00000	1,748,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,083.00000	1,092,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,586.00000	1,558,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,208.00000	1,218,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,850
R202	On	05/08/2010	Bond Future			2.92800	3.02800			0.00	0	0
R202	On	04/11/2010	Bond Future			2.96800	3.06900			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		381.00000	2,136,000		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		1,242.00000	2,997,000		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		0.00000	1,267,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Put		488.00000	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		0.00000	1,419,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		325.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		528.00000	2,273,000		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		0.00000	557,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		1,188.00000	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			8.09400	8.08500		6.25	0.00	0	3,184
R203	On	04/11/2010	Bond Future			8.15600	8.14600		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.20200	8.19200		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.23000	8.21900		6.50	0.00	0	0
Total R203 Future										0.00	0	5,399
R203	On	05/08/2010	Bond Future	9.25	Call		5,999.00000	5,951,000	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		5,663.00000	5,607,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		132.00000	128,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,887.00000	5,830,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		115.00000	110,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		5,438.00000	5,381,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		149.00000	144,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,837.00000	2,790,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,303.00000	1,306,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,002.00000	2,954,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,221.00000	1,224,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,676.00000	2,630,000	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		1,389.00000	1,393,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,373.00000	2,333,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,222.00000	2,236,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,512.00000	2,471,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,118.00000	2,131,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,238.00000	2,199,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,331.00000	2,345,000	6.46	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	5,399
R204	On	05/08/2010	Bond Future			8.20400	8.19400		7.25	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.26100	8.25100		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.30300	8.29300		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.33400	8.32300		7.50	0.00	0	0
Total R204 Future										0.00	0	5,140
R204	On	05/08/2010	Bond Future	9.25	Call		6,013.00000	5,953,000	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	780
R204	On	05/08/2010	Bond Future	8.70	Call		2,942.00000	2,882,000	7.67	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1.00000	0,000	7.67	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		3,226.00000	3,167,000	7.72	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	7.72	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		228.00000	148,000	7.25	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		559.00000	420,000	7.25	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		5,761.00000	5,697,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		197.00000	191,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		6,003.00000	5,940,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		171.00000	166,000	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		5,516.00000	5,452,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		221.00000	215,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,886.00000	2,835,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,728.00000	1,733,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,060.00000	3,008,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,625.00000	1,629,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,717.00000	2,667,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,837.00000	1,844,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,148.00000	3,099,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,181.00000	2,193,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,315.00000	3,265,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,077.00000	2,088,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,985.00000	2,937,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,290.00000	2,303,000	7.45	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										0.00	0	6,985
R206	On	05/08/2010	Bond Future			7.40300	7.39400		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.45000	7.44000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.46700	7.45600		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.45100	7.43800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,658.00000	4,631,000	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		2,956.00000	2,926,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		49.00000	47,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,082.00000	3,053,000	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		40.00000	39,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,829.00000	2,799,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		57.00000	54,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,833.00000	1,806,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		434.00000	435,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,929.00000	1,901,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		402.00000	403,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,739.00000	1,712,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		467.00000	469,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,148.00000	1,126,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1,000.00000	1,009,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,216.00000	1,194,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		948.00000	957,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,082.00000	1,060,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1,053.00000	1,062,000	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			8.28400	8.26400		8.25	1,407,722.55	15	4,416
R207	On	04/11/2010	Bond Future			8.33600	8.31600		8.50	0.00	0	600
R207	On	03/02/2011	Bond Future			8.37600	8.35500		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.40800	8.38600		8.50	0.00	0	0
Total R207 Future										1,407,722.55	15	5,016
R207	On	05/08/2010	Bond Future	9.50	Call		7,261.00000	7,137,000	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	150
R207	On	05/08/2010	Bond Future	9.25	Call		5,852.00000	5,729,000	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	100

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		442.00000	398,000	8.25	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		355.00000	188,000	8.25	0.00	0	100
R207	On	04/11/2010	Bond Future	9.25	Call		5,706.00000	5,585,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		260.00000	260,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,954.00000	5,832,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		228.00000	227,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		5,456.00000	5,335,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		291.00000	291,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,718.00000	3,618,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,411.00000	1,436,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,917.00000	3,816,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,323.00000	1,347,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,523.00000	3,425,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,504.00000	1,531,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,159.00000	3,074,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,499.00000	2,542,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,330.00000	3,243,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,383.00000	2,424,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,992.00000	2,909,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,621.00000	2,666,000	8.44	0.00	0	0
Total R207 Option										0.00	0	350
Total For R207										1,407,722.55	15	5,366
R208	On	05/08/2010	Bond Future			8.38400	8.37400		8.75	0.00	0	10,666
R208	On	04/11/2010	Bond Future			8.43800	8.42800		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.47900	8.46800		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			8.50900	8.49800		9.50	0.00	0	0
Total R208 Future										0.00	0	17,501
R208	On	05/08/2010	Bond Future	9.50	Call		6,874.00000	6,809,000	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		5,332.00000	5,261,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		332.00000	324,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,589.00000	5,518,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		297.00000	289,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		5,078.00000	5,007,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		371.00000	364,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,483.00000	3,421,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,755.00000	1,761,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,679.00000	3,617,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,649.00000	1,655,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,290.00000	3,230,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,865.00000	1,873,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,960.00000	2,910,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,948.00000	2,965,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,129.00000	3,078,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,812.00000	2,829,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,796.00000	2,746,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,089.00000	3,107,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	17,501
R209	On	05/08/2010	Bond Future			8.41200	8.40300		13.50	0.00	0	1,281
R209	On	04/11/2010	Bond Future			8.44800	8.43800		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			8.47500	8.46500		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.49400	8.48400		15.00	0.00	0	0
Total R209 Future										0.00	0	3,687
R209	On	05/08/2010	Bond Future	8.75	Call		2,886.00000	2,800,000	13.95	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		10.00000	1,000	13.95	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		5,383.00000	5,287,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		845.00000	834,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		5,686.00000	5,590,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		766.00000	754,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		5,084.00000	4,989,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		932.00000	922,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		6,042.00000	5,958,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,739.00000	1,739,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,319.00000	6,234,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,633.00000	1,633,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,768.00000	5,685,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,850.00000	1,851,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,124.00000	4,058,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,990.00000	4,008,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,355.00000	4,288,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,805.00000	3,822,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,898.00000	3,833,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,184.00000	4,203,000	14.89	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	3,687
R210	On	05/08/2010	Bond Future			2.99800	3.02800			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			3.04500	3.07500			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		939.00000	1,333,000		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		1,584.00000	1,978,000		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		288.00000	682,000		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		321.00000	709,000		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		960.00000	1,347,000		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		0.00000	65,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Put		323.00000	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			2.74500	2.77400			0.00	0	0
R211	On	04/11/2010	Bond Future			2.84800	2.87800			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		0.00000	29,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Put		140.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Call		152.00000	321,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Put		1.00000	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		433.00000	263,000		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		719.00000	551,000		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		437.00000	269,000		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		1,002.00000	834,000		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			3.02800	3.02700			0.00	0	0
R212	On	04/11/2010	Bond Future			3.09600	3.09600			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		256.00000	266,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		218.00000	208,000		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		733.00000	743,000		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		892.00000	892,000		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		426.00000	426,000		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		1,361.00000	1,361,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										1,407,722.55	15	92,031
GOVI	On	05/08/2010	GOVI			329.95900	330.02600		6.57	0.00	0	171
GOVI	On	04/11/2010	GOVI			335.45000	335.51800			0.00	0	116

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future										0.00	0	287
GOVI	On	05/08/2010	GOVI	315.60	Call		144,260.00000	143,590,000	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		65,180.00000	64,500,000		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		65,080.00000	64,400,000		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		65,280.00000	64,600,000		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	287
Total for GOVI										0.00	0	287
AL7T	On	05/08/2010	Index Future			357.53200	357.67100			0.00	0	38
AL7T	On	04/11/2010	Index Future			363.46200	363.60500			0.00	0	0
Total AL7T Future										0.00	0	38
Total For AL7T										0.00	0	38
ALBI	On	05/08/2010	Index Future			329.07300	329.14100			13,162,920.00	4	523
ALBI	On	04/11/2010	Index Future			334.54900	334.61900			1,110,702,680.00	332	968
ALBI	On	03/02/2011	Index Future			340.25400	340.34200			0.00	0	0
Total ALBI Future										1,123,865,600.00	336	1,491
Total For ALBI										1,123,865,600.00	336	1,491
CRD1	On	05/08/2010	Index Future			145.13200	145.10000			0.00	0	2
CRD1	On	04/11/2010	Index Future			147.54800	147.51500			0.00	0	0
CRD1	On	03/02/2011	Index Future			150.21000	150.17700			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			383.18300	381.90200			0.00	0	501
ILBI	On	04/11/2010	Index Future			389.67600	388.37000			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011			409.77900	408.10800			0.00	0	0
Total ILBI Future									0.00	0	501
Total For ILBI									0.00	0	501
OTH1	On	05/08/2010			323.93000	324.01100			0.00	0	3
OTH1	On	04/11/2010			329.32100	329.40300			0.00	0	0
OTH1	On	03/02/2011			335.26300	335.34900			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	05/08/2010			326.08100	326.14600			0.00	0	100
TRT1	On	04/11/2010			331.50800	331.57400			0.00	0	0
TRT1	On	03/02/2011			337.49000	337.55900			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									1,123,865,600.00	336	2,135
JIBAR	On	18/08/2010			6.50000	6.55000			0.00	0	1,000
JIBAR	On	15/09/2010			6.47000	6.33000			0.00	0	1,000
JIBAR	On	20/10/2010			6.22000	6.24000			0.00	0	0
JIBAR	On	17/11/2010			6.20000	6.22000			0.00	0	0
JIBAR	On	15/12/2010			6.20000	6.20000			0.00	0	0
JIBAR	On	19/01/2011			6.20000	6.19000			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	6.33000			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	6.72000			0.00	0	5,000
JIBAR	On	20/03/2012			6.95000	6.96000			0.00	0	0
JIBAR	On	20/06/2012			7.05000	7.06000			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 :							1,125,273,322.55	351	117,453
R155 On 31/08/2011 Spot Bond			6.54000	6.53000			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			7.59000	7.58000			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			8.45000	8.44000			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	1.42000			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			2.94000	2.97000			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			7.52000	7.51000			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	3.03000			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			8.09000	8.08000			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			8.20000	8.19000			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			7.40000	7.39000			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			8.28000	8.26000			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			8.38000	8.36500			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			8.41000	8.40000			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			3.00000	3.03000			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	2.78000			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			3.03000	3.03000			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							1,125,273,322.55	351	95,342
Total Options							0.00	0	22,111
Grand Total:							1,125,273,322.55	351	117,453