



Interest Rates Daily MTM Report

Daily summary for: 10/08/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future			7.63500	7.64100		4.00	0.00	0	0
R157	On	04/11/2010	Bond Future			7.65300	7.64300		4.50	0.00	0	5,072
R157	On	03/02/2011	Bond Future			7.68600	7.67600		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.75300	7.74200		4.25	0.00	0	0
Total R157 Future										0.00	0	5,072
R157	On	04/11/2010	Bond Future	8.50	Call		3,974.00000	3,921,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		143.00000	135,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		4,174.00000	4,122,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		124.00000	118,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,776.00000	3,722,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		164.00000	156,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,450.00000	1,454,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		796.00000	754,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,075.00000	2,033,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,109.00000	1,111,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,213.00000	2,170,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,033.00000	1,034,000	4.35	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	Call		1,942.00000	1,900,000	4.30	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,191.00000	1,192,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,816.00000	1,779,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,783.00000	1,791,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,930.00000	1,893,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,692.00000	1,701,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,706.00000	1,671,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,878.00000	1,888,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,572
R186	On	05/08/2010	Bond Future			8.53000	8.51100		10.75	0.00	0	0
R186	On	04/11/2010	Bond Future			8.56900	8.52900		11.25	0.00	0	16,470
R186	On	03/02/2011	Bond Future			8.60700	8.56600		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.66500	8.62300		11.25	0.00	0	0
Total R186 Future										0.00	0	16,470
R186	On	04/11/2010	Bond Future	9.25	Call		7,400.00000	7,036,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		671.00000	696,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		7,778.00000	7,410,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		603.00000	624,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		7,027.00000	6,666,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		746.00000	774,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,822.00000	1,910,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,948.00000	3,647,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		6,236.00000	5,932,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,167.00000	2,257,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,556.00000	6,247,000	11.94	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	9.05	Put		2,032.00000	2,117,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,921.00000	5,623,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,310.00000	2,406,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		5,244.00000	4,991,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		4,050.00000	4,194,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,521.00000	5,261,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,862.00000	3,999,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,974.00000	4,727,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,248.00000	4,398,000	11.18	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	27,370
R189	On	05/08/2010	Bond Future			1.44000	1.43700			0.00	0	0
R189	On	04/11/2010	Bond Future			1.56600	1.56200			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		468.00000	458,000		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		592.00000	582,000		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		344.00000	334,000		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	05/08/2010	Bond Future			2.92000	2.92000			0.00	0	0
R197	On	04/11/2010	Bond Future			2.97700	2.99700			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		657.00000	906,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	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	3.10	Call		1,274.00000	1,523,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Call		37.00000	286,000		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	05/08/2010	Bond Future			7.56000	7.57100		4.00	0.00	0	0
R201	On	04/11/2010	Bond Future			7.55800	7.55900		4.00	0.00	0	1,364
R201	On	03/02/2011	Bond Future			7.58300	7.58400		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.64900	7.65100		3.75	0.00	0	0
Total R201 Future										0.00	0	1,364
R201	On	04/11/2010	Bond Future	8.50	Call		3,378.00000	3,374,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		84.00000	76,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,537.00000	3,533,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		71.00000	64,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,220.00000	3,215,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		98.00000	89,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		2,027.00000	2,017,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		634.00000	621,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,146.00000	2,137,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		587.00000	575,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,911.00000	1,901,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		684.00000	671,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,539.00000	1,533,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,225.00000	1,213,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,632.00000	1,626,000	3.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.80	Put		1,160.00000	1,148,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,450.00000	1,443,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,295.00000	1,281,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,364
R202	On	05/08/2010	Bond Future			2.93000	2.93000			0.00	0	0
R202	On	04/11/2010	Bond Future			2.97100	2.97000			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		1,384.00000	1,367,000		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		2,238.00000	2,220,000		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		522.00000	504,000		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	05/08/2010	Bond Future			8.18500	8.18100		6.25	0.00	0	0
R203	On	04/11/2010	Bond Future			8.21300	8.20400		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.26300	8.25300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.34000	8.33000		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		5,365.00000	5,310,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		135.00000	126,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,587.00000	5,533,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		115.00000	108,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		5,141.00000	5,085,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		153.00000	143,000	7.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.50	Call		2,611.00000	2,560,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,383.00000	1,382,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,771.00000	2,719,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,297.00000	1,295,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,456.00000	2,405,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,475.00000	1,474,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,073.00000	2,033,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,461.00000	2,470,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,202.00000	2,161,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,347.00000	2,355,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,948.00000	1,909,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,580.00000	2,590,000	6.46	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,215
R204	On	05/08/2010	Bond Future			8.29500	8.29100		7.25	0.00	0	0
R204	On	04/11/2010	Bond Future			8.31800	8.29900		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.36400	8.34300		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.43700	8.41500		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		5,483.00000	5,368,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		196.00000	190,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,725.00000	5,610,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		170.00000	165,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		5,239.00000	5,124,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		221.00000	215,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,680.00000	2,589,000	7.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Put		1,803.00000	1,830,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,850.00000	2,756,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,696.00000	1,720,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,517.00000	2,427,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,918.00000	1,946,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,834.00000	2,750,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,371.00000	2,407,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,993.00000	2,908,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,259.00000	2,294,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,680.00000	2,598,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,489.00000	2,527,000	7.45	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,476
R206	On	05/08/2010	Bond Future			7.44000	7.45100		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.41300	7.39200		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.42800	7.40500		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.50100	7.47600		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,075.00000	3,015,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		34.00000	32,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,204.00000	3,144,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		28.00000	27,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,947.00000	2,887,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		40.00000	39,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,914.00000	1,862,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		382.00000	390,000	3.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Call		2,013.00000	1,959,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		354.00000	360,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,818.00000	1,766,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		414.00000	422,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,087.00000	1,049,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1,030.00000	1,051,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,154.00000	1,114,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		977.00000	997,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,023.00000	986,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1,085.00000	1,108,000	2.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/08/2010	Bond Future			8.36500	8.36100		8.25	0.00	0	0
R207	On	04/11/2010	Bond Future			8.39400	8.38400		8.50	0.00	0	829
R207	On	03/02/2011	Bond Future			8.43600	8.42600		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.50600	8.49600		8.50	0.00	0	0
Total R207 Future										0.00	0	829
R207	On	04/11/2010	Bond Future	9.25	Call		5,309.00000	5,236,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		274.00000	261,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,555.00000	5,482,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		240.00000	227,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		5,062.00000	4,988,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		308.00000	294,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,403.00000	3,341,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,516.00000	1,513,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,595.00000	3,532,000	9.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.80	Put		1,422.00000	1,418,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,215.00000	3,154,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,616.00000	1,614,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,784.00000	2,734,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,761.00000	2,769,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,944.00000	2,893,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,634.00000	2,640,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,628.00000	2,579,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,894.00000	2,902,000	8.44	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	829
R208	On	05/08/2010	Bond Future			8.48000	8.45100		8.75	0.00	0	0
R208	On	04/11/2010	Bond Future			8.49500	8.48600		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.53800	8.52900		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.60300	8.59400		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		4,979.00000	4,907,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		344.00000	329,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,233.00000	5,162,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		306.00000	292,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,727.00000	4,655,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		386.00000	370,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,206.00000	3,146,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,855.00000	1,851,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,397.00000	3,336,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,745.00000	1,739,000	9.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.70	Call		3,021.00000	2,961,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,974.00000	1,969,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,631.00000	2,583,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		3,202.00000	3,208,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,790.00000	2,741,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		3,057.00000	3,062,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,476.00000	2,430,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,353.00000	3,361,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,835
R209	On	05/08/2010	Bond Future			8.47000	8.47100		13.50	0.00	0	0
R209	On	04/11/2010	Bond Future			8.50600	8.45600		15.00	0.00	0	12,406
R209	On	03/02/2011	Bond Future			8.53500	8.48300		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.57600	8.52300		15.00	0.00	0	0
Total R209 Future										0.00	0	12,406
R209	On	04/11/2010	Bond Future	9.00	Call		5,195.00000	4,828,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		810.00000	863,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		5,498.00000	5,125,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		730.00000	778,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		4,895.00000	4,535,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		896.00000	956,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		5,878.00000	5,540,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,726.00000	1,823,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,153.00000	5,810,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,619.00000	1,710,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,604.00000	5,273,000	15.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	8.95	Put		1,838.00000	1,941,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,902.00000	3,649,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,094.00000	4,280,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,128.00000	3,867,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,904.00000	4,082,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,682.00000	3,436,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,294.00000	4,487,000	14.89	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	12,406
R210	On	05/08/2010	Bond Future			2.99000	2.99000			0.00	0	0
R210	On	04/11/2010	Bond Future			3.01800	3.01700			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		1,072.00000	1,059,000		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		1,711.00000	1,698,000		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		428.00000	415,000		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	05/08/2010	Bond Future			2.75000	2.74900			0.00	0	0
R211	On	04/11/2010	Bond Future			2.83500	2.83500			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		478.00000	478,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		197.00000	197,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		761.00000	761,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	0
R212	On	05/08/2010	Bond Future			3.01000	3.01000			0.00	0	0
R212	On	04/11/2010	Bond Future			3.07000	3.06900			0.00	0	0
Total R212 Future										0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		642.00000	651,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		176.00000	186,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		1,111.00000	1,120,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										0.00	0	59,067
GOVI	On	04/11/2010	GOVI			334.57100	334.86700			0.00	0	177
Total GOVI Future										0.00	0	177
GOVI	On	04/11/2010	GOVI	329.00	Call		58,670.00000	55,710,000		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		58,570.00000	55,610,000		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		58,770.00000	55,810,000		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	177
Total for GOVI										0.00	0	177
AL7T	On	04/11/2010	Index Future			362.30800	362.36600			0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future							0.00	0	38
Total For AL7T							0.00	0	38
ALBI On 04/11/2010 Index Future			333.63400	333.96200			0.00	0	1,228
ALBI On 03/02/2011 Index Future			339.32500	339.66200			0.00	0	0
Total ALBI Future							0.00	0	1,228
Total For ALBI							0.00	0	1,228
CRD1 On 04/11/2010 Index Future			145.29800	145.06000			0.00	0	2
CRD1 On 03/02/2011 Index Future			147.82300	147.58200			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			390.13800	390.04300			0.00	0	507
ILBI On 03/02/2011 Index Future			396.64900	396.54700			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			322.83100	323.32300			0.00	0	3
OTH1 On 03/02/2011 Index Future			328.43900	328.94400			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			325.22800	325.51600			0.00	0	100
TRT1 On 03/02/2011 Index Future			330.87800	331.17500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,878
JIBAR On 18/08/2010 Jibar Future			6.52000	6.55000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.31000	6.30000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.25000	6.23000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.22000	6.21000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.20000	6.20000			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	19/01/2011			6.20000	6.20000			0.00	0	0
JIBAR	On	16/03/2011			6.26000	6.25000			0.00	0	5,500
JIBAR	On	15/06/2011			6.35000	6.35000			0.00	0	4,500
JIBAR	On	21/09/2011			6.52000	6.51000			0.00	0	6,000
JIBAR	On	21/12/2011			6.75000	6.72000			0.00	0	5,000
JIBAR	On	20/03/2012			6.98000	6.96000			0.00	0	0
JIBAR	On	20/06/2012			7.09000	7.08000			0.00	0	0
Total Jibar Future									0.00	0	23,000
Total For JIBAR FUTURE									0.00	0	23,000
Total for Jibar									0.00	0	23,000
Total for Derivatives :									0.00	0	84,122
R155	On	31/08/2011			6.55000	6.54000			0.00	0	0
Total R155 SPOT									0.00	0	0
Total For R155									0.00	0	0
R157	On	15/09/2015			7.60000	7.59000			0.00	0	0
Total R157 SPOT									0.00	0	0
Total For R157									0.00	0	0
R186	On	21/12/2026			8.51500	8.48500			0.00	0	0
Total R186 SPOT									0.00	0	0
Total For R186									0.00	0	0
R189	On	31/03/2013			1.44000	1.44000			0.00	0	0
Total R189 SPOT									0.00	0	0
Total For R189									0.00	0	0
R197	On	07/12/2023			2.91000	2.93000			0.00	0	0
Total R197 SPOT									0.00	0	0
Total For R197									0.00	0	0
R201	On	21/12/2014			7.51000	7.50500			0.00	0	0
Total R201 SPOT									0.00	0	0
Total For R201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			2.93000	2.93000			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			8.14500	8.14000			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			8.26000	8.24000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.37000	7.35000			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			8.34000	8.33000			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			8.43500	8.42500			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			8.46500	8.42000			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			2.97000	2.97000			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			2.73000	2.73000			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			3.00000	3.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							0.00	0	0
Total Futures							0.00	0	72,722
Total Options							0.00	0	11,400
Grand Total:							0.00	0	84,122