



Interest Rates Daily MTM Report

Daily summary for: 02/09/2010

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			7.30300	7.21900		4.00	0.00	0	5,192
R157	On	03/02/2011	Bond Future			7.37500	7.22700		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.46700	7.25500		4.00	0.00	0	0
Total R157 Future										0.00	0	5,192
R157	On	04/11/2010	Bond Future	8.50	Call		5,791.00000	5,404,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		6.00000	10,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		6,008.00000	5,621,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		5.00000	8,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,573.00000	5,187,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		8.00000	12,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		372.00000	484,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,671.00000	1,393,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,420.00000	2,923,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		489.00000	645,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,594.00000	3,086,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		449.00000	593,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,249.00000	2,763,000	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		533.00000	699,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,941.00000	2,362,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		890.00000	1,195,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,090.00000	2,496,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		834.00000	1,124,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,795.00000	2,231,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		949.00000	1,269,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,692
R186	On	04/11/2010	Bond Future			8.06300	7.99300		10.25	0.00	0	17,545
R186	On	03/02/2011	Bond Future			8.11300	8.01600		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.17500	8.05300		11.25	0.00	0	0
Total R186 Future										0.00	0	17,545
R186	On	04/11/2010	Bond Future	9.25	Call		12,180.00000	11,468,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		49.00000	63,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,617.00000	11,903,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		41.00000	53,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,741.00000	11,032,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		58.00000	75,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		264.00000	330,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,792.00000	7,132,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,297.00000	9,453,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		755.00000	903,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,692.00000	9,838,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		695.00000	833,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,904.00000	9,071,000	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		820.00000	979,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,849.00000	5,478,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,067.00000	1,704,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,052.00000	8,172,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,270.00000	2,618,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,401.00000	8,506,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,153.00000	2,487,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,707.00000	7,843,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,392.00000	2,757,000	12.28	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	28,445
R189	On	04/11/2010	Bond Future			1.51100	1.45000			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		748.00000	595,000		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		872.00000	719,000		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		623.00000	471,000		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			2.67400	2.60100			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		5,704.00000	4,755,000		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		6,320.00000	5,372,000		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		5,084.00000	4,135,000		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			7.17800	7.07100		4.00	0.00	0	1,681
R201	On	03/02/2011	Bond Future			7.24200	7.06400		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.33400	7.08300		4.00	0.00	0	0
Total R201 Future										0.00	0	1,681
R201	On	04/11/2010	Bond Future	8.50	Call		5,058.00000	4,672,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		3.00000	6,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,229.00000	4,842,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	5,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,888.00000	4,502,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		5.00000	8,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,779.00000	1,478,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		229.00000	318,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		449.00000	598,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,099.00000	859,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,363.00000	2,995,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		42.00000	64,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,437.00000	1,738,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		259.00000	171,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,405.00000	2,895,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		238.00000	339,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,546.00000	3,028,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		213.00000	306,000	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		3,242.00000	2,736,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		241.00000	347,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,792.00000	2,234,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		656.00000	908,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,912.00000	2,343,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		618.00000	859,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,674.00000	2,128,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		696.00000	960,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,801
R202	On	04/11/2010	Bond Future			2.61400	2.51200			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		9,759.00000	7,825,000		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		10,613.00000	8,679,000		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		8,897.00000	6,963,000		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			7.82800	7.74100		6.25	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.90300	7.77000		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.99400	7.81900		6.25	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		7,665.00000	7,205,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		5.00000	7,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,905.00000	7,445,000	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		3.00000	5,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,424.00000	6,965,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		6.00000	9,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,304.00000	3,777,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		619.00000	776,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,504.00000	3,967,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		572.00000	719,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,107.00000	3,590,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		669.00000	836,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,391.00000	2,837,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,265.00000	1,581,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,562.00000	2,994,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,193.00000	1,495,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,223.00000	2,683,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,341.00000	1,671,000	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			7.92300	7.82800		7.25	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.99000	7.85500		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			8.07500	7.90200		7.50	0.00	0	0
Total R204 Future										0.00	0	2,466
R204	On	04/11/2010	Bond Future	9.25	Call		8,058.00000	7,499,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		11.00000	16,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,323.00000	7,763,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		8.00000	13,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,792.00000	7,234,000	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		14.00000	20,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,351.00000	3,759,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		685.00000	874,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,573.00000	3,969,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		630.00000	807,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,133.00000	3,554,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		745.00000	948,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,647.00000	3,983,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,331.00000	1,641,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,846.00000	4,170,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,259.00000	1,557,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,449.00000	3,800,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,405.00000	1,730,000	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			7.07800	6.95400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.14600	6.93200		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.25800	6.94700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,277.00000	3,927,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	3,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,411.00000	4,061,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	2,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,143.00000	3,793,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	3,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,089.00000	847,000	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		253.00000	362,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,936.00000	2,597,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		18.00000	31,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		890.00000	1,135,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		309.00000	202,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,910.00000	2,426,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		139.00000	218,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,023.00000	2,532,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		125.00000	197,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,796.00000	2,319,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		153.00000	239,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,863.00000	1,376,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		529.00000	795,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,951.00000	1,452,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		498.00000	752,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,777.00000	1,302,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		563.00000	841,000	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			7.99000	7.90600		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			8.05100	7.93200		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.13100	7.97900		8.25	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		7,992.00000	7,475,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		19.00000	27,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,268.00000	7,749,000	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		15.00000	21,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,716.00000	7,200,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		24.00000	33,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,435.00000	4,847,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		575.00000	714,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,675.00000	5,078,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		528.00000	658,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,197.00000	4,619,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		624.00000	774,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,573.00000	3,969,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,509.00000	1,812,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,780.00000	4,163,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,429.00000	1,719,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,369.00000	3,779,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,594.00000	1,911,000	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			8.05900	7.98700		8.75	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.11900	8.01500		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.19200	8.05900		9.00	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		7,863.00000	7,397,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		20.00000	26,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,151.00000	7,684,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		16.00000	21,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,575.00000	7,111,000	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		26.00000	34,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,373.00000	4,851,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		775.00000	922,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,617.00000	5,086,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		717.00000	855,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,132.00000	4,620,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		837.00000	995,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,426.00000	3,881,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,682.00000	1,976,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,638.00000	4,080,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,590.00000	1,871,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,217.00000	3,686,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,779.00000	2,087,000	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			8.02500	7.96700		13.25	0.00	0	23,994
R209	On	03/02/2011	Bond Future			8.06100	7.98400		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.10600	8.01100		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			8.12200	8.06000		14.75	0.00	0	0
Total R209 Future										0.00	0	23,994
R209	On	04/11/2010	Bond Future	9.00	Call		8,774.00000	8,259,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		72.00000	89,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		9,145.00000	8,627,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		61.00000	74,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,403.00000	7,891,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		87.00000	107,000	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		5,085.00000	4,632,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		398.00000	477,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		848.00000	995,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,392.00000	3,007,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,611.00000	10,087,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		28.00000	36,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,981.00000	3,335,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		941.00000	764,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,257.00000	8,658,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		725.00000	828,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,585.00000	8,980,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		671.00000	767,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,928.00000	8,337,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		782.00000	892,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,528.00000	5,944,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,261.00000	2,535,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,819.00000	6,224,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,136.00000	2,399,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,238.00000	5,667,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,391.00000	2,678,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,358.00000	6,997,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,543.00000	3,737,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,661.00000	7,294,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,430.00000	3,619,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,990.00000	6,635,000	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		3,594.00000	3,794,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,538.00000	16,046,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,031.00000	1,095,000	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			2.66600	2.57400			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		7,045.00000	5,769,000		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		7,684.00000	6,408,000		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		6,401.00000	5,125,000		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			2.45300	2.45100			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,703.00000	1,692,000		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		1,985.00000	1,973,000		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		1,421.00000	1,409,000		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			2.70400	2.59100			0.00	0	0
Total R212 Future										0.00	0	0

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	3,908.00000	2,811,000		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	4,374.00000	3,277,000		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	3,440.00000	2,342,000		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	0
Total for Bond									0.00	0	76,890
GOVI	On	04/11/2010	GOVI			342.88600	344.49000		0.00	0	159
Total GOVI Future									0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call	154,900.00000	138,860,000		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	154,800.00000	138,760,000		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	155,000.00000	138,960,000		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			370.94200	372.57300		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			342.26600	343.87900		92,411,820.00	27	1,261
ALBI	On	03/02/2011	Index Future			347.29200	349.70300		0.00	0	0
Total ALBI Future									92,411,820.00	27	1,261
Total For ALBI									92,411,820.00	27	1,261
CRD1	On	04/11/2010	Index Future			150.07100	150.54400		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			152.40300	153.23700			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			398.44100	401.26100			0.00	0	507
ILBI On 03/02/2011 Index Future			405.11700	407.98400			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			338.54700	340.20100			0.00	0	3
OTH1 On 03/02/2011 Index Future			343.80700	346.28800			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			338.89900	340.48200			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.16500	346.57400			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							92,411,820.00	27	1,911
JIBAR On 15/09/2010 Jibar Future			6.22000	6.20300			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.23000	6.17700			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.15000	6.11200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.06000	6.01900			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.05000	6.00500			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			6.04000	5.99800			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.05000	6.00000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.17000	6.11000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.31000	6.23900			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.49000	6.42000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.74000	6.65500			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			6.94000	6.85000			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 :							92,411,820.00	27	100,960
R155 On 31/08/2011 Spot Bond			6.21500	6.15000			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			7.26500	7.20000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.03000	7.97000			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	1.45000			0.00	0	0
Total R189 SPOT							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Spot Bond			2.65000	2.58000			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	7.06500			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			2.60000	2.50000			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			7.78500	7.70500			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			7.88500	7.80500			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			7.04500	6.95000			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			7.95500	7.88000			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			8.02000	7.95500			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			7.99500	7.95000			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			2.65000	2.56000			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			2.42000	2.42000			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	2.57000			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							92,411,820.00	27	84,808
Total Options							0.00	0	16,152
Grand Total:							92,411,820.00	27	100,960