



Interest Rates Daily MTM Report

Daily summary for: 07/09/2010

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			7.25900	7.31200		4.00	5,340,445.74	42	5,150
R157	On	03/02/2011	Bond Future			7.32800	7.38500		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.41600	7.47700		4.00	0.00	0	0
Total R157 Future										5,340,445.74	42	5,150
R157	On	04/11/2010	Bond Future	8.50	Call		5,361.00000	5,604,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		8.00000	5,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,578.00000	5,822,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		6.00000	5,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,143.00000	5,386,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		10.00000	7,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		473.00000	389,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,340.00000	1,502,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,874.00000	3,055,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		640.00000	570,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,037.00000	3,223,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		588.00000	524,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,714.00000	2,891,000	4.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Put		694.00000	621,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,323.00000	2,477,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,197.00000	1,098,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,457.00000	2,615,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,127.00000	1,031,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,192.00000	2,342,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,271.00000	1,168,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										5,340,445.74	42	5,650
R186	On	04/11/2010	Bond Future			7.96000	8.06200		10.25	4,567,170.24	36	17,509
R186	On	03/02/2011	Bond Future			8.00600	8.11200		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.06400	8.17300		11.25	0.00	0	0
Total R186 Future										4,567,170.24	36	17,509
R186	On	04/11/2010	Bond Future	9.25	Call		11,467.00000	12,506,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		51.00000	30,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,903.00000	12,945,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		42.00000	24,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,029.00000	12,064,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		61.00000	36,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		294.00000	191,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,106.00000	8,063,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,430.00000	10,343,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		870.00000	698,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,816.00000	10,740,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		801.00000	640,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,046.00000	9,947,000	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		944.00000	760,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,433.00000	4,725,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,669.00000	2,046,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,150.00000	8,919,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,576.00000	2,248,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,484.00000	9,267,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,445.00000	2,131,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,820.00000	8,575,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,714.00000	2,372,000	12.28	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										4,567,170.24	36	28,409
R189	On	04/11/2010	Bond Future			1.52900	1.52300			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		565.00000	550,000		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		689.00000	674,000		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		441.00000	426,000		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			2.66700	2.66600			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,859.00000	4,846,000		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		5,475.00000	5,462,000		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		4,239.00000	4,226,000		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			7.17600	7.20800		4.00	0.00	0	1,834
R201	On	03/02/2011	Bond Future			7.24000	7.27400		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.33200	7.36900		4.00	0.00	0	0
Total R201 Future										0.00	0	1,834
R201	On	04/11/2010	Bond Future	8.50	Call		4,562.00000	4,677,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		5.00000	4,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,732.00000	4,847,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		4.00000	3,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,392.00000	4,507,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		7.00000	6,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,378.00000	1,458,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		326.00000	290,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		624.00000	566,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		776.00000	834,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,885.00000	2,991,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		62.00000	52,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,814.00000	1,714,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		138.00000	154,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,796.00000	2,887,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		350.00000	325,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,928.00000	3,021,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		316.00000	293,000	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		2,638.00000	2,728,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		358.00000	332,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,151.00000	2,224,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		937.00000	892,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,258.00000	2,333,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		887.00000	843,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,046.00000	2,117,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		991.00000	943,000	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			2.64600	2.64500			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		7,246.00000	7,227,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		8,099.00000	8,081,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		6,383.00000	6,365,000		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			7.74300	7.82600		6.25	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.81400	7.90100		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.90000	7.99200		6.25	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		7,214.00000	7,653,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		5.00000	3,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,454.00000	7,893,000	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		4.00000	2,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,973.00000	7,411,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		6.00000	3,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,764.00000	4,099,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		752.00000	641,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,955.00000	4,296,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		697.00000	591,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,576.00000	3,904,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		812.00000	693,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,825.00000	3,104,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,559.00000	1,382,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,983.00000	3,269,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,474.00000	1,304,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,672.00000	2,943,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,650.00000	1,465,000	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			7.82900	7.92200		7.25	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.89100	7.98900		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.97200	8.07400		7.50	0.00	0	0
Total R204 Future										0.00	0	2,466
R204	On	04/11/2010	Bond Future	9.25	Call		7,501.00000	8,048,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		13.00000	7,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,766.00000	8,315,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		10.00000	6,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,236.00000	7,782,000	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		16.00000	10,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,741.00000	4,160,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		851.00000	703,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,951.00000	4,379,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		784.00000	645,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,535.00000	3,944,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		923.00000	765,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,967.00000	4,344,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,619.00000	1,424,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,153.00000	4,538,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,535.00000	1,347,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,783.00000	4,151,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,707.00000	1,503,000	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			7.06500	7.11900		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.13300	7.19100		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.24200	7.30700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,811.00000	3,963,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		2.00000	2,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,945.00000	4,097,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,677.00000	3,829,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		3.00000	3,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		757.00000	849,000	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		388.00000	327,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,481.00000	2,626,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		31.00000	23,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,211.00000	1,090,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		162.00000	194,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,321.00000	2,445,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		231.00000	203,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,425.00000	2,552,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		208.00000	183,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,215.00000	2,337,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		253.00000	223,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,299.00000	1,388,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		836.00000	769,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,373.00000	1,465,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		791.00000	726,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,227.00000	1,314,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		884.00000	814,000	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			7.91600	8.00900		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			7.97400	8.07100		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.05100	8.15200		8.25	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		7,353.00000	7,924,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		23.00000	14,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,628.00000	8,201,000	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		18.00000	11,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,078.00000	7,647,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		29.00000	18,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,730.00000	5,196,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		718.00000	593,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,960.00000	5,434,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		662.00000	544,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,504.00000	4,960,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		780.00000	645,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,869.00000	4,252,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,837.00000	1,619,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,061.00000	4,453,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,741.00000	1,533,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,681.00000	4,054,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,937.00000	1,710,000	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			7.97600	8.05800		8.75	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.03200	8.11700		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.10100	8.19000		9.00	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		7,399.00000	7,928,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		22.00000	13,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,686.00000	8,217,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		17.00000	10,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,111.00000	7,639,000	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		27.00000	17,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,836.00000	5,252,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		895.00000	764,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,071.00000	5,495,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		828.00000	705,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,604.00000	5,011,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		966.00000	826,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,867.00000	4,218,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,950.00000	1,740,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,066.00000	4,426,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,844.00000	1,644,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,671.00000	4,013,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,059.00000	1,841,000	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			7.92200	8.02400		13.25	0.00	0	23,994
R209	On	03/02/2011	Bond Future			7.95600	8.06100		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.99800	8.10500		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			8.02200	8.12700		14.75	0.00	0	0
Total R209 Future										0.00	0	23,994
R209	On	04/11/2010	Bond Future	9.00	Call		8,254.00000	9,162,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		75.00000	44,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,624.00000	9,537,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		62.00000	36,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,884.00000	8,786,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		91.00000	54,000	14.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.50	Call		4,600.00000	5,393,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		436.00000	290,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		939.00000	665,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,960.00000	3,625,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,088.00000	11,015,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		28.00000	16,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,281.00000	2,631,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		719.00000	1,008,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,629.00000	9,438,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		799.00000	649,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,952.00000	9,770,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		739.00000	599,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,307.00000	9,105,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		862.00000	701,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,919.00000	6,564,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,501.00000	2,179,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,199.00000	6,858,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,365.00000	2,056,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,642.00000	6,272,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,644.00000	2,306,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,939.00000	7,537,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,724.00000	3,378,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,235.00000	7,844,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,604.00000	3,270,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,578.00000	7,166,000	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		3,782.00000	3,426,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,988.00000	16,813,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,081.00000	963,000	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			2.68900	2.68800			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		5,467.00000	5,453,000		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		6,105.00000	6,092,000		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		4,823.00000	4,809,000		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			2.54100	2.53900			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,198.00000	1,187,000		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		1,480.00000	1,469,000		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		916.00000	904,000		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			2.70700	2.70600			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	2,792.00000	2,782,000		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	3,257.00000	3,248,000		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	2,323.00000	2,314,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put	0.00000	1,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	1,080
Total for Bond									9,907,615.98	78	78,045
GOVI	On	04/11/2010	GOVI			344.66400	342.92200		0.00	0	159
Total GOVI Future									0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call	139,220.00000	156,640,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put	0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call	139,120.00000	156,540,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put	0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call	139,320.00000	156,740,000		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			373.04700	371.10200		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			344.12400	342.31400		27,529,920.00	8	1,257
ALBI	On	03/02/2011	Index Future			349.18000	347.34200		0.00	0	0
Total ALBI Future									27,529,920.00	8	1,257
Total For ALBI									27,529,920.00	8	1,257
CRD1	On	04/11/2010	Index Future			150.45200	150.10700		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			152.79100	152.44000			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
ILBI On 04/11/2010 Index Future			397.88300	397.93100			0.00	0	507
ILBI On 03/02/2011 Index Future			404.55600	404.60400			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			340.84200	338.65500			0.00	0	3
OTH1 On 03/02/2011 Index Future			346.14000	343.91900			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			340.66400	338.93800			0.00	0	100
TRT1 On 03/02/2011 Index Future			345.96000	344.20600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							27,529,920.00	8	1,907
JIBAR On 15/09/2010 Jibar Future			6.19000	6.20000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.18000	6.19000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.14000	6.15000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.05000	6.07000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.01000	6.03000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			6.01000	6.02000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.02000	6.03000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.13000	6.14000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.26000	6.28000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.44000	6.46000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.67000	6.68000			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			6.91000	6.92000			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 :							37,437,535.98	86	102,111
R155 On 31/08/2011 Spot Bond			6.17000	6.22000			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			7.22000	7.27000			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			7.93000	8.03000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.50000	1.50000			0.00	0	0
Total R189 SPOT							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Spot Bond			2.64000	2.64000			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			7.14000	7.17500			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			7.69500	7.78000			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			7.79000	7.88000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.03000	7.08000			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			7.88000	7.96500			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			7.94000	8.02000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			7.90500	8.00000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R210 On 31/03/2028 Spot Bond			2.67000	2.67000			0.00	0	0
Total R210 SPOT							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Spot Bond			2.50000	2.50000			0.00	0	0
Total R211 SPOT							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.68000	2.68000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							37,437,535.98	86	85,959
Total Options							0.00	0	16,152
Grand Total:							37,437,535.98	86	102,111