



Interest Rates Daily MTM Report

Daily summary for: 01/09/2010

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			7.21900	7.25200		4.00	0.00	0	5,192
R157 On 03/02/2011 Bond Future			7.22700	7.26100		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.25500	7.29300		4.00	0.00	0	0
Total R157 Future							0.00	0	5,192
R157 On 04/11/2010 Bond Future	8.50	Call		5,639.00000	5,791,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		8.00000	6,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,856.00000	6,008,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		6.00000	5,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,422.00000	5,573,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		10.00000	8,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		421.00000	372,000	4.12	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,567.00000	1,671,000	4.12	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,307.00000	3,420,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		527.00000	489,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,478.00000	3,594,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		484.00000	449,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		3,139.00000	3,249,000	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		573.00000	533,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,836.00000	2,941,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		944.00000	890,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,982.00000	3,090,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		885.00000	834,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,692.00000	2,795,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,005.00000	949,000	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			7.99300	8.08600		10.25	0.00	0	17,545
R186	On	03/02/2011	Bond Future			8.01600	8.11200		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.05300	8.15200		11.25	0.00	0	0
Total R186 Future										0.00	0	17,545
R186	On	04/11/2010	Bond Future	9.25	Call		11,244.00000	12,180,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		76.00000	49,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,677.00000	12,617,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		64.00000	41,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		10,810.00000	11,741,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		90.00000	58,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		376.00000	264,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,941.00000	7,792,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,477.00000	10,297,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		917.00000	755,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,862.00000	10,692,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		847.00000	695,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,096.00000	9,904,000	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		994.00000	820,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,490.00000	4,849,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,726.00000	2,067,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,350.00000	9,052,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,566.00000	2,270,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,687.00000	9,401,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,438.00000	2,153,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,018.00000	8,707,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,702.00000	2,392,000	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			1.45000	1.68400			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		164.00000	748,000		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		288.00000	872,000		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		40.00000	623,000		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			2.60100	2.62500			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		5,391.00000	5,704,000		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		6,007.00000	6,320,000		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		4,771.00000	5,084,000		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			7.07100	7.10300		4.00	1,857,460.63	17	1,681
R201	On	03/02/2011	Bond Future			7.06400	7.09800		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.08300	7.12100		4.00	0.00	0	0
Total R201 Future										1,857,460.63	17	1,681
R201	On	04/11/2010	Bond Future	8.50	Call		4,943.00000	5,058,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		5.00000	3,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,113.00000	5,229,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		4.00000	3,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,772.00000	4,888,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		6.00000	5,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,693.00000	1,779,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		260.00000	229,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		498.00000	449,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,031.00000	1,099,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,254.00000	3,363,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		50.00000	42,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,530.00000	1,437,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		235.00000	259,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,308.00000	3,405,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		258.00000	238,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,448.00000	3,546,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		232.00000	213,000	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		3,145.00000	3,242,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		261.00000	241,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,706.00000	2,792,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		693.00000	656,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,825.00000	2,912,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		654.00000	618,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,590.00000	2,674,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		735.00000	696,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										1,857,460.63	17	2,801
R202	On	04/11/2010	Bond Future			2.51200	2.54400			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		9,148.00000	9,759,000		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		10,002.00000	10,613,000		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		8,286.00000	8,897,000		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			7.74100	7.76300		6.25	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.77000	7.79300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.81900	7.84300		6.25	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		7,549.00000	7,665,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		6.00000	5,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,789.00000	7,905,000	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		4.00000	3,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,308.00000	7,424,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		7.00000	6,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,216.00000	4,304,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		649.00000	619,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,414.00000	4,504,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		601.00000	572,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,021.00000	4,107,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		701.00000	669,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,316.00000	3,391,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,310.00000	1,265,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,485.00000	3,562,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,236.00000	1,193,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,150.00000	3,223,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,388.00000	1,341,000	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			7.82800	7.86000		7.25	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.85500	7.88800		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.90200	7.93700		7.50	0.00	0	0
Total R204 Future										0.00	0	2,466
R204	On	04/11/2010	Bond Future	9.25	Call		7,870.00000	8,058,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		14.00000	11,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,135.00000	8,323,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		11.00000	8,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,605.00000	7,792,000	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		17.00000	14,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,209.00000	4,351,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		735.00000	685,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,428.00000	4,573,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		677.00000	630,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,994.00000	4,133,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		798.00000	745,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,514.00000	4,647,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,396.00000	1,331,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,711.00000	4,846,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,322.00000	1,259,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,319.00000	4,449,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,473.00000	1,405,000	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			6.95400	6.97600		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			6.93200	6.95500		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			6.94700	6.97300		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,215.00000	4,277,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		2.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,349.00000	4,411,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,081.00000	4,143,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,049.00000	1,089,000	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		275.00000	253,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,876.00000	2,936,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		21.00000	18,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		936.00000	890,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		292.00000	309,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,858.00000	2,910,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		148.00000	139,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,970.00000	3,023,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		133.00000	125,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,745.00000	2,796,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		163.00000	153,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,821.00000	1,863,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		551.00000	529,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,909.00000	1,951,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		519.00000	498,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,736.00000	1,777,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		585.00000	563,000	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			7.90600	7.95900		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			7.93200	7.98600		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.97900	8.03600		8.25	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		7,667.00000	7,992,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		26.00000	19,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,942.00000	8,268,000	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		21.00000	15,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,392.00000	7,716,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		32.00000	24,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,172.00000	5,435,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		642.00000	575,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,408.00000	5,675,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		592.00000	528,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,938.00000	5,197,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		696.00000	624,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,348.00000	4,573,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,626.00000	1,509,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,550.00000	4,780,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,540.00000	1,429,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,149.00000	4,369,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,715.00000	1,594,000	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			7.98700	8.01900		8.75	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.01500	8.04800		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.05900	8.09300		9.00	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		7,657.00000	7,863,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		24.00000	20,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,944.00000	8,151,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		19.00000	16,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,370.00000	7,575,000	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		31.00000	26,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,213.00000	5,373,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		828.00000	775,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,453.00000	5,617,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		766.00000	717,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,975.00000	5,132,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		893.00000	837,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,289.00000	4,426,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,761.00000	1,682,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,498.00000	4,638,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,665.00000	1,590,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,084.00000	4,217,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,861.00000	1,779,000	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			7.96700	8.06000		13.25	0.00	0	23,994
R209	On	03/02/2011	Bond Future			7.98400	8.07900		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.01100	8.10700		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			8.06000	8.15400		14.75	0.00	0	0
Total R209 Future										0.00	0	23,994
R209	On	04/11/2010	Bond Future	9.00	Call		7,964.00000	8,774,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		112.00000	72,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,329.00000	9,145,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		95.00000	61,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,599.00000	8,403,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		133.00000	87,000	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		4,395.00000	5,085,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		558.00000	398,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		1,128.00000	848,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,822.00000	3,392,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,779.00000	10,611,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		47.00000	28,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,588.00000	2,981,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		698.00000	941,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,538.00000	9,257,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		870.00000	725,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,857.00000	9,585,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		807.00000	671,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,219.00000	8,928,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		937.00000	782,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,954.00000	6,528,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,554.00000	2,261,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,233.00000	6,819,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,417.00000	2,136,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,677.00000	6,238,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,697.00000	2,391,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,834.00000	7,358,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,859.00000	3,543,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,128.00000	7,661,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,737.00000	3,430,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,475.00000	6,990,000	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		3,919.00000	3,594,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,808.00000	16,538,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,141.00000	1,031,000	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			2.57400	2.63300			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		6,225.00000	7,045,000		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		6,863.00000	7,684,000		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		5,581.00000	6,401,000		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			2.45100	2.57500			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		993.00000	1,703,000		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		1,274.00000	1,985,000		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		710.00000	1,421,000		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			2.59100	2.64700			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	3,363.00000	3,908,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put	0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call	3,829.00000	4,374,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put	0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call	2,894.00000	3,440,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	0
Total for Bond									1,857,460.63	17	76,890
GOVI	On	04/11/2010	GOVI			344.49000	343.48300		0.00	0	159
Total GOVI Future									0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call	144,830.00000	154,900,000		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	144,730.00000	154,800,000		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	144,930.00000	155,000,000		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			372.57300	371.88400		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			343.87900	342.79000		0.00	0	1,261
ALBI	On	03/02/2011	Index Future			349.70300	348.60100		0.00	0	0
Total ALBI Future									0.00	0	1,261
Total For ALBI									0.00	0	1,261
CRD1	On	04/11/2010	Index Future			150.54400	150.38500		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			153.23700	153.07700			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			401.26100	401.54300			0.00	0	507
ILBI On 03/02/2011 Index Future			407.98400	408.26900			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			340.20100	338.67500			0.00	0	3
OTH1 On 03/02/2011 Index Future			346.28800	344.73900			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			340.48200	339.47600			0.00	0	100
TRT1 On 03/02/2011 Index Future			346.57400	345.55500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,911
JIBAR On 15/09/2010 Jibar Future			6.20300	6.18000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.17700	6.14600			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.11200	6.12400			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.01900	6.01500			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.00500	5.99200			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.99800	5.98100			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.00000	5.98600			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.11000	6.09500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.23900	6.20400			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.42000	6.38700			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.65500	6.60600			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			6.85000	6.77000			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 :							1,857,460.63	17	100,960
R155 On 31/08/2011 Spot Bond			6.15000	6.18000			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			7.20000	7.23000			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			7.97000	8.06000			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			2.58000	2.55000			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			7.06500	7.09000			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			2.50000	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			7.70500	7.73000			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			7.80500	7.83000			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			6.95000	6.96500			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			7.88000	7.93000			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			7.95500	7.99000			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			7.95000	8.03500			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			2.56000	2.58000			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	2.45000			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			2.57000	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							1,857,460.63	17	84,808
Total Options							0.00	0	16,152
Grand Total:							1,857,460.63	17	100,960