



Interest Rates Daily MTM Report

Daily summary for: 03/08/2010

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			7.61300	7.59300		4.00	46,124,961.85	355	3,768
R157	On	04/11/2010	Bond Future			7.66800	7.64700		4.50	44,471,581.30	355	4,510
R157	On	03/02/2011	Bond Future			7.70200	7.67900		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.70200	7.67800		4.25	0.00	0	0
Total R157 Future										90,596,543.15	710	8,278
R157	On	05/08/2010	Bond Future	8.75	Call		5,386.00000	5,290,000	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		4,248.00000	4,152,000	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		6,510.00000	6,414,000	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		3,096.00000	3,000,000	4.37	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		490.00000	556,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		44.00000	14,000	4.00	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,970.00000	3,881,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		157.00000	164,000	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		4,169.00000	4,079,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		137.00000	143,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,772.00000	3,685,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		178.00000	187,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,485.00000	1,535,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		812.00000	767,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,084.00000	2,020,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,131.00000	1,167,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,221.00000	2,156,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,054.00000	1,089,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,951.00000	1,889,000	4.30	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,213.00000	1,251,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,966.00000	1,910,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,670.00000	1,713,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,085.00000	2,028,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,585.00000	1,626,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,852.00000	1,798,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,762.00000	1,806,000	4.23	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										90,596,543.15	710	12,278
R186	On	05/08/2010	Bond Future			8.45300	8.45300		10.75	0.00	0	11,371
R186	On	04/11/2010	Bond Future			8.50000	8.50100		11.25	0.00	0	12,012
R186	On	03/02/2011	Bond Future			8.53700	8.53700		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.56500	8.56500		11.25	0.00	0	0
Total R186 Future										0.00	0	23,383
R186	On	05/08/2010	Bond Future	9.25	Call		7,533.00000	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		2,897.00000	2,894,000	11.10	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		3.00000	0,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		11,898.00000	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		13,984.00000	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		5,249.00000	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		268.00000	190,000	10.75	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		733.00000	655,000	10.75	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		7,669.00000	7,667,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		666.00000	654,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		8,048.00000	8,047,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		600.00000	589,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		7,294.00000	7,291,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		739.00000	726,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,781.00000	1,763,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		4,180.00000	4,172,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		6,465.00000	6,456,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,117.00000	2,108,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,789.00000	6,780,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		1,986.00000	1,977,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,146.00000	6,137,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,256.00000	2,247,000	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		5,592.00000	5,583,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,847.00000	3,838,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,877.00000	5,869,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,667.00000	3,659,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,313.00000	5,304,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,036.00000	4,027,000	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			1.42300	1.42900			0.00	0	0
R189	On	04/11/2010	Bond Future			1.53400	1.54100			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		886.00000	902,000		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		1,023.00000	1,040,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Put		0.00000	1,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.70	Call		748.00000	765,000		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		520.00000	538,000		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		644.00000	662,000		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		396.00000	413,000		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			2.91800	2.93700			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			2.98300	3.00300			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		1,431.00000	1,674,000		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		2,059.00000	2,301,000		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		801.00000	1,043,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		1.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		583.00000	832,000		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		1,199.00000	1,448,000		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	212,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		37.00000	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			7.54300	7.52300		4.00	0.00	0	486
R201	On	04/11/2010	Bond Future			7.59400	7.57300		4.00	0.00	0	1,364
R201	On	03/02/2011	Bond Future			7.62100	7.59800		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.61800	7.59300		3.75	0.00	0	0
Total R201 Future										0.00	0	1,850
R201	On	05/08/2010	Bond Future	9.00	Call		5,379.00000	5,304,000	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		3,340.00000	3,270,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		96.00000	101,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,497.00000	3,426,000	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		81.00000	85,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,183.00000	3,113,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		111.00000	116,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		2,007.00000	1,952,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		661.00000	684,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,125.00000	2,068,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		613.00000	634,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,892.00000	1,838,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		713.00000	736,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,651.00000	1,604,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,153.00000	1,186,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,748.00000	1,699,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,092.00000	1,123,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,558.00000	1,513,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,218.00000	1,253,000	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			2.92900	2.92800			0.00	0	0
R202	On	04/11/2010	Bond Future			2.96800	2.96800			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		2,136.00000	2,119,000		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		2,997.00000	2,979,000		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		1,267.00000	1,250,000		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		1,419.00000	1,419,000		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		2,273.00000	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		557.00000	557,000		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			8.14300	8.09400		6.25	0.00	0	3,184
R203	On	04/11/2010	Bond Future			8.20700	8.15600		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.25700	8.20200		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.28700	8.23000		6.50	0.00	0	0
Total R203 Future										0.00	0	5,399
R203	On	05/08/2010	Bond Future	9.25	Call		5,951.00000	5,689,000	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		5,607.00000	5,360,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		128.00000	145,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,830.00000	5,581,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		110.00000	125,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		5,381.00000	5,137,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		144.00000	164,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,790.00000	2,615,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,306.00000	1,407,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,954.00000	2,774,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,224.00000	1,320,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,630.00000	2,460,000	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		1,393.00000	1,499,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,333.00000	2,188,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,236.00000	2,368,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,471.00000	2,321,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,131.00000	2,258,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,199.00000	2,059,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,345.00000	2,483,000	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			8.23300	8.20400		7.25	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.29200	8.26100		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.33500	8.30300		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.36700	8.33400		7.50	0.00	0	0
Total R204 Future										0.00	0	5,140
R204	On	05/08/2010	Bond Future	9.25	Call		5,953.00000	5,782,000	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		2,882.00000	2,711,000	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	650
R204	On	05/08/2010	Bond Future	8.75	Call		3,167.00000	2,995,000	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		148.00000	167,000	7.25	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		420.00000	267,000	7.25	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		5,697.00000	5,531,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		191.00000	204,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,940.00000	5,772,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		166.00000	177,000	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		5,452.00000	5,288,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		215.00000	230,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,835.00000	2,724,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,733.00000	1,802,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,008.00000	2,894,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,629.00000	1,695,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,667.00000	2,560,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,844.00000	1,917,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,099.00000	2,993,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,193.00000	2,268,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,265.00000	3,156,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,088.00000	2,160,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,937.00000	2,834,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,303.00000	2,381,000	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			7.42300	7.40300		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.47100	7.45000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.49100	7.46700		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.47700	7.45100		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,631.00000	4,571,000	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		2,926.00000	2,870,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		47.00000	49,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,053.00000	2,996,000	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		39.00000	41,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,799.00000	2,743,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		54.00000	57,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,806.00000	1,759,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		435.00000	450,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,901.00000	1,853,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		403.00000	417,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,712.00000	1,666,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		469.00000	485,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,126.00000	1,091,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1,009.00000	1,036,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,194.00000	1,158,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		957.00000	983,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,060.00000	1,027,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1,062.00000	1,092,000	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			8.29300	8.28400		8.25	0.00	0	4,416
R207	On	04/11/2010	Bond Future			8.34600	8.33600		8.50	76,283,296.00	800	800
R207	On	03/02/2011	Bond Future			8.38600	8.37600		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.41800	8.40800		8.50	0.00	0	0
Total R207 Future										76,283,296.00	800	5,216
R207	On	05/08/2010	Bond Future	9.50	Call		7,137.00000	7,081,000	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		5,729.00000	5,673,000	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		398.00000	386,000	8.25	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		188.00000	120,000	8.25	0.00	0	100
R207	On	04/11/2010	Bond Future	9.25	Call		5,585.00000	5,526,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		260.00000	262,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,832.00000	5,773,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		227.00000	229,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		5,335.00000	5,277,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		291.00000	294,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,618.00000	3,574,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,436.00000	1,451,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,816.00000	3,770,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,347.00000	1,360,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,425.00000	3,382,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,531.00000	1,547,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,074.00000	3,038,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,542.00000	2,564,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,243.00000	3,205,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,424.00000	2,444,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,909.00000	2,874,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,666.00000	2,689,000	8.44	0.00	0	0
Total R207 Option										0.00	0	350
Total For R207										76,283,296.00	800	5,566
R208	On	05/08/2010	Bond Future			8.40300	8.38400		8.75	0.00	0	10,666
R208	On	04/11/2010	Bond Future			8.45800	8.43800		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.49900	8.47900		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			8.53100	8.50900		9.50	0.00	0	0
Total R208 Future										0.00	0	17,501
R208	On	05/08/2010	Bond Future	9.50	Call		6,809.00000	6,687,000	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		5,261.00000	5,147,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		324.00000	336,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,518.00000	5,403,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		289.00000	300,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		5,007.00000	4,894,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		364.00000	377,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,421.00000	3,338,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,761.00000	1,802,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,617.00000	3,532,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,655.00000	1,694,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,230.00000	3,149,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,873.00000	1,916,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,910.00000	2,836,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,965.00000	3,025,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,078.00000	3,002,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,829.00000	2,887,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,746.00000	2,675,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,107.00000	3,170,000	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	8.41200		13.50	0.00	0	1,281
R209	On	04/11/2010	Bond Future			8.44800	8.44800		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			8.47400	8.47500		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.49400	8.49400		15.00	0.00	0	0
Total R209 Future										0.00	0	3,687
R209	On	05/08/2010	Bond Future	8.75	Call		2,800.00000	2,799,000	13.95	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1.00000	0,000	13.95	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		5,287.00000	5,277,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		834.00000	824,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		5,590.00000	5,580,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		754.00000	744,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		4,989.00000	4,978,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		922.00000	911,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		5,958.00000	5,956,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,739.00000	1,728,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,234.00000	6,232,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,633.00000	1,622,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,685.00000	5,682,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,851.00000	1,840,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,058.00000	4,051,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,008.00000	4,001,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,288.00000	4,280,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,822.00000	3,814,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,833.00000	3,826,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,203.00000	4,196,000	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			2.99900	2.99800			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	3.04500			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		1,333.00000	1,320,000		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		1,978.00000	1,965,000		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		682.00000	669,000		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		709.00000	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		1,347.00000	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		65.00000	65,000		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			2.74600	2.74500			0.00	0	0
R211	On	04/11/2010	Bond Future			2.84800	2.84800			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		29.00000	23,000		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		321.00000	315,000		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		263.00000	269,000		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	551.00000	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	269.00000	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	834.00000	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	3.02800		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	266.00000	266,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call	208.00000	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	743.00000	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									166,879,839.15	1,510	92,565
GOVI	On	05/08/2010	GOVI			329.68200	329.95900	6.57	0.00	0	171
GOVI	On	04/11/2010	GOVI			335.16800	335.45000		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		143,590.00000	140,820,000	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		64,500.00000	61,680,000		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		64,400.00000	61,580,000		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		64,600.00000	61,780,000		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			357.03700	357.53200			135,674,060.00	38	1
AL7T	On	04/11/2010	Index Future			362.95900	363.46200			137,924,420.00	38	38
Total AL7T Future										273,598,480.00	76	39
Total For AL7T										273,598,480.00	76	39
ALBI	On	05/08/2010	Index Future			328.80600	329.07300			2,505,501,720.00	762	20
ALBI	On	04/11/2010	Index Future			334.27800	334.54900			2,450,257,740.00	733	1,225
ALBI	On	03/02/2011	Index Future			340.00500	340.25400			129,201,900.00	38	0
Total ALBI Future										5,084,961,360.00	1,533	1,245
Total For ALBI										5,084,961,360.00	1,533	1,245
CRD1	On	05/08/2010	Index Future			145.03500	145.13200			0.00	0	2
CRD1	On	04/11/2010	Index Future			147.44900	147.54800			0.00	0	0
CRD1	On	03/02/2011	Index Future			150.10900	150.21000			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			383.50800	383.18300			1,875,354,120.00	489	12
ILBI	On	04/11/2010	Index Future			390.01700	389.67600			1,926,683,980.00	494	494

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011			410.21300	409.77900			0.00	0	0
Total ILBI Future									3,802,038,100.00	983	506
Total For ILBI									3,802,038,100.00	983	506
OTH1	On	05/08/2010			323.71900	323.93000			0.00	0	3
OTH1	On	04/11/2010			329.10600	329.32100			0.00	0	0
OTH1	On	03/02/2011			335.04300	335.26300			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	05/08/2010			325.81000	326.08100			0.00	0	100
TRT1	On	04/11/2010			331.23200	331.50800			0.00	0	0
TRT1	On	03/02/2011			337.20800	337.49000			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									9,160,597,940.00	2,592	1,895
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 :							9,327,477,779.15	4,102	117,747
R155 On 31/08/2011 Spot Bond			6.55500	6.54000			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			7.60500	7.59000			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	8.45000			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	1.45000			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	2.94000			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			7.53500	7.52000			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			8.13500	8.09000			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			8.23000	8.20000			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			7.41500	7.40000			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			8.29000	8.28000			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			8.40000	8.38000			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	8.41000			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	3.00000			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			3.03000	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							9,327,477,779.15	4,102	95,636
Total Options							0.00	0	22,111
Grand Total:							9,327,477,779.15	4,102	117,747