



Interest Rates Daily MTM Report

Daily summary for: 08/10/2010

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			7.29900	7.28400		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.38400	7.36800		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.47100	7.45500		4.25	0.00	0	0
Total R157 Future										0.00	0	4,806
R157	On	04/11/2010	Bond Future	8.50	Call		5,483.00000	5,413,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,701.00000	5,632,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,264.00000	5,194,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		238.00000	248,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,235.00000	1,175,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,788.00000	2,731,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		479.00000	492,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,957.00000	2,898,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		434.00000	445,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,623.00000	2,567,000	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		529.00000	543,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,323.00000	2,278,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,106.00000	1,127,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,455.00000	2,409,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,033.00000	1,054,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,195.00000	2,151,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,183.00000	1,206,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,070.00000	2,027,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,264.00000	1,287,000	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			8.05100	8.01200		10.75	76,810,925.50	610	17,532
R186	On	03/02/2011	Bond Future			8.10700	8.06600		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.16600	8.12300		11.25	0.00	0	0
Total R186 Future										76,810,925.50	610	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		11,936.00000	11,532,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3.00000	3,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,381.00000	11,976,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2.00000	2,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,489.00000	11,085,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3.00000	4,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		61.00000	70,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,391.00000	6,996,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,627.00000	9,259,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		598.00000	648,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,028.00000	9,655,000	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		544.00000	589,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,229.00000	8,865,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		658.00000	712,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,958.00000	5,225,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,663.00000	1,512,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,176.00000	7,859,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,101.00000	2,215,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,521.00000	8,197,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,981.00000	2,088,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,836.00000	7,524,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,229.00000	2,348,000	12.15	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										76,810,925.50	610	28,432
R201	On	04/11/2010	Bond Future			7.16100	7.15200		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.23800	7.22800		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.32500	7.31400		3.75	0.00	0	0
Total R201 Future										0.00	0	1,262
R201	On	04/11/2010	Bond Future	8.50	Call		4,760.00000	4,727,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,931.00000	4,899,000	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		4,588.00000	4,556,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,354.00000	1,321,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		99.00000	99,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		324.00000	328,000	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		679.00000	651,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,030.00000	2,997,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		4.00000	4,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,529.00000	1,554,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		56.00000	49,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,817.00000	2,785,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		213.00000	216,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,960.00000	2,928,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		191.00000	193,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,675.00000	2,644,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		238.00000	241,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,091.00000	2,065,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		701.00000	710,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,203.00000	2,176,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		655.00000	663,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,982.00000	1,956,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		750.00000	759,000	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			7.80400	7.76400		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.88800	7.84700		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.97400	7.93000		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,538.00000	7,326,000	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		7,779.00000	7,567,000	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		7,296.00000	7,083,000	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		3,806.00000	3,636,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		517.00000	558,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,007.00000	3,834,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		472.00000	510,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,610.00000	3,443,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		569.00000	612,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,923.00000	2,782,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,350.00000	1,427,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,084.00000	2,940,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,268.00000	1,342,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,765.00000	2,629,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,436.00000	1,518,000	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			7.89100	7.86200		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.96600	7.93500		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.04600	8.01300		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		7,845.00000	7,672,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,112.00000	7,940,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,576.00000	7,404,000	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		0.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		6,492.00000	6,320,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		1.00000	2,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,885.00000	3,743,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		683.00000	720,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,102.00000	3,958,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		623.00000	658,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,672.00000	3,533,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		748.00000	788,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,016.00000	3,885,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,326.00000	1,381,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,208.00000	4,075,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,248.00000	1,300,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,826.00000	3,699,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,408.00000	1,467,000	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			6.99000	6.97600		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.06700	7.05100		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.16500	7.14700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,213.00000	4,174,000	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		4,348.00000	4,308,000	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		4,079.00000	4,039,000	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		866.00000	830,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		92.00000	96,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,856.00000	2,816,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		1.00000	1,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		752.00000	779,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		108.00000	95,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,546.00000	2,506,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		89.00000	91,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,661.00000	2,621,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		76.00000	78,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,430.00000	2,391,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		100.00000	103,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,439.00000	1,409,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		590.00000	604,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,520.00000	1,489,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		552.00000	564,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,362.00000	1,333,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		633.00000	647,000	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			7.99000	7.95500		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.06000	8.02400		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.13600	8.09900		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,667.00000	7,449,000	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		1.00000	1,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,946.00000	7,728,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,386.00000	7,168,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,503.00000	8,284,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		1.00000	0,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,786.00000	4,601,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		488.00000	523,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,026.00000	4,839,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		442.00000	474,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,548.00000	4,367,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		538.00000	577,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,945.00000	3,797,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,598.00000	1,670,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,141.00000	3,990,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,507.00000	1,575,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,753.00000	3,609,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,695.00000	1,770,000	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			8.01900	7.98900		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.08500	8.05400		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.15300	8.12100		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,830.00000	7,633,000	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		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,122.00000	7,925,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,537.00000	7,340,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,953.00000	4,787,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		607.00000	640,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,201.00000	5,032,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		553.00000	583,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,708.00000	4,545,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		665.00000	701,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,014.00000	3,878,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,663.00000	1,728,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,221.00000	4,081,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,565.00000	1,627,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,812.00000	3,680,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,766.00000	1,836,000	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			8.04700	8.00200		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.08900	8.04300		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.13200	8.08500		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.17100	8.12300		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		8,391.00000	7,983,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		11.00000	13,000	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		8,771.00000	8,362,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		8.00000	10,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,009.00000	7,601,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		15.00000	17,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,534.00000	4,156,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		169.00000	201,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		523.00000	612,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,745.00000	2,424,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,263.00000	9,853,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		2.00000	3,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,812.00000	3,116,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		451.00000	344,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,566.00000	8,202,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		573.00000	624,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,899.00000	8,530,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		523.00000	570,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,234.00000	7,874,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		626.00000	682,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,877.00000	5,591,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,280.00000	2,414,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,160.00000	5,867,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,146.00000	2,274,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,599.00000	5,319,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,421.00000	2,562,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,626.00000	6,351,000	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		3,375.00000	3,526,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,913.00000	6,632,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,247.00000	3,392,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,345.00000	6,075,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,513.00000	3,669,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,867.00000	15,487,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		925.00000	971,000	20.00	0.00	0	0
Total R209 Option										0.00	0	432
Total For R209										0.00	0	24,305
R212	On	04/11/2010	Bond Future			2.59100	2.49200			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		4,881.00000	3,908,000		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		5,347.00000	4,374,000		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		4,413.00000	3,440,000		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										76,810,925.50	610	73,990
GOVI	On	04/11/2010	GOVI			343.10500	343.78000			0.00	0	160
Total GOVI Future										0.00	0	160
GOVI	On	04/11/2010	GOVI	329.00	Call		147,800.00000	141,050,000		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		147,700.00000	140,950,000		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		147,900.00000	141,150,000		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	160
Total for GOVI							0.00	0	160
AL7T On 04/11/2010 Index Future			371.44700	372.18900			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			342.55200	343.25300			0.00	0	1,297
ALBI On 03/02/2011 Index Future			347.77300	348.48500			0.00	0	0
Total ALBI Future							0.00	0	1,297
Total For ALBI							0.00	0	1,297
CRD1 On 04/11/2010 Index Future			150.65200	150.72600			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.87700	152.95200			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
ILBI On 04/11/2010 Index Future			398.22100	398.07600			3,982,210.00	1	509
ILBI On 03/02/2011 Index Future			404.26500	404.11800			0.00	0	0
Total ILBI Future							3,982,210.00	1	509
Total For ILBI							3,982,210.00	1	509
OTH1 On 04/11/2010 Index Future			339.19700	340.03600			0.00	0	3
OTH1 On 03/02/2011 Index Future			344.36700	345.21900			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			339.08200	339.73100			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.09000	344.74800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							3,982,210.00	1	1,949
JIBAR On 20/10/2010 Jibar Future			6.03300	6.03300			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			6.00100	6.00100			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.93500	5.93500			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.91300	5.91300			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.90100	5.90100			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.89900	5.89900			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.99500	5.99500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.19800	6.19800			0.00	0	6,200
JIBAR On 21/12/2011 Jibar Future			6.36400	6.36400			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.57600	6.57600			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.83800	6.83800			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.89100	6.89100			0.00	0	2,500
Total Jibar Future							0.00	0	28,900
Total For JIBAR FUTURE							0.00	0	28,900
Total for Jibar							0.00	0	28,900
Total for Derivatives :							80,793,135.50	611	104,999
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							80,793,135.50	611	90,847
Total Options							0.00	0	14,152
Grand Total:							80,793,135.50	611	104,999