



Interest Rates Daily MTM Report

Daily summary for: 11/08/2010

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			7.54400	7.65300		4.50	0.00	0	5,072
R157 On 03/02/2011 Bond Future			7.57100	7.68600		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.62900	7.75300		4.25	0.00	0	0
Total R157 Future							0.00	0	5,072
R157 On 04/11/2010 Bond Future	8.50	Call		3,921.00000	4,376,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		135.00000	92,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		4,122.00000	4,582,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		118.00000	79,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		3,722.00000	4,171,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		156.00000	107,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		1,454.00000	1,167,000	4.39	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		754.00000	965,000	4.39	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,033.00000	2,341,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		1,111.00000	920,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,170.00000	2,488,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		1,034.00000	852,000	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		1,900.00000	2,198,000	4.30	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,192.00000	991,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,779.00000	2,046,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,791.00000	1,549,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,893.00000	2,168,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,701.00000	1,466,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,671.00000	1,928,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,888.00000	1,636,000	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			8.47400	8.56900		11.25	0.00	0	16,470
R186	On	03/02/2011	Bond Future			8.51000	8.60700		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.56500	8.66500		11.25	0.00	0	0
Total R186 Future										0.00	0	16,470
R186	On	04/11/2010	Bond Future	9.25	Call		7,036.00000	7,806,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		696.00000	539,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		7,410.00000	8,194,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		624.00000	481,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		6,666.00000	7,422,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		774.00000	602,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,910.00000	1,560,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,647.00000	4,224,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		5,932.00000	6,560,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,257.00000	1,951,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,247.00000	6,889,000	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		2,117.00000	1,824,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,623.00000	6,235,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,406.00000	2,084,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		4,991.00000	5,516,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		4,194.00000	3,771,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,261.00000	5,801,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,999.00000	3,591,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,727.00000	5,237,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,398.00000	3,960,000	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			1.57700	1.56600			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		458.00000	430,000		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		582.00000	554,000		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		334.00000	306,000		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			2.97800	2.97700			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		906.00000	894,000		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		1,523.00000	1,510,000		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		286.00000	274,000		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			7.44900	7.55800		4.00	10,789,556.00	100	1,464
R201	On	03/02/2011	Bond Future			7.46700	7.58300		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.52300	7.64900		3.75	0.00	0	0
Total R201 Future										10,789,556.00	100	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		3,374.00000	3,738,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		76.00000	50,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,533.00000	3,901,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		64.00000	42,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,215.00000	3,575,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		89.00000	59,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		2,017.00000	2,292,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		621.00000	503,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,137.00000	2,419,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		575.00000	464,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,901.00000	2,168,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		671.00000	545,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,533.00000	1,757,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,213.00000	1,036,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,626.00000	1,858,000	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		1,148.00000	979,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,443.00000	1,660,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,281.00000	1,097,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										10,789,556.00	100	1,464
R202	On	05/08/2010	Bond Future			2.93000	2.93000			0.00	0	0
R202	On	04/11/2010	Bond Future			2.96100	2.97100			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		1,367.00000	1,541,000		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		2,220.00000	2,395,000		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		504.00000	679,000		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			8.09600	8.21300		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.14000	8.26300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.21000	8.34000		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		5,310.00000	5,875,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		126.00000	84,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,533.00000	6,104,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		108.00000	72,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		5,085.00000	5,646,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		143.00000	97,000	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		2,560.00000	2,945,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,382.00000	1,149,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,719.00000	3,115,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,295.00000	1,072,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,405.00000	2,778,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,474.00000	1,229,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,033.00000	2,346,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,470.00000	2,151,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,161.00000	2,485,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,355.00000	2,047,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,909.00000	2,211,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,590.00000	2,260,000	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			8.21200	8.31800		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.25300	8.36400		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.32100	8.43700		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		5,368.00000	5,925,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		190.00000	135,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,610.00000	6,173,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		165.00000	116,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		5,124.00000	5,675,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		215.00000	154,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,589.00000	2,950,000	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		1,830.00000	1,566,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,756.00000	3,129,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,720.00000	1,468,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,427.00000	2,777,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,946.00000	1,671,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,750.00000	3,097,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,407.00000	2,119,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,908.00000	3,265,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,294.00000	2,016,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,598.00000	2,934,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,527.00000	2,228,000	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			7.30300	7.41300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.30900	7.42800		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.36800	7.50100		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,015.00000	3,311,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		32.00000	20,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,144.00000	3,442,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		27.00000	17,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,887.00000	3,181,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		39.00000	25,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,862.00000	2,094,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		390.00000	312,000	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		1,959.00000	2,196,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		360.00000	287,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,766.00000	1,993,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		422.00000	339,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,049.00000	1,215,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1,051.00000	899,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,114.00000	1,287,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		997.00000	851,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		986.00000	1,146,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1,108.00000	949,000	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			8.26700	8.39400		8.50	0.00	0	829
R207	On	03/02/2011	Bond Future			8.30500	8.43600		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.37000	8.50600		8.50	0.00	0	0
Total R207 Future										0.00	0	829
R207	On	04/11/2010	Bond Future	9.25	Call		5,236.00000	5,922,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		261.00000	179,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,482.00000	6,177,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		227.00000	154,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,988.00000	5,665,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		294.00000	203,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,341.00000	3,847,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,513.00000	1,243,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,532.00000	4,052,000	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		1,418.00000	1,161,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,154.00000	3,646,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,614.00000	1,330,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,734.00000	3,150,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,769.00000	2,397,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,893.00000	3,322,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,640.00000	2,282,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,579.00000	2,982,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,902.00000	2,518,000	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			8.38900	8.49500		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.42900	8.53800		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.49000	8.60300		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		4,907.00000	5,487,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		329.00000	240,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,162.00000	5,751,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		292.00000	212,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,655.00000	5,225,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		370.00000	272,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,146.00000	3,557,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,851.00000	1,586,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,336.00000	3,759,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,739.00000	1,487,000	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		2,961.00000	3,360,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,969.00000	1,693,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,583.00000	2,921,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		3,208.00000	2,860,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,741.00000	3,091,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		3,062.00000	2,726,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,430.00000	2,756,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,361.00000	3,001,000	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			8.43300	8.50600		15.00	85,764,932.00	1,100	13,506
R209	On	03/02/2011	Bond Future			8.46000	8.53500		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.49900	8.57600		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.53900	8.61200		15.00	0.00	0	0
Total R209 Future										85,764,932.00	1,100	13,506
R209	On	04/11/2010	Bond Future	9.00	Call		4,828.00000	5,297,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		863.00000	717,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		5,125.00000	5,606,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		778.00000	643,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		4,535.00000	4,992,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		956.00000	798,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		5,540.00000	5,973,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,823.00000	1,627,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,810.00000	6,253,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,710.00000	1,525,000	15.84	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	Call		5,273.00000	5,696,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,941.00000	1,736,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,649.00000	3,970,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,280.00000	3,962,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,867.00000	4,199,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,082.00000	3,775,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,436.00000	3,746,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,487.00000	4,157,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		0.00000	4,518,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		0.00000	4,842,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		0.00000	4,744,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		0.00000	4,653,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		0.00000	4,295,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		0.00000	5,038,000	14.89	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										85,764,932.00	1,100	13,506
R210	On	05/08/2010	Bond Future			2.99000	2.99000			0.00	0	0
R210	On	04/11/2010	Bond Future			3.01900	3.01800			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		1,059.00000	1,046,000		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		1,698.00000	1,685,000		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		415.00000	402,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.83800	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	495,000		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	213,000		0.00	0	0
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	777,000		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			3.07100	3.07000			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		651.00000	661,000		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		186.00000	195,000		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		1,120.00000	1,129,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										96,554,488.00	1,200	60,267
GOVI	On	04/11/2010	GOVI			336.41800	334.57100			0.00	0	177
Total GOVI Future										0.00	0	177
GOVI	On	04/11/2010	GOVI	329.00	Call		55,710.00000	74,180,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		55,610.00000	74,080,000		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		55,810.00000	74,280,000		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			364.55400	362.30800			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			335.50700	333.63400			0.00	0	1,228
ALBI	On	03/02/2011	Index Future			341.22500	339.32500			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			145.76500	145.29800			0.00	0	2
CRD1	On	03/02/2011	Index Future			148.29500	147.82300			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			390.30800	390.13800			0.00	0	507
ILBI	On	03/02/2011	Index Future			396.82200	396.64900			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			324.81000	322.83100			0.00	0	3
OTH1	On	03/02/2011	Index Future			330.44900	328.43900			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			327.01900	325.22800			0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 03/02/2011 Index Future			332.69600	330.87800			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			6.53300	6.52000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.25000	6.31000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.22000	6.25000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.19300	6.22000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.18000	6.20000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.18000	6.20000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.21500	6.26000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.33700	6.35000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.50600	6.52000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.71500	6.75000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.94000	6.98000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.09000	7.09000			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 :							96,554,488.00	1,200	85,322
R155 On 31/08/2011 Spot Bond			6.45000	6.55000			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			7.50000	7.60000			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			8.42500	8.51500			0.00	0	0
Total R186 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 R186							0.00	0	0
R189 On 31/03/2013 Spot Bond			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 Spot Bond			2.91000	2.91000			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			7.41000	7.51000			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			2.92000	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			8.04000	8.14500			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			8.16000	8.26000			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			7.27000	7.37000			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			8.22000	8.34000			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			8.34000	8.43500			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			8.40000	8.46500			0.00	0	0
Total R209 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 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
Total for SPOT :							0.00	0	0
Total Futures							96,554,488.00	1,200	73,922
Total Options							0.00	0	11,400
Grand Total:							96,554,488.00	1,200	85,322