



Interest Rates Daily MTM Report

Daily summary for: 04/10/2010

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			7.43700	7.36100		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.53200	7.45000		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.62800	7.54000		4.25	0.00	0	0
Total R157 Future										0.00	0	4,806
R157	On	04/11/2010	Bond Future	8.50	Call		5,127.00000	4,777,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1.00000	2,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,346.00000	4,995,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1.00000	1,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		4,909.00000	4,559,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		2.00000	3,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		401.00000	507,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,041.00000	797,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,549.00000	2,282,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		599.00000	691,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,710.00000	2,436,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		546.00000	630,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,392.00000	2,133,000	4.53	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		657.00000	756,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,132.00000	1,913,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,267.00000	1,412,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,257.00000	2,031,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,187.00000	1,325,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,011.00000	1,798,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,351.00000	1,502,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,893.00000	1,688,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,439.00000	1,597,000	4.37	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,306
R186	On	04/11/2010	Bond Future			8.13100	8.04000		10.75	15,511,953.60	124	16,922
R186	On	03/02/2011	Bond Future			8.18900	8.09600		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.24900	8.15300		11.25	0.00	0	0
Total R186 Future										15,511,953.60	124	16,922
R186	On	04/11/2010	Bond Future	9.25	Call		11,651.00000	10,716,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		8.00000	10,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,094.00000	11,159,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		6.00000	8,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,206.00000	10,272,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		11.00000	14,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		116.00000	150,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,155.00000	6,253,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,412.00000	8,592,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		689.00000	811,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,806.00000	8,976,000	12.45	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	9.05	Put		628.00000	740,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,020.00000	8,210,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		755.00000	887,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,228.00000	5,846,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,627.00000	1,303,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,017.00000	7,323,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,243.00000	2,506,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,356.00000	7,649,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,117.00000	2,366,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,681.00000	7,001,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,375.00000	2,652,000	12.15	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										15,511,953.60	124	27,822
R201	On	04/11/2010	Bond Future			7.34100	7.28000		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.43000	7.36500		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.53000	7.46000		3.75	0.00	0	0
Total R201 Future										0.00	0	1,262
R201	On	04/11/2010	Bond Future	8.50	Call		4,297.00000	4,077,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,468.00000	4,248,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,125.00000	3,905,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,026.00000	851,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		235.00000	280,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		584.00000	686,000	4.00	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	7.25	Call		476.00000	357,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,582.00000	2,365,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		20.00000	23,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,972.00000	2,175,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		36.00000	18,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,450.00000	2,267,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		314.00000	352,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,585.00000	2,399,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		283.00000	319,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,317.00000	2,138,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		348.00000	390,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,806.00000	1,662,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		884.00000	963,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,909.00000	1,761,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		829.00000	904,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,705.00000	1,565,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		941.00000	1,025,000	3.92	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,382
R203	On	04/11/2010	Bond Future			7.87500	7.79000		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.96300	7.87300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.05100	7.95600		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,400.00000	6,950,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,641.00000	7,191,000	7.04	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		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,158.00000	6,708,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,733.00000	3,367,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		578.00000	672,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,930.00000	3,557,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		529.00000	616,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,540.00000	3,181,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		632.00000	734,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,870.00000	2,573,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,426.00000	1,598,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,029.00000	2,724,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,342.00000	1,506,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,715.00000	2,426,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,515.00000	1,695,000	6.57	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,918
R204	On	04/11/2010	Bond Future			7.97700	7.88700		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			8.05600	7.96100		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.13800	8.03900		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		7,697.00000	7,164,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,964.00000	7,432,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,428.00000	6,896,000	8.16	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		1.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		6,347.00000	5,815,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		5.00000	6,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,809.00000	3,391,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		757.00000	886,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,022.00000	3,595,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		693.00000	813,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,600.00000	3,192,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		826.00000	965,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,949.00000	3,570,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,405.00000	1,580,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,139.00000	3,752,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,324.00000	1,491,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,762.00000	3,392,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,490.00000	1,674,000	7.89	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,242
R206	On	04/11/2010	Bond Future			7.14000	7.08400		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.23000	7.16900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.34100	7.27300		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,908.00000	3,749,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,042.00000	3,884,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,773.00000	3,615,000	3.34	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	8.45	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		666.00000	545,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		198.00000	235,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,552.00000	2,394,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		3.00000	3,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,024.00000	1,152,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		74.00000	44,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,281.00000	2,138,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		133.00000	150,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,391.00000	2,247,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		116.00000	132,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,169.00000	2,029,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		149.00000	169,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,264.00000	1,162,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		719.00000	781,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,339.00000	1,234,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		675.00000	733,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,193.00000	1,094,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		768.00000	833,000	3.06	0.00	0	0
Total R206 Option										0.00	0	1,200
Total For R206										0.00	0	1,200
R207	On	04/11/2010	Bond Future			8.09600	8.00500		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.17000	8.07500		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.24900	8.15100		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,357.00000	6,794,000	9.28	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	9.25	Put		2.00000	3,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,636.00000	7,073,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1.00000	2,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,077.00000	6,514,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		3.00000	4,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,192.00000	7,628,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		1.00000	1,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,567.00000	4,100,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		580.00000	687,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,802.00000	4,326,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		528.00000	626,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,336.00000	3,877,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		637.00000	752,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,781.00000	3,406,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,743.00000	1,946,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,972.00000	3,588,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,646.00000	1,840,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,595.00000	3,229,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,845.00000	2,057,000	8.93	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	04/11/2010	Bond Future			8.12400	8.03900		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.19400	8.10500		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.26500	8.17300		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,504.00000	6,950,000	10.16	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	9.25	Put		2.00000	3,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,795.00000	7,241,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1.00000	2,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,212.00000	6,658,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		4.00000	4,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,731.00000	4,275,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		713.00000	825,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,973.00000	4,509,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		653.00000	757,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,493.00000	4,046,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		778.00000	899,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,840.00000	3,468,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,816.00000	2,019,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,041.00000	3,659,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,713.00000	1,906,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,644.00000	3,282,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,926.00000	2,139,000	9.74	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,325
R209	On	04/11/2010	Bond Future			8.10600	8.01500		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.14900	8.05600		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.19200	8.09700		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.23300	8.13500		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		8,286.00000	7,468,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		25.00000	32,000	16.54	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	9.05	Call		8,663.00000	7,843,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		19.00000	24,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,907.00000	7,091,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		32.00000	41,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,497.00000	3,752,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		251.00000	330,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		669.00000	868,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,772.00000	2,146,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,149.00000	9,325,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		7.00000	8,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,005.00000	3,610,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		525.00000	305,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,509.00000	7,780,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		633.00000	739,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,839.00000	8,102,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		581.00000	679,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,180.00000	7,460,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		690.00000	805,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,856.00000	5,283,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,366.00000	2,638,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,136.00000	5,551,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,230.00000	2,490,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,580.00000	5,020,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,510.00000	2,795,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,605.00000	6,048,000	16.51	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	8.50	Put		3,461.00000	3,768,000	16.51	0.00	0	510
R209	On	04/08/2011	Bond Future	8.55	Call		6,890.00000	6,323,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,330.00000	3,627,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,325.00000	5,779,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,600.00000	3,918,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,802.00000	15,031,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		966.00000	1,059,000	20.00	0.00	0	510
Total R209 Option										0.00	0	1,452
Total For R209										0.00	0	25,325
R212	On	04/11/2010	Bond Future			2.64300	2.64400			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		3,392.00000	3,402,000		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		3,858.00000	3,867,000		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		2,923.00000	2,933,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	1,080
Total for Bond										15,511,953.60	124	74,400
GOVI	On	04/11/2010	GOVI			341.30100	342.89800			0.00	0	159
Total GOVI Future										0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call		138,980.00000	123,010,000		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		138,880.00000	122,910,000		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		139,080.00000	123,110,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			369.60500	371.34400			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			340.72600	342.34500			6,814,520.00	2	1,297
ALBI On 03/02/2011 Index Future			345.92200	347.56800			0.00	0	0
Total ALBI Future							6,814,520.00	2	1,297
Total For ALBI							6,814,520.00	2	1,297
CRD1 On 04/11/2010 Index Future			149.60100	149.93400			0.00	0	2
CRD1 On 03/02/2011 Index Future			151.80900	152.14600			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			397.85300	397.94400			0.00	0	508
ILBI On 03/02/2011 Index Future			403.88900	403.98100			0.00	0	0
Total ILBI Future							0.00	0	508
Total For ILBI							0.00	0	508
OTH1 On 04/11/2010 Index Future			337.25800	338.99200			0.00	0	3
OTH1 On 03/02/2011 Index Future			342.40100	344.16400			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			337.28900	338.89700			0.00	0	100
TRT1 On 03/02/2011 Index Future			342.26600	343.89700			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							6,814,520.00	2	1,948
JIBAR On 20/10/2010 Jibar Future			6.05000	6.05000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 17/11/2010 Jibar Future			5.99000	5.99000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.91000	5.91000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.89000	5.88000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.88000	5.88000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.88000	5.88000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.99000	5.99000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.19000	6.19000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.37000	6.37000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.61000	6.61000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.84000	6.84000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.93000	6.94000			0.00	0	2,500
Total Jibar Future							0.00	0	26,200
Total For JIBAR FUTURE							0.00	0	26,200
Total for Jibar							0.00	0	26,200
Total for Derivatives :							22,326,473.60	126	102,707
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			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			7.30000	7.18000			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			7.97500	7.83000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.24000	7.11500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			7.83000	7.71000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.03000	6.93000			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			7.94000	7.80000			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			7.97000	7.84000			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			7.95500	7.81000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.62000	2.62000			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							22,326,473.60	126	87,535
Total Options							0.00	0	15,172
Grand Total:							22,326,473.60	126	102,707