



Interest Rates Daily MTM Report

Daily summary for: 06/08/2010

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			7.63500	7.64100		4.00	0.00	0	0
R157	On	04/11/2010	Bond Future			7.64300	7.68600		4.50	0.00	0	5,072
R157	On	03/02/2011	Bond Future			7.67600	7.72200		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.74200	7.72500		4.25	0.00	0	0
Total R157 Future										0.00	0	5,072
R157	On	04/11/2010	Bond Future	8.50	Call		3,802.00000	3,974,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		167.00000	143,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		4,000.00000	4,174,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		146.00000	124,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,606.00000	3,776,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		190.00000	164,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,574.00000	1,450,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		724.00000	796,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,961.00000	2,075,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,195.00000	1,109,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,095.00000	2,213,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,114.00000	1,033,000	4.35	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	Call		1,832.00000	1,942,000	4.30	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,280.00000	1,191,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,855.00000	1,816,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,752.00000	1,783,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,970.00000	1,930,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,663.00000	1,692,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,744.00000	1,706,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,847.00000	1,878,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,572
R186	On	05/08/2010	Bond Future			8.53000	8.51100		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			8.52900	8.58100		11.25	0.00	0	16,470
R186	On	03/02/2011	Bond Future			8.56600	8.62000		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.62300	8.65100		11.25	0.00	0	0
Total R186 Future										0.00	0	16,470
R186	On	04/11/2010	Bond Future	9.25	Call		6,994.00000	7,400,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		770.00000	671,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		7,364.00000	7,778,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		695.00000	603,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		6,630.00000	7,027,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		854.00000	746,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		2,031.00000	1,822,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,651.00000	3,948,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		5,900.00000	6,236,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,349.00000	2,167,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,211.00000	6,556,000	11.94	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		2,205.00000	2,032,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,594.00000	5,921,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,501.00000	2,310,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		5,106.00000	5,244,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		4,177.00000	4,050,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,378.00000	5,521,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,984.00000	3,862,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,839.00000	4,974,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,378.00000	4,248,000	11.18	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	27,370
R189	On	05/08/2010	Bond Future			1.44000	1.43700			0.00	0	0
R189	On	04/11/2010	Bond Future			1.56200	1.55800			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		478.00000	468,000		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		602.00000	592,000		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		354.00000	344,000		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			2.92000	2.92000			0.00	0	0
R197	On	04/11/2010	Bond Future			2.99700	2.98600			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		794.00000	657,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	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	3.10	Call		1,411.00000	1,274,000		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		174.00000	37,000		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	05/08/2010	Bond Future			7.56000	7.57100		4.00	0.00	0	0
R201	On	04/11/2010	Bond Future			7.55900	7.61300		4.00	0.00	0	1,364
R201	On	03/02/2011	Bond Future			7.58400	7.64200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.65100	7.64100		3.75	0.00	0	0
Total R201 Future										0.00	0	1,364
R201	On	04/11/2010	Bond Future	8.50	Call		3,204.00000	3,378,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		102.00000	84,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,360.00000	3,537,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		87.00000	71,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,048.00000	3,220,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		118.00000	98,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,899.00000	2,027,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		702.00000	634,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,014.00000	2,146,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		651.00000	587,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,786.00000	1,911,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		755.00000	684,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,559.00000	1,539,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,214.00000	1,225,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,653.00000	1,632,000	3.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Put		1,150.00000	1,160,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,469.00000	1,450,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,282.00000	1,295,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,364
R202	On	05/08/2010	Bond Future			2.93000	2.93000			0.00	0	0
R202	On	04/11/2010	Bond Future			2.97000	2.97000			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		1,384.00000	1,384,000		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		2,238.00000	2,238,000		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		522.00000	522,000		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			8.18500	8.18100		6.25	0.00	0	0
R203	On	04/11/2010	Bond Future			8.20400	8.25700		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.25300	8.30900		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.33000	8.34200		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		5,117.00000	5,365,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		160.00000	135,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,337.00000	5,587,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		139.00000	115,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,896.00000	5,141,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		181.00000	153,000	7.54	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	8.50	Call		2,449.00000	2,611,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,501.00000	1,383,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,603.00000	2,771,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,409.00000	1,297,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,299.00000	2,456,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,598.00000	1,475,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,049.00000	2,073,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,496.00000	2,461,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,177.00000	2,202,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,381.00000	2,347,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,925.00000	1,948,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,615.00000	2,580,000	6.46	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,215
R204	On	05/08/2010	Bond Future			8.29500	8.29100		7.25	0.00	0	0
R204	On	04/11/2010	Bond Future			8.29900	8.35200		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.34300	8.39800		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.41500	8.43300		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		5,214.00000	5,483,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		232.00000	196,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,452.00000	5,725,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		202.00000	170,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,974.00000	5,239,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		260.00000	221,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,513.00000	2,680,000	7.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Put		1,945.00000	1,803,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,676.00000	2,850,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,831.00000	1,696,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,355.00000	2,517,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,065.00000	1,918,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,786.00000	2,834,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,421.00000	2,371,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,944.00000	2,993,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,309.00000	2,259,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,633.00000	2,680,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,540.00000	2,489,000	7.45	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,476
R206	On	05/08/2010	Bond Future			7.44000	7.45100		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.39200	7.46900		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.40500	7.48900		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.47600	7.47500		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,872.00000	3,075,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		46.00000	34,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,999.00000	3,204,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		38.00000	28,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,745.00000	2,947,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		54.00000	40,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,758.00000	1,914,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		444.00000	382,000	3.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Call		1,853.00000	2,013,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		412.00000	354,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,665.00000	1,818,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		479.00000	414,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,090.00000	1,087,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1,030.00000	1,030,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,157.00000	1,154,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		978.00000	977,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,026.00000	1,023,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1,086.00000	1,085,000	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			8.36500	8.36100		8.25	0.00	0	0
R207	On	04/11/2010	Bond Future			8.38400	8.43700		8.50	0.00	0	829
R207	On	03/02/2011	Bond Future			8.42600	8.48100		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.49600	8.51700		8.50	0.00	0	0
Total R207 Future										0.00	0	829
R207	On	04/11/2010	Bond Future	9.25	Call		5,037.00000	5,309,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		321.00000	274,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,278.00000	5,555,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		282.00000	240,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,794.00000	5,062,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		359.00000	308,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,206.00000	3,403,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,643.00000	1,516,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,393.00000	3,595,000	9.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.80	Put		1,543.00000	1,422,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,024.00000	3,215,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,749.00000	1,616,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,727.00000	2,784,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,825.00000	2,761,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,886.00000	2,944,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,696.00000	2,634,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,573.00000	2,628,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,959.00000	2,894,000	8.44	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	829
R208	On	05/08/2010	Bond Future			8.48000	8.45100		8.75	0.00	0	0
R208	On	04/11/2010	Bond Future			8.48600	8.53800		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.52900	8.58300		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.59400	8.61700		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		4,708.00000	4,979,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		399.00000	344,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,958.00000	5,233,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		357.00000	306,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,462.00000	4,727,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		447.00000	386,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,017.00000	3,206,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,999.00000	1,855,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,201.00000	3,397,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,881.00000	1,745,000	9.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.70	Call		2,838.00000	3,021,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,123.00000	1,974,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,569.00000	2,631,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		3,279.00000	3,202,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,726.00000	2,790,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		3,132.00000	3,057,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,417.00000	2,476,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,433.00000	3,353,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,835
R209	On	05/08/2010	Bond Future			8.47000	8.47100		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.45600	8.50800		15.00	777,733,500.00	10,000	12,406
R209	On	03/02/2011	Bond Future			8.48300	8.53600		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.52300	8.55700		15.00	0.00	0	0
Total R209 Future										777,733,500.00	10,000	12,406
R209	On	04/11/2010	Bond Future	9.00	Call		4,869.00000	5,195,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		921.00000	810,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		5,163.00000	5,498,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		833.00000	730,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		4,578.00000	4,895,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,016.00000	896,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		5,577.00000	5,878,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,868.00000	1,726,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,846.00000	6,153,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,755.00000	1,619,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,311.00000	5,604,000	15.64	0.00	0	0

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	8.95	Put		1,988.00000	1,838,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,765.00000	3,902,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,239.00000	4,094,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,986.00000	4,128,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,044.00000	3,904,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,549.00000	3,682,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,443.00000	4,294,000	14.89	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										777,733,500.00	10,000	12,406
R210	On	05/08/2010	Bond Future			2.99000	2.99000			0.00	0	0
R210	On	04/11/2010	Bond Future			3.01700	3.03800			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		799.00000	1,072,000		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		1,438.00000	1,711,000		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		155.00000	428,000		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			2.75000	2.74900			0.00	0	0
R211	On	04/11/2010	Bond Future			2.83500	2.85500			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		590.00000	478,000		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		309.00000	197,000		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	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		873.00000	761,000		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			3.01000	3.01000			0.00	0	0
R212	On	04/11/2010	Bond Future			3.06900	3.07900			0.00	0	0
Total R212 Future										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		735.00000	642,000		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		269.00000	176,000		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		1,203.00000	1,111,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										777,733,500.00	10,000	59,067
GOVI	On	04/11/2010	GOVI			334.86700	333.78200			0.00	0	177
Total GOVI Future										0.00	0	177
GOVI	On	04/11/2010	GOVI	329.00	Call		47,820.00000	58,670,000		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		47,720.00000	58,570,000		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		47,920.00000	58,770,000		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	177
Total for GOVI										0.00	0	177
AL7T	On	04/11/2010	Index Future			362.36600	361.23900			0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future							0.00	0	38
Total For AL7T							0.00	0	38
ALBI On 04/11/2010 Index Future			333.96200	332.93800			20,037,720.00	6	1,228
ALBI On 03/02/2011 Index Future			339.66200	338.42700			0.00	0	0
Total ALBI Future							20,037,720.00	6	1,228
Total For ALBI							20,037,720.00	6	1,228
CRD1 On 04/11/2010 Index Future			145.06000	147.22300			0.00	0	2
CRD1 On 03/02/2011 Index Future			147.58200	149.87600			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			390.04300	396.72200			0.00	0	507
ILBI On 03/02/2011 Index Future			396.54700	403.80300			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			323.32300	327.56900			0.00	0	3
OTH1 On 03/02/2011 Index Future			328.94400	333.47300			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			325.51600	329.94200			0.00	0	100
TRT1 On 03/02/2011 Index Future			331.17500	335.88800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							20,037,720.00	6	1,878
JIBAR On 18/08/2010 Jibar Future			6.55000	6.50000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.30000	6.47000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.23000	6.22000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.21000	6.20000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.20000	6.20000			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.51000	6.50000			0.00	0	6,000
JIBAR	On	21/12/2011			6.72000	6.70000			0.00	0	5,000
JIBAR	On	20/03/2012			6.96000	6.95000			0.00	0	0
JIBAR	On	20/06/2012			7.08000	7.05000			0.00	0	0
Total Jibar Future									0.00	0	23,000
Total For JIBAR FUTURE									0.00	0	23,000
Total for Jibar									0.00	0	23,000
Total for Derivatives :									797,771,220.00	10,006	84,122
R155	On	31/08/2011			6.54000	6.58000			0.00	0	0
Total R155 SPOT									0.00	0	0
Total For R155									0.00	0	0
R157	On	15/09/2015			7.59000	7.63000			0.00	0	0
Total R157 SPOT									0.00	0	0
Total For R157									0.00	0	0
R186	On	21/12/2026			8.48500	8.53000			0.00	0	0
Total R186 SPOT									0.00	0	0
Total For R186									0.00	0	0
R189	On	31/03/2013			1.44000	1.44000			0.00	0	0
Total R189 SPOT									0.00	0	0
Total For R189									0.00	0	0
R197	On	07/12/2023			2.93000	2.92000			0.00	0	0
Total R197 SPOT									0.00	0	0
Total For R197									0.00	0	0
R201	On	21/12/2014			7.50500	7.55500			0.00	0	0
Total R201 SPOT									0.00	0	0
Total For R201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.14000	8.18500			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			8.24000	8.29000			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			7.35000	7.42000			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			8.33000	8.38000			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			8.42500	8.48000			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			8.42000	8.46500			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			2.97000	2.99000			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			2.73000	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			3.00000	3.01000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							0.00	0	0
Total Futures							797,771,220.00	10,006	72,722
Total Options							0.00	0	11,400
Grand Total:							797,771,220.00	10,006	84,122