



# Interest Rates Daily MTM Report

Daily summary for: 11/11/2010

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			7.05100	7.07300		4.00	0.00	0	6,186
R157 On 05/05/2011 Bond Future			7.12900	7.15200		3.75	0.00	0	705
R157 On 04/08/2011 Bond Future			7.21500	7.24100		3.75	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>6,891</b>
R157 On 03/02/2011 Bond Future	7.90	Call		3,705.00000	3,794,000	4.13	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		91.00000	82,000	4.13	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,904.00000	3,994,000	4.14	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		76.00000	68,000	4.14	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		3,508.00000	3,595,000	4.12	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Put		109.00000	98,000	4.12	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Call		2,917.00000	2,990,000	3.84	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		434.00000	410,000	3.84	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		3,079.00000	3,154,000	3.85	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		391.00000	369,000	3.85	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		2,759.00000	2,830,000	3.83	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		481.00000	455,000	3.83	0.00	0	0
R157 On 05/05/2011 Bond Future	7.65	Call		2,604.00000	2,673,000	3.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.65	Put		531.00000	504,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,199.00000	2,259,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,179.00000	1,136,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,320.00000	2,382,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,105.00000	1,064,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,082.00000	2,140,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,258.00000	1,213,000	3.78	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>6,891</b>
R186	On	03/02/2011	Bond Future			8.10800	8.11400		11.00	0.00	0	23,682
R186	On	05/05/2011	Bond Future			8.17200	8.17800		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.24000	8.24600		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,682</b>
R186	On	03/02/2011	Bond Future	9.00	Call		8,843.00000	8,892,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		303.00000	291,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,257.00000	9,307,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		262.00000	251,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,432.00000	8,480,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		350.00000	337,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,888.00000	4,832,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,104.00000	1,109,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,034.00000	7,070,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,510.00000	1,486,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,378.00000	7,415,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,389.00000	1,366,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,695.00000	6,730,000	10.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		1,639.00000	1,614,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,566.00000	4,522,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,768.00000	2,784,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,553.00000	4,575,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,514.00000	4,477,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,804.00000	4,827,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,276.00000	4,240,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		4,310.00000	4,331,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,763.00000	4,725,000	10.98	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>8,500</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>32,182</b>
R201	On	03/02/2011	Bond Future			6.85400	6.86500		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.92500	6.93800		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.00900	7.02200		3.25	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>639</b>
R201	On	03/02/2011	Bond Future	8.00	Call		3,870.00000	3,907,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		14.00000	13,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,032.00000	4,070,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		10.00000	10,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,707.00000	3,744,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		17.00000	16,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,804.00000	2,839,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		196.00000	189,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,941.00000	2,976,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		175.00000	168,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,670.00000	2,704,000	3.36	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	7.70	Put		221.00000	212,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,553.00000	1,574,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		862.00000	843,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,659.00000	1,681,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		817.00000	799,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,463.00000	1,484,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		923.00000	904,000	3.24	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>639</b>
R202	On	03/02/2011	Bond Future			0.42600	0.42600			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.34800	0.34700			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,820</b>
R202	On	03/02/2011	Bond Future	3.05	Call		59,171.00000	59,171,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		60,018.00000	60,018,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		58,316.00000	58,316,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		42,126.00000	42,097,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		43,154.00000	43,125,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		41,088.00000	41,058,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>9,820</b>

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			7.61300	7.63000		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.69500	7.71200		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.78300	7.80100		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,407</b>
R203	On	03/02/2011	Bond Future	8.50	Call		4,544.00000	4,622,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		132.00000	122,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,771.00000	4,850,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		113.00000	104,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,320.00000	4,397,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		156.00000	144,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,391.00000	3,451,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		729.00000	703,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,572.00000	3,633,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		667.00000	642,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,214.00000	3,271,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		796.00000	767,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,662.00000	2,709,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,703.00000	1,663,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,803.00000	2,852,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,605.00000	1,567,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,525.00000	2,570,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,806.00000	1,764,000	5.99	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>1,407</b>
R204	On	03/02/2011	Bond Future			7.77300	7.79000		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.85300	7.87000		6.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future			7.93900	7.95700		7.00	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,876</b>
R204	On	03/02/2011	Bond Future	8.50	Call		4,290.00000	4,372,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		245.00000	227,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,533.00000	4,617,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		211.00000	195,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,051.00000	4,131,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		284.00000	264,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,182.00000	4,252,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		685.00000	658,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,393.00000	4,465,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		625.00000	600,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,976.00000	4,044,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		751.00000	722,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,537.00000	2,585,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,301.00000	2,250,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,682.00000	2,732,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,172.00000	2,123,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,395.00000	2,441,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,434.00000	2,380,000	6.98	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>1,876</b>
R206	On	03/02/2011	Bond Future			6.66300	6.67400		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.73800	6.75100		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.83000	6.84500		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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	8.00	Call		3,458.00000	3,487,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,584.00000	3,613,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,331.00000	3,360,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	4,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,974.00000	1,999,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		162.00000	156,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,075.00000	2,101,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		144.00000	138,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,874.00000	1,899,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		182.00000	175,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,056.00000	1,074,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		712.00000	697,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,120.00000	1,138,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		665.00000	650,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		995.00000	1,011,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		762.00000	744,000	2.51	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	03/02/2011	Bond Future			7.89000	7.90700		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.96800	7.98500		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.05100	8.06900		8.00	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,400</b>
R207	On	03/02/2011	Bond Future	8.75	Call		5,193.00000	5,285,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		179.00000	166,000	8.57	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	Call		5,455.00000	5,547,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		154.00000	141,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,935.00000	5,024,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		209.00000	193,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,968.00000	4,037,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		940.00000	907,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,178.00000	4,249,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		863.00000	832,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,762.00000	3,830,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,023.00000	989,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,181.00000	3,237,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,131.00000	2,082,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,348.00000	3,406,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,010.00000	1,963,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		3,019.00000	3,074,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,258.00000	2,207,000	8.07	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>1,400</b>
R208	On	03/02/2011	Bond Future			8.00000	8.01100		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			8.07100	8.08300		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.14800	8.16000		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,596</b>
R208	On	03/02/2011	Bond Future	8.75	Call		4,896.00000	4,954,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		272.00000	259,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,161.00000	5,220,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		235.00000	223,000	9.38	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		4,635.00000	4,690,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		314.00000	298,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,752.00000	3,799,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,161.00000	1,132,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,964.00000	4,012,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,068.00000	1,040,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,546.00000	3,591,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,260.00000	1,229,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,137.00000	3,172,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,582.00000	2,543,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,304.00000	3,340,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,443.00000	2,404,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,974.00000	3,009,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,727.00000	2,688,000	8.98	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>5,596</b>
R209	On	03/02/2011	Bond Future			8.17200	8.16200		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.22100	8.21100		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.27200	8.26100		14.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,687</b>
R209	On	03/02/2011	Bond Future	9.00	Call		7,250.00000	7,164,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		325.00000	328,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,591.00000	7,504,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		284.00000	286,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,909.00000	6,824,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		370.00000	373,000	15.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.50	Call		4,541.00000	4,476,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,064.00000	2,086,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,804.00000	4,738,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,910.00000	1,932,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,284.00000	4,221,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,226.00000	2,251,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,113.00000	5,048,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,077.00000	3,107,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		5,356.00000	5,290,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,904.00000	2,934,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,874.00000	4,810,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,257.00000	3,288,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,120.00000	14,029,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		393.00000	397,000	15.82	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>23,687</b>
R211	On	03/02/2011	Bond Future			1.88200	1.90700			0.00	0	539
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R211	On	03/02/2011	Bond Future	2.50	Call		3,335.00000	3,479,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		3,611.00000	3,754,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		3,059.00000	3,202,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>539</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future			2.52100	2.55100			0.00	0	1,868
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,868</b>
R212	On	03/02/2011	Bond Future	3.00	Call		4,219.00000	4,508,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Call		4,676.00000	4,965,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		3,759.00000	4,048,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>1,868</b>
<b>Total for Bond</b>										<b>0.00</b>	<b>0</b>	<b>85,905</b>
GOVI	On	03/02/2011	GOVI			350.94100	350.73600			0.00	0	203
GOVI	On	05/05/2011	GOVI			356.14300	355.93300			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>203</b>
GOVI	On	03/02/2011	GOVI	343.00	Call		77,360.00000	79,410,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		77,260.00000	79,310,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		77,460.00000	79,510,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		69,330.00000	71,430,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		69,230.00000	71,330,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		69,430.00000	71,530,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GOVI</b>							<b>0.00</b>	<b>0</b>	<b>203</b>
<b>Total for GOVI</b>							<b>0.00</b>	<b>0</b>	<b>203</b>
AL7T On 03/02/2011 Index Future			380.62600	380.28100			0.00	0	30
<b>Total AL7T Future</b>							<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For AL7T</b>							<b>0.00</b>	<b>0</b>	<b>30</b>
ALBI On 03/02/2011 Index Future			350.16600	349.96900			0.00	0	1,132
ALBI On 05/05/2011 Index Future			355.35700	355.15500			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,132</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,132</b>
CRD1 On 03/02/2011 Index Future			154.42000	154.34300			0.00	0	2
CRD1 On 05/05/2011 Index Future			156.68000	156.60200			0.00	0	0
<b>Total CRD1 Future</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
IGOV On 03/02/2011 Index Future			148.39800	148.33300			0.00	0	0
IGOV On 05/05/2011 Index Future			150.59700	150.53100			0.00	0	0
IGOV On 04/08/2011 Index Future			152.82100	152.75400			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ILBI On 03/02/2011 Index Future			401.98500	401.78500			0.00	0	370
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>370</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>370</b>
OTH1 On 03/02/2011 Index Future			345.61100	345.45700			0.00	0	3
OTH1 On 05/05/2011 Index Future			350.73400	350.57600			0.00	0	0
<b>Total OTH1 Future</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1 On 03/02/2011 Index Future			346.72600	346.55900			0.00	0	100
TRT1 On 05/05/2011 Index Future			351.80000	351.63000			0.00	0	0
<b>Total TRT1 Future</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>							<b>0.00</b>	<b>0</b>	<b>1,637</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	17/11/2010	Jibar Future			5.83000	5.83800			0.00	0	2,500
JIBAR	On	15/12/2010	Jibar Future			5.72000	5.74000			0.00	0	2,500
JIBAR	On	19/01/2011	Jibar Future			5.66700	5.70000			0.00	0	2,500
JIBAR	On	16/02/2011	Jibar Future			5.60400	5.63000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.57300	5.60000			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.57700	5.59000			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.58000	5.60000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.66600	5.68600			0.00	0	13,700
JIBAR	On	21/12/2011	Jibar Future			5.82200	5.83900			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.03300	6.05100			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.27700	6.30000			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			6.43400	6.47000			0.00	0	40,000
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>78,900</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>78,900</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>78,900</b>
<b>Total for Derivatives :</b>										<b>0.00</b>	<b>0</b>	<b>166,645</b>
R155	On	31/08/2011	Spot Bond			6.25000	6.13000			0.00	0	0
<b>Total R155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157	On	15/09/2015	Spot Bond			7.30000	7.18000			0.00	0	0
<b>Total R157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186	On	21/12/2026	Spot Bond			7.97500	7.83000			0.00	0	0
<b>Total R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	21/12/2014	Spot Bond			7.24000	7.11500			0.00	0	0
<b>Total R201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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			169.66400	169.34127			0.00	0	0
<b>Total R202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Spot Bond			7.83000	7.71000			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			7.03000	6.93000			0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			7.94000	7.80000			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			7.97000	7.84000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			7.95500	7.81000			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Spot Bond			2.62000	2.62000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>0.00</b>	<b>0</b>	<b>158,145</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>8,500</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>166,645</b>