



Interest Rates Daily MTM Report

Daily summary for: 09/09/2010

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			7.14200	7.23700		4.00	0.00	0	5,172
R157	On	03/02/2011	Bond Future			7.20300	7.30400		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.28100	7.39000		4.00	0.00	0	0
Total R157 Future										0.00	0	5,172
R157	On	04/11/2010	Bond Future	8.50	Call		5,705.00000	6,146,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		4.00000	3,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,923.00000	6,364,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		3.00000	2,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,487.00000	5,927,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		6.00000	3,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		354.00000	242,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,569.00000	1,900,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,131.00000	3,475,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		540.00000	438,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,300.00000	3,651,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		495.00000	400,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,965.00000	3,301,000	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		589.00000	479,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,543.00000	2,841,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,056.00000	899,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,683.00000	2,989,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		991.00000	842,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,406.00000	2,696,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,124.00000	959,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,672
R186	On	04/11/2010	Bond Future			7.83500	7.90700		10.25	19,227,478.50	150	17,359
R186	On	03/02/2011	Bond Future			7.87800	7.95200		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			7.93200	8.00800		11.25	0.00	0	0
Total R186 Future										19,227,478.50	150	17,359
R186	On	04/11/2010	Bond Future	9.25	Call		13,053.00000	13,807,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		21.00000	14,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,494.00000	14,249,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		17.00000	11,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,610.00000	13,362,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		26.00000	17,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		148.00000	104,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,576.00000	9,293,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,820.00000	11,495,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		617.00000	521,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,224.00000	11,905,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		566.00000	476,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,418.00000	11,085,000	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		673.00000	569,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,377.00000	3,924,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,256.00000	2,574,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,327.00000	9,903,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,087.00000	1,884,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,682.00000	10,267,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,977.00000	1,783,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,976.00000	9,542,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,204.00000	1,991,000	12.28	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										19,227,478.50	150	28,259
R189	On	04/11/2010	Bond Future			1.50300	1.49400			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		638.00000	615,000		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		762.00000	739,000		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		513.00000	491,000		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			2.63100	2.67000			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,807.00000	5,313,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		5,423.00000	5,929,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.00	Call		4,187.00000	4,693,000		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			7.01700	7.13200		4.00	0.00	0	1,834
R201	On	03/02/2011	Bond Future			7.06900	7.19300		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.14600	7.28000		4.00	0.00	0	0
Total R201 Future										0.00	0	1,834
R201	On	04/11/2010	Bond Future	8.50	Call		4,836.00000	5,253,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		3.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,006.00000	5,424,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,665.00000	5,082,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		4.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,574.00000	1,906,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		246.00000	159,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		493.00000	340,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		921.00000	1,187,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,140.00000	3,541,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		42.00000	23,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,580.00000	1,256,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		180.00000	275,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,016.00000	3,372,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		292.00000	222,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,152.00000	3,514,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		263.00000	198,000	4.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Call		2,855.00000	3,209,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		298.00000	225,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,331.00000	2,625,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		831.00000	693,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,443.00000	2,743,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		785.00000	653,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,222.00000	2,509,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		881.00000	735,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,954
R202	On	04/11/2010	Bond Future			2.58800	2.64800			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		7,190.00000	8,314,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		8,043.00000	9,168,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		6,327.00000	7,452,000		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			7.63700	7.72000		6.25	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.70300	7.79000		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.78300	7.87500		6.25	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		7,775.00000	8,218,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,015.00000	8,459,000	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		1.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,533.00000	7,976,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		3.00000	2,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,190.00000	4,544,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		608.00000	512,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,390.00000	4,750,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		562.00000	472,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,993.00000	4,341,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		658.00000	556,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,179.00000	3,479,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,333.00000	1,173,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,346.00000	3,653,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,257.00000	1,104,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,016.00000	3,308,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,413.00000	1,246,000	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			7.74400	7.81700		7.25	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.80300	7.87900		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.87900	7.95800		7.50	0.00	0	0
Total R204 Future										0.00	0	2,466
R204	On	04/11/2010	Bond Future	9.25	Call		8,119.00000	8,554,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		6.00000	4,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,385.00000	8,820,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		4.00000	3,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,852.00000	8,286,000	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		8.00000	5,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,208.00000	4,550,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		681.00000	581,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,429.00000	4,778,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		625.00000	532,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,991.00000	4,326,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		742.00000	635,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,393.00000	4,700,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,394.00000	1,254,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,589.00000	4,902,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,319.00000	1,185,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,199.00000	4,500,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,472.00000	1,326,000	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			6.88400	7.01100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			6.93400	7.07300		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.02100	7.17500		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,115.00000	4,475,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,249.00000	4,610,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,981.00000	4,341,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		947.00000	1,209,000	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		272.00000	174,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,773.00000	3,125,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		17.00000	8,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		974.00000	730,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		231.00000	348,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,576.00000	2,893,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		177.00000	128,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,685.00000	3,007,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		158.00000	114,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,466.00000	2,779,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		194.00000	141,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,485.00000	1,724,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		704.00000	570,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,565.00000	1,810,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		664.00000	537,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,407.00000	1,641,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		746.00000	607,000	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			7.83200	7.90400		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			7.88700	7.96200		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.96000	8.03800		8.25	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		7,998.00000	8,446,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		13.00000	8,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,275.00000	8,724,000	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		10.00000	6,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,720.00000	8,167,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		16.00000	10,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,250.00000	5,626,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		574.00000	489,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,490.00000	5,872,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		527.00000	448,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,014.00000	5,383,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		625.00000	534,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,298.00000	4,610,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,587.00000	1,432,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,500.00000	4,819,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,502.00000	1,354,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,099.00000	4,405,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,677.00000	1,516,000	8.75	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	810
R208	On	04/11/2010	Bond Future			7.85100	7.93300		8.75	0.00	0	6,835
R208	On	03/02/2011	Bond Future			7.90200	7.98800		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			7.96700	8.05500		9.00	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		8,209.00000	8,749,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		10.00000	6,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,499.00000	9,040,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		8.00000	5,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,918.00000	8,457,000	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	13.00000	7,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call	5,472.00000	5,921,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put	699.00000	588,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call	5,719.00000	6,176,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put	644.00000	542,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call	5,227.00000	5,669,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put	757.00000	640,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call	4,405.00000	4,782,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put	1,636.00000	1,452,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call	4,618.00000	5,003,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put	1,545.00000	1,369,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call	4,196.00000	4,564,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put	1,733.00000	1,540,000	9.54	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	6,835
R209	On	04/11/2010	Bond Future			7.78900	7.87000	13.25	0.00	0	23,994
R209	On	03/02/2011	Bond Future			7.82000	7.90300	14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.85700	7.94300	14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.87200	7.95600	14.75	0.00	0	0
Total R209 Future									0.00	0	23,994
R209	On	04/11/2010	Bond Future	9.00	Call	9,636.00000	10,389,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put	32.00000	20,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	10,012.00000	10,767,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	26.00000	15,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	9,257.00000	10,007,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	39.00000	24,000	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		5,816.00000	6,509,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		227.00000	155,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		544.00000	392,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,990.00000	4,603,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,496.00000	12,256,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		12.00000	6,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,317.00000	1,872,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,179.00000	1,500,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,858.00000	10,540,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		578.00000	482,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,195.00000	10,884,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		533.00000	444,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,521.00000	10,196,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		627.00000	524,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,910.00000	7,479,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,020.00000	1,790,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,211.00000	7,791,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,905.00000	1,686,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,611.00000	7,169,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,141.00000	1,900,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,929.00000	8,451,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,168.00000	2,914,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,242.00000	8,772,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,066.00000	2,819,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,552.00000	8,068,000	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		3,210.00000	2,950,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,343.00000	18,036,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		891.00000	807,000	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			2.62200	2.69100			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		5,425.00000	6,377,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		6,064.00000	7,016,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Call		4,781.00000	5,733,000		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			2.44700	2.49500			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,450.00000	1,726,000		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		1,732.00000	2,008,000		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		1,168.00000	1,444,000		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			2.71200	2.71100			0.00	0	1,080
Total R212 Future										0.00	0	1,080

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	3.00	Call	2,743.00000	2,734,000		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	3,209.00000	3,200,000		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	2,275.00000	2,265,000		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									19,227,478.50	150	77,917
GOVI	On	04/11/2010	GOVI			346.89600	345.24300		0.00	0	159
Total GOVI Future									0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call	162,430.00000	178,960,000		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	162,330.00000	178,860,000		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	162,530.00000	179,060,000		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			375.03000	373.39100		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			346.42000	344.74000		0.00	0	1,257
ALBI	On	03/02/2011	Index Future			351.51400	349.80800		0.00	0	0
Total ALBI Future									0.00	0	1,257
Total For ALBI									0.00	0	1,257
CRD1	On	04/11/2010	Index Future			151.03400	150.56000		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			153.38300	152.90200			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			399.58600	398.05700			0.00	0	507
ILBI On 03/02/2011 Index Future			406.29100	404.73400			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			343.48600	341.65200			0.00	0	3
OTH1 On 03/02/2011 Index Future			348.83000	346.96600			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			342.87600	341.24200			0.00	0	100
TRT1 On 03/02/2011 Index Future			348.21000	346.54900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,907
JIBAR On 15/09/2010 Jibar Future			6.06000	6.20200			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.07000	6.18800			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.02000	6.17000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.01000	6.10400			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.97000	6.07100			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.97000	6.04800			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.98000	6.04100			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.09000	6.14200			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.23000	6.28500			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.40000	6.44100			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.63000	6.67500			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			6.87000	6.93000			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 :							19,227,478.50	150	101,983
R155 On 31/08/2011 Spot Bond			6.06000	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			7.11000	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			7.80500	7.88000			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			1.45000	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			2.60000	2.64000			0.00	0	0
Total R197 SPOT							0.00	0	0
Total For R197							0.00	0	0
R201 On 21/12/2014 Spot Bond			6.99000	7.10000			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			2.57000	2.63000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.60000	7.68000			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			7.71000	7.78000			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			6.86000	6.98000			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			7.80000	7.86500			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			7.81500	7.89500			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			7.76500	7.84500			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			2.60000	2.67000			0.00	0	0
Total R210 SPOT							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Spot Bond			2.40000	2.45000			0.00	0	0
Total R211 SPOT							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.68000	2.68000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							19,227,478.50	150	85,831
Total Options							0.00	0	16,152
Grand Total:							19,227,478.50	150	101,983