



Interest Rates Daily MTM Report

Daily summary for: 03/09/2010

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			7.30200	7.30300		4.00	0.00	0	5,192
R157	On	03/02/2011	Bond Future			7.37400	7.37500		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.46600	7.46700		4.00	0.00	0	0
Total R157 Future										0.00	0	5,192
R157	On	04/11/2010	Bond Future	8.50	Call		5,404.00000	5,408,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		10.00000	9,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,621.00000	5,625,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		8.00000	7,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,187.00000	5,191,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		12.00000	11,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		484.00000	477,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,393.00000	1,390,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,923.00000	2,922,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		645.00000	639,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,086.00000	3,085,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		593.00000	588,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,763.00000	2,762,000	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		699.00000	694,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,362.00000	2,361,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,195.00000	1,190,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,496.00000	2,495,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,124.00000	1,119,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,231.00000	2,230,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,269.00000	1,264,000	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			8.05300	8.06300		10.25	0.00	0	17,545
R186	On	03/02/2011	Bond Future			8.10200	8.11300		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.16300	8.17500		11.25	0.00	0	0
Total R186 Future										0.00	0	17,545
R186	On	04/11/2010	Bond Future	9.25	Call		11,468.00000	11,566,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		63.00000	57,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,903.00000	12,002,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		53.00000	48,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,032.00000	11,129,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		75.00000	68,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		330.00000	310,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,132.00000	7,215,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,453.00000	9,538,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		903.00000	876,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,838.00000	9,925,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		833.00000	808,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,071.00000	9,155,000	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		979.00000	951,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,478.00000	5,394,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,704.00000	1,732,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,172.00000	8,247,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,618.00000	2,573,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,506.00000	8,582,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,487.00000	2,443,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,843.00000	7,915,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,757.00000	2,709,000	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			1.51700	1.51100			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		595.00000	580,000		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		719.00000	704,000		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		471.00000	456,000		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			2.67500	2.67400			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,755.00000	4,742,000		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		5,372.00000	5,359,000		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		4,135.00000	4,122,000		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			7.17700	7.17800		4.00	16,658,165.70	153	1,834
R201	On	03/02/2011	Bond Future			7.24100	7.24200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.33300	7.33400		4.00	0.00	0	0
Total R201 Future										16,658,165.70	153	1,834
R201	On	04/11/2010	Bond Future	8.50	Call		4,672.00000	4,675,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		6.00000	6,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,842.00000	4,845,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		5.00000	4,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,502.00000	4,505,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		8.00000	8,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,478.00000	1,475,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		318.00000	311,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		598.00000	591,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		859.00000	855,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,995.00000	2,996,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		64.00000	61,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,738.00000	1,732,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		171.00000	168,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,895.00000	2,895,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		339.00000	336,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,028.00000	3,029,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		306.00000	304,000	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		2,736.00000	2,736,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		347.00000	343,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,234.00000	2,233,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		908.00000	904,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,343.00000	2,342,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		859.00000	855,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,128.00000	2,127,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		960.00000	956,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										16,658,165.70	153	2,954
R202	On	04/11/2010	Bond Future			2.64500	2.61400			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		7,825.00000	7,246,000		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		8,679.00000	8,099,000		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		6,963.00000	6,383,000		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			7.82700	7.82800		6.25	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.90200	7.90300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.99300	7.99400		6.25	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		7,205.00000	7,210,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		7.00000	6,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,445.00000	7,450,000	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		5.00000	5,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,965.00000	6,969,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		9.00000	8,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,777.00000	3,776,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		776.00000	770,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,967.00000	3,966,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		719.00000	713,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,590.00000	3,588,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		836.00000	829,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,837.00000	2,835,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,581.00000	1,574,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,994.00000	2,992,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,495.00000	1,488,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,683.00000	2,682,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,671.00000	1,665,000	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	7.92300		7.25	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.98900	7.99000		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			8.07500	8.07500		7.50	0.00	0	0
Total R204 Future										0.00	0	2,466
R204	On	04/11/2010	Bond Future	9.25	Call		7,499.00000	7,498,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		16.00000	15,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,763.00000	7,762,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		13.00000	12,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,234.00000	7,233,000	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		20.00000	19,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,759.00000	3,758,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		874.00000	868,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,969.00000	3,968,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		807.00000	801,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,554.00000	3,552,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		948.00000	940,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,983.00000	3,978,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,641.00000	1,636,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,170.00000	4,165,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,557.00000	1,552,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,800.00000	3,795,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,730.00000	1,725,000	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			7.09800	7.07800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.16900	7.14600		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.28300	7.25800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,927.00000	3,871,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		3.00000	3,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,061.00000	4,004,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	2,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,793.00000	3,737,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		3.00000	4,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		847.00000	807,000	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		362.00000	379,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,597.00000	2,542,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		31.00000	32,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,135.00000	1,174,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		202.00000	185,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,426.00000	2,374,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		218.00000	226,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,532.00000	2,479,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		197.00000	204,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,319.00000	2,268,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		239.00000	248,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,376.00000	1,338,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		795.00000	817,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,452.00000	1,414,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		752.00000	774,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,302.00000	1,266,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		841.00000	865,000	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			7.99900	7.99000		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			8.06100	8.05100		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.14100	8.13100		8.25	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		7,475.00000	7,418,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		27.00000	26,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,749.00000	7,693,000	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	21,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,200.00000	7,144,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		33.00000	33,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,847.00000	4,794,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		714.00000	722,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,078.00000	5,024,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		658.00000	665,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,619.00000	4,567,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		774.00000	783,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,969.00000	3,926,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,812.00000	1,828,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,163.00000	4,119,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,719.00000	1,734,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,779.00000	3,737,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,911.00000	1,928,000	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	8.05900		8.75	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.11800	8.11900		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.19100	8.19200		9.00	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		7,397.00000	7,396,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		26.00000	25,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,684.00000	7,683,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		21.00000	20,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,111.00000	7,109,000	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		34.00000	32,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,851.00000	4,850,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		922.00000	915,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,086.00000	5,085,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		855.00000	848,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,620.00000	4,619,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		995.00000	987,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,881.00000	3,879,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,976.00000	1,968,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,080.00000	4,079,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,871.00000	1,864,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,686.00000	3,684,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,087.00000	2,079,000	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			8.01400	8.02500		13.25	0.00	0	23,994
R209	On	03/02/2011	Bond Future			8.05100	8.06100		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.09400	8.10600		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			8.11600	8.12200		14.75	0.00	0	0
Total R209 Future										0.00	0	23,994
R209	On	04/11/2010	Bond Future	9.00	Call		8,259.00000	8,352,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		89.00000	82,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,627.00000	8,721,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		74.00000	68,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,891.00000	7,982,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		107.00000	98,000	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		4,632.00000	4,705,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		477.00000	449,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		995.00000	951,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,007.00000	3,063,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,087.00000	10,183,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		36.00000	32,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,335.00000	3,252,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		764.00000	781,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,658.00000	8,727,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		828.00000	806,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,980.00000	9,050,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		767.00000	747,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,337.00000	8,404,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		892.00000	869,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,944.00000	6,007,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,535.00000	2,490,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,224.00000	6,288,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,399.00000	2,355,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,667.00000	5,729,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,678.00000	2,632,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,997.00000	7,023,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,737.00000	3,710,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,294.00000	7,321,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,619.00000	3,592,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,635.00000	6,661,000	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		3,794.00000	3,767,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,046.00000	16,088,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,095.00000	1,083,000	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			2.68700	2.66600			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		5,769.00000	5,480,000		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		6,408.00000	6,119,000		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		5,125.00000	4,836,000		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			2.53700	2.45300			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,692.00000	1,210,000		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		1,973.00000	1,491,000		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		1,409.00000	927,000		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			2.70500	2.70400			10,928,048.04	108	108
Total R212 Future										10,928,048.04	108	108

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	2,811.00000	2,801,000		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	3,277.00000	3,267,000		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	2,342.00000	2,333,000		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									10,928,048.04	108	108
Total for Bond									27,586,213.74	261	77,151
GOVI	On	04/11/2010	GOVI			342.93700	342.88600		0.00	0	159
Total GOVI Future									0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call	138,860.00000	139,370,000		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	138,760.00000	139,270,000		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	138,960.00000	139,470,000		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			371.06200	370.94200		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			342.33000	342.26600		61,619,400.00	18	1,261
ALBI	On	03/02/2011	Index Future			347.35800	347.29200		0.00	0	0
Total ALBI Future									61,619,400.00	18	1,261
Total For ALBI									61,619,400.00	18	1,261
CRD1	On	04/11/2010	Index Future			150.08800	150.07100		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			152.42100	152.40300			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			397.95900	398.44100			0.00	0	507
ILBI On 03/02/2011 Index Future			404.62900	405.11700			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			338.67700	338.54700			0.00	0	3
OTH1 On 03/02/2011 Index Future			343.94000	343.80700			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			338.95200	338.89900			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.22000	344.16500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							61,619,400.00	18	1,911
JIBAR On 15/09/2010 Jibar Future			6.21000	6.22000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.17000	6.23000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.14000	6.15000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.08000	6.06000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.04000	6.05000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			6.03000	6.04000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.04000	6.05000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.16000	6.17000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.30000	6.31000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.48000	6.49000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.73000	6.74000			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			6.93000	6.94000			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 :							89,205,613.74	279	101,221
R155 On 31/08/2011 Spot Bond			6.21500	6.21500			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	7.26500			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			8.02000	8.03000			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	1.50000			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	2.65000			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			7.14500	7.14000			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			2.63000	2.60000			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			7.77500	7.78500			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			7.88000	7.88500			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			7.06000	7.04500			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			7.95000	7.95500			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	8.02000			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			7.99000	7.99500			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			2.67000	2.65000			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			2.50000	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	2.68000			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							89,205,613.74	279	85,069
Total Options							0.00	0	16,152
Grand Total:							89,205,613.74	279	101,221