



Interest Rates Daily MTM Report

Daily summary for: 11/10/2010

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			7.28200	7.29900		4.25	0.00	0	4,806
R157 On 03/02/2011 Bond Future			7.36600	7.38400		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.45300	7.47100		4.25	0.00	0	0
Total R157 Future							0.00	0	4,806
R157 On 04/11/2010 Bond Future	8.50	Call		5,413.00000	5,492,000	4.88	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,632.00000	5,711,000	4.90	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,194.00000	5,273,000	4.85	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		0.00000	1,000	4.85	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		248.00000	200,000	4.38	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,175.00000	1,206,000	4.38	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,731.00000	2,778,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		492.00000	460,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,898.00000	2,947,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		445.00000	415,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,567.00000	2,611,000	4.53	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		543.00000	508,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,278.00000	2,313,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,127.00000	1,088,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,409.00000	2,445,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,054.00000	1,015,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,151.00000	2,184,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,206.00000	1,164,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,027.00000	2,059,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,287.00000	1,244,000	4.37	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,306
R186	On	04/11/2010	Bond Future			8.04600	8.05100		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.10200	8.10700		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.16000	8.16600		11.25	0.00	0	0
Total R186 Future										0.00	0	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		11,532.00000	11,582,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3.00000	1,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,976.00000	12,027,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2.00000	1,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,085.00000	11,135,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		4.00000	2,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		70.00000	50,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,996.00000	7,027,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,259.00000	9,278,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		648.00000	616,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,655.00000	9,676,000	12.45	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		589.00000	559,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,865.00000	8,882,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		712.00000	678,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,225.00000	5,156,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,512.00000	1,494,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,859.00000	7,873,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,215.00000	2,169,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,197.00000	8,213,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,088.00000	2,044,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,524.00000	7,537,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,348.00000	2,301,000	12.15	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	28,432
R201	On	04/11/2010	Bond Future			7.13000	7.16100		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.20400	7.23800		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.28800	7.32500		3.75	0.00	0	0
Total R201 Future										0.00	0	1,262
R201	On	04/11/2010	Bond Future	8.50	Call		4,727.00000	4,840,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,899.00000	5,011,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,556.00000	4,668,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,321.00000	1,403,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		99.00000	68,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		328.00000	261,000	4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	7.25	Call		651.00000	696,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,997.00000	3,108,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		4.00000	2,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,554.00000	1,442,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		49.00000	49,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,785.00000	2,876,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		216.00000	190,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,928.00000	3,022,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		193.00000	170,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,644.00000	2,733,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		241.00000	213,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,065.00000	2,137,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		710.00000	663,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,176.00000	2,250,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		663.00000	618,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,956.00000	2,026,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		759.00000	710,000	3.92	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,382
R203	On	04/11/2010	Bond Future			7.78300	7.80400		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.86600	7.88800		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.95100	7.97400		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,326.00000	7,437,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,567.00000	7,678,000	7.04	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		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,083.00000	7,195,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,636.00000	3,709,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		558.00000	518,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,834.00000	3,908,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		510.00000	471,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,443.00000	3,513,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		612.00000	569,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,782.00000	2,839,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,427.00000	1,370,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,940.00000	2,999,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,342.00000	1,287,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,629.00000	2,683,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,518.00000	1,458,000	6.57	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,918
R204	On	04/11/2010	Bond Future			7.88100	7.89100		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.95500	7.96600		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.03400	8.04600		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		7,672.00000	7,732,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,940.00000	7,999,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,404.00000	7,463,000	8.16	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		1.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		6,320.00000	6,378,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		2.00000	0,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,743.00000	3,772,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		720.00000	686,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,958.00000	3,988,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		658.00000	624,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,533.00000	3,560,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		788.00000	752,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,885.00000	3,915,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,381.00000	1,343,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,075.00000	4,106,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,300.00000	1,263,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,699.00000	3,727,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,467.00000	1,427,000	7.89	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,242
R206	On	04/11/2010	Bond Future			6.96900	6.99000		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.04400	7.06700		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.13900	7.16500		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,174.00000	4,233,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,308.00000	4,368,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,039.00000	4,099,000	3.34	0.00	0	0

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	8.45	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		830.00000	866,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		96.00000	72,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,816.00000	2,875,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		1.00000	0,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		779.00000	718,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		95.00000	94,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,506.00000	2,557,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		91.00000	81,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,621.00000	2,673,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		78.00000	70,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,391.00000	2,440,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		103.00000	92,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,409.00000	1,443,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		604.00000	575,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,489.00000	1,524,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		564.00000	536,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,333.00000	1,365,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		647.00000	617,000	3.06	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			7.97900	7.99000		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.04800	8.06000		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.12400	8.13600		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,449.00000	7,517,000	9.28	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	9.25	Put		1.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,728.00000	7,797,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,168.00000	7,236,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,284.00000	8,353,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,601.00000	4,644,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		523.00000	493,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,839.00000	4,883,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		474.00000	445,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,367.00000	4,407,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		577.00000	544,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,797.00000	3,825,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,670.00000	1,627,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,990.00000	4,019,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,575.00000	1,533,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,609.00000	3,635,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,770.00000	1,725,000	8.93	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	04/11/2010	Bond Future			8.00800	8.01900		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.07400	8.08500		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.14100	8.15300		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,633.00000	7,705,000	10.16	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	9.25	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,925.00000	7,997,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,340.00000	7,412,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,787.00000	4,824,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		640.00000	606,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,032.00000	5,071,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		583.00000	552,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,545.00000	4,580,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		701.00000	666,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,878.00000	3,908,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,728.00000	1,683,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,081.00000	4,113,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,627.00000	1,583,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,680.00000	3,708,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,836.00000	1,788,000	9.74	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,325
R209	On	04/11/2010	Bond Future			8.04200	8.04700		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.08400	8.08900		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.12600	8.13200		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.16600	8.17100		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		7,983.00000	8,023,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		13.00000	8,000	16.54	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	9.05	Call		8,362.00000	8,403,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		10.00000	5,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,601.00000	7,640,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		17.00000	11,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,156.00000	4,159,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		201.00000	159,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		612.00000	535,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,424.00000	2,392,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,853.00000	9,897,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		3.00000	1,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,116.00000	3,029,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		344.00000	303,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,202.00000	8,217,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		624.00000	594,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,530.00000	8,547,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		570.00000	542,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,874.00000	7,887,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		682.00000	650,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,591.00000	5,600,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,414.00000	2,370,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,867.00000	5,878,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,274.00000	2,232,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,319.00000	5,327,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,562.00000	2,516,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,351.00000	6,355,000	16.51	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	8.50	Put		3,526.00000	3,486,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,632.00000	6,637,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,392.00000	3,352,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,075.00000	6,078,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,669.00000	3,628,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,487.00000	15,511,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		971.00000	950,000	20.00	0.00	0	0
Total R209 Option										0.00	0	432
Total For R209										0.00	0	24,305
R212	On	04/11/2010	Bond Future			2.57000	2.59100			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		3,908.00000	4,114,000		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		4,374.00000	4,580,000		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		3,440.00000	3,645,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	1,080
Total for Bond										0.00	0	73,990
GOVI	On	04/11/2010	GOVI			343.48700	343.10500			0.00	0	160
Total GOVI Future										0.00	0	160
GOVI	On	04/11/2010	GOVI	329.00	Call		141,050.00000	144,870,000		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		140,950.00000	144,770,000		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		141,150.00000	144,970,000		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	328.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option							0.00	0	0
Total For GOVI							0.00	0	160
Total for GOVI							0.00	0	160
AL7T On 04/11/2010 Index Future			371.86100	371.44700			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			342.92700	342.55200			6,858,540.00	2	1,297
ALBI On 03/02/2011 Index Future			348.15200	347.77300			0.00	0	0
Total ALBI Future							6,858,540.00	2	1,297
Total For ALBI							6,858,540.00	2	1,297
CRD1 On 04/11/2010 Index Future			150.83600	150.65200			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.06400	152.87700			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			397.76000	398.22100			0.00	0	509
ILBI On 03/02/2011 Index Future			403.79800	404.26500			0.00	0	0
Total ILBI Future							0.00	0	509
Total For ILBI							0.00	0	509
OTH1 On 04/11/2010 Index Future			339.54500	339.19700			0.00	0	3
OTH1 On 03/02/2011 Index Future			344.71800	344.36700			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			339.49100	339.08200			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.50600	344.09000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							6,858,540.00	2	1,949
JIBAR On 20/10/2010 Jibar Future			6.04000	6.03300			0.00	0	0

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			6.00500	6.00100			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.94300	5.93500			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.91000	5.91300			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.88900	5.90100			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.88000	5.89900			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.95200	5.99500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.13100	6.19800			0.00	0	6,200
JIBAR On 21/12/2011 Jibar Future			6.30600	6.36400			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.52000	6.57600			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.77300	6.83800			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.83000	6.89100			0.00	0	2,500
Total Jibar Future							0.00	0	28,900
Total For JIBAR FUTURE							0.00	0	28,900
Total for Jibar							0.00	0	28,900
Total for Derivatives :							6,858,540.00	2	104,999
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			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			7.30000	7.18000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			7.97500	7.83000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.24000	7.11500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			7.83000	7.71000			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			7.03000	6.93000			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			7.94000	7.80000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			7.97000	7.84000			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			7.95500	7.81000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.62000	2.62000			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							6,858,540.00	2	90,847
Total Options							0.00	0	14,152
Grand Total:							6,858,540.00	2	104,999