



Interest Rates Daily MTM Report

Daily summary for: 10/09/2010

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			7.18700	7.14200		4.00	0.00	0	5,172
R157	On	03/02/2011	Bond Future			7.27400	7.20300		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.38400	7.28100		4.00	0.00	0	0
Total R157 Future										0.00	0	5,172
R157	On	04/11/2010	Bond Future	8.50	Call		6,146.00000	5,936,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		3.00000	2,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		6,364.00000	6,154,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		2.00000	2,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,927.00000	5,718,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		3.00000	4,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		242.00000	283,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,900.00000	1,731,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,475.00000	3,225,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		438.00000	502,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,651.00000	3,396,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		400.00000	459,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,301.00000	3,056,000	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		479.00000	548,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,841.00000	2,552,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		899.00000	1,040,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,989.00000	2,693,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		842.00000	976,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,696.00000	2,415,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		959.00000	1,108,000	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			7.83100	7.83500		10.25	28,722,554.56	224	17,135
R186	On	03/02/2011	Bond Future			7.88300	7.87800		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			7.94800	7.93200		11.25	0.00	0	0
Total R186 Future										28,722,554.56	224	17,135
R186	On	04/11/2010	Bond Future	9.25	Call		13,807.00000	13,848,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		14.00000	13,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		14,249.00000	14,291,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		11.00000	10,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		13,362.00000	13,403,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		17.00000	16,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		104.00000	97,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		9,293.00000	9,329,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		11,495.00000	11,442,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		521.00000	520,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,905.00000	11,852,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		476.00000	475,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		11,085.00000	11,033,000	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		569.00000	569,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		3,924.00000	3,942,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,574.00000	2,540,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,903.00000	9,770,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,884.00000	1,916,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		10,267.00000	10,132,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,783.00000	1,812,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,542.00000	9,411,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,991.00000	2,024,000	12.28	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										28,722,554.56	224	28,035
R189	On	04/11/2010	Bond Future			1.55300	1.50300			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		615.00000	490,000		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		739.00000	614,000		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		491.00000	366,000		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			2.63400	2.63100			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		5,313.00000	5,274,000		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		5,929.00000	5,890,000		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		4,693.00000	4,654,000		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			7.07400	7.01700		4.00	8,193,859.50	75	1,759
R201	On	03/02/2011	Bond Future			7.15500	7.06900		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.26800	7.14600		4.00	0.00	0	0
Total R201 Future										8,193,859.50	75	1,759
R201	On	04/11/2010	Bond Future	8.50	Call		5,253.00000	5,046,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,424.00000	5,216,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		5,082.00000	4,874,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,906.00000	1,731,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		159.00000	192,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		340.00000	403,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,187.00000	1,042,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,541.00000	3,338,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		23.00000	28,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,256.00000	1,406,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		275.00000	217,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,372.00000	3,119,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		222.00000	265,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,514.00000	3,257,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		198.00000	237,000	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		3,209.00000	2,957,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		225.00000	269,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,625.00000	2,351,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		693.00000	813,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,743.00000	2,464,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		653.00000	768,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,509.00000	2,241,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		735.00000	861,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										8,193,859.50	75	2,879
R202	On	04/11/2010	Bond Future			2.59000	2.58800			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		8,314.00000	8,277,000		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		9,168.00000	9,130,000		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		7,452.00000	7,414,000		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			7.64700	7.63700		6.25	16,391,720.02	157	2,058
R203	On	03/02/2011	Bond Future			7.72900	7.70300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.82900	7.78300		6.25	0.00	0	0
Total R203 Future										16,391,720.02	157	2,058
R203	On	04/11/2010	Bond Future	9.25	Call		8,218.00000	8,164,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		2.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,459.00000	8,405,000	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		7,976.00000	7,922,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		2.00000	1,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,544.00000	4,431,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		512.00000	534,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,750.00000	4,635,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		472.00000	491,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,341.00000	4,229,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		556.00000	579,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,479.00000	3,321,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,173.00000	1,245,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,653.00000	3,492,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,104.00000	1,173,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,308.00000	3,154,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,246.00000	1,322,000	6.42	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										16,391,720.02	157	2,058
R204	On	04/11/2010	Bond Future			7.75300	7.74400		7.25	11,812,544.27	113	2,353
R204	On	03/02/2011	Bond Future			7.82600	7.80300		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.91900	7.87900		7.50	0.00	0	0
Total R204 Future										11,812,544.27	113	2,353
R204	On	04/11/2010	Bond Future	9.25	Call		8,554.00000	8,499,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		4.00000	3,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,820.00000	8,766,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		3.00000	3,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,286.00000	8,232,000	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		5.00000	5,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,550.00000	4,439,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		581.00000	604,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,778.00000	4,665,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		532.00000	553,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,326.00000	4,216,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		635.00000	659,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,700.00000	4,536,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,254.00000	1,317,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,902.00000	4,735,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,185.00000	1,245,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,500.00000	4,339,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,326.00000	1,391,000	7.94	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										11,812,544.27	113	2,353
R206	On	04/11/2010	Bond Future			6.95500	6.88400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.04300	6.93400		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.17900	7.02100		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,475.00000	4,274,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,610.00000	4,408,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,341.00000	4,139,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,209.00000	1,052,000	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		174.00000	219,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,125.00000	2,926,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		8.00000	11,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		730.00000	856,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		348.00000	272,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,893.00000	2,640,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		128.00000	162,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,007.00000	2,750,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		114.00000	144,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,779.00000	2,529,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		141.00000	178,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,724.00000	1,475,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		570.00000	704,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,810.00000	1,554,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		537.00000	663,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,641.00000	1,397,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		607.00000	745,000	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			7.82900	7.83200		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			7.89700	7.88700		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.98400	7.96000		8.25	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		8,446.00000	8,464,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		8.00000	7,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,724.00000	8,743,000	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		6.00000	6,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,167.00000	8,186,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		10.00000	10,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,626.00000	5,570,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		489.00000	494,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,872.00000	5,815,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		448.00000	453,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,383.00000	5,328,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		534.00000	540,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,610.00000	4,506,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,432.00000	1,472,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,819.00000	4,713,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,354.00000	1,392,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,405.00000	4,302,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,516.00000	1,557,000	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			7.84700	7.85100		8.75	19,537,158.90	210	6,630
R208	On	03/02/2011	Bond Future			7.91000	7.90200		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			7.98800	7.96700		9.00	0.00	0	0
Total R208 Future										19,537,158.90	210	6,630
R208	On	04/11/2010	Bond Future	9.25	Call		8,749.00000	8,775,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		6.00000	5,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		9,040.00000	9,066,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		5.00000	4,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,457.00000	8,483,000	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		7.00000	7,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,921.00000	5,872,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		588.00000	592,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		6,176.00000	6,127,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		542.00000	545,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,669.00000	5,621,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		640.00000	644,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,782.00000	4,683,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,452.00000	1,488,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		5,003.00000	4,902,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,369.00000	1,402,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,564.00000	4,468,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,540.00000	1,578,000	9.54	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										19,537,158.90	210	6,630
R209	On	04/11/2010	Bond Future			7.78300	7.78900		13.25	5,364,110.72	64	23,932
R209	On	03/02/2011	Bond Future			7.82100	7.82000		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.86600	7.85700		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.87600	7.87200		14.75	0.00	0	0
Total R209 Future										5,364,110.72	64	23,932
R209	On	04/11/2010	Bond Future	9.00	Call		10,389.00000	10,444,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		20.00000	18,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		10,767.00000	10,823,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		15.00000	14,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		10,007.00000	10,062,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		24.00000	22,000	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		6,509.00000	6,556,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		155.00000	145,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		392.00000	373,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		4,603.00000	4,641,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		12,256.00000	12,313,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		6.00000	6,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		1,872.00000	1,828,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,500.00000	1,513,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		10,540.00000	10,526,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		482.00000	478,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,884.00000	10,870,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		444.00000	439,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		10,196.00000	10,182,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		524.00000	519,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		7,479.00000	7,410,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,790.00000	1,806,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,791.00000	7,721,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,686.00000	1,700,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		7,169.00000	7,101,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,900.00000	1,916,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		8,451.00000	8,418,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,914.00000	2,918,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,772.00000	8,739,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,819.00000	2,824,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		8,068.00000	8,035,000	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		2,950.00000	2,954,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		18,036.00000	17,998,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		807.00000	807,000	20.00	0.00	0	1,000
Total R209 Option										0.00	0	2,432
Total For R209										5,364,110.72	64	26,364
R210	On	04/11/2010	Bond Future			2.59400	2.62200			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		6,377.00000	6,766,000		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		7,016.00000	7,405,000		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		5,733.00000	6,122,000		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			2.40200	2.44700			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,726.00000	1,985,000		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		2,008.00000	2,267,000		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		1,444.00000	1,703,000		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			2.67500	2.71200			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	2,734.00000	3,091,000		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	3,200.00000	3,557,000		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	2,265.00000	2,623,000		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									90,021,947.97	843	77,081
GOVI	On	04/11/2010	GOVI			346.72100	346.89600		0.00	0	159
Total GOVI Future									0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call	178,960.00000	177,210,000		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	178,860.00000	177,110,000		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	179,060.00000	177,310,000		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			375.11300	375.03000		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			346.26800	346.42000		218,148,840.00	63	1,308
ALBI	On	03/02/2011	Index Future			351.07900	351.51400		0.00	0	0
Total ALBI Future									218,148,840.00	63	1,308
Total For ALBI									218,148,840.00	63	1,308
CRD1	On	04/11/2010	Index Future			150.86900	151.03400		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			153.08700	153.38300			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			399.61800	399.58600			0.00	0	507
ILBI On 03/02/2011 Index Future			406.32500	406.29100			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			343.45700	343.48600			0.00	0	3
OTH1 On 03/02/2011 Index Future			348.50700	348.83000			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			342.70600	342.87600			0.00	0	100
TRT1 On 03/02/2011 Index Future			347.74400	348.21000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							218,148,840.00	63	1,958
JIBAR On 15/09/2010 Jibar Future			6.06000	6.06000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.07000	6.07000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.02000	6.02000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.99000	6.01000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.95000	5.97000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.97000	5.97000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.98000	5.98000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.09000	6.09000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.23000	6.23000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.40000	6.40000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.63000	6.63000			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	6.87000			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 :							308,170,787.97	906	101,198
R155 On 31/08/2011 Spot Bond			6.09000	6.06000			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			7.14000	7.11000			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			7.79500	7.80500			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			1.48000	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	2.60000			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			7.03500	6.99000			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	2.57000			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			7.59500	7.60000			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	7.71000			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			6.90500	6.86000			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			7.78500	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			7.81000	7.81500			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			7.76000	7.76500			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			2.57000	2.60000			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			2.35000	2.40000			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			2.64000	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							308,170,787.97	906	85,046
Total Options							0.00	0	16,152
Grand Total:							308,170,787.97	906	101,198