



Interest Rates Daily MTM Report

Daily summary for: 12/11/2010

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			7.05000	7.05100		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.12800	7.12900		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.21400	7.21500		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		3,794.00000	3,796,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		82.00000	80,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,994.00000	3,996,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		68.00000	66,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,595.00000	3,597,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		98.00000	96,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,990.00000	2,991,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		410.00000	407,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,154.00000	3,155,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		369.00000	366,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,830.00000	2,830,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		455.00000	451,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,673.00000	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		504.00000	499,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,259.00000	2,258,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,136.00000	1,131,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,382.00000	2,381,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,064.00000	1,059,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,140.00000	2,139,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,213.00000	1,208,000	3.78	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,891
R186	On	03/02/2011	Bond Future			8.10700	8.10800		11.00	0.00	0	23,682
R186	On	05/05/2011	Bond Future			8.17100	8.17200		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.23900	8.24000		11.00	0.00	0	0
Total R186 Future										0.00	0	23,682
R186	On	03/02/2011	Bond Future	9.00	Call		8,892.00000	8,895,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		291.00000	284,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,307.00000	9,311,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		251.00000	245,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,480.00000	8,482,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		337.00000	329,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,832.00000	4,812,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,109.00000	1,099,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,070.00000	7,069,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,486.00000	1,475,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,415.00000	7,415,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,366.00000	1,356,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,730.00000	6,728,000	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		1,614.00000	1,602,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,522.00000	4,506,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,784.00000	2,778,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,575.00000	4,572,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,477.00000	4,464,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,827.00000	4,824,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,240.00000	4,227,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		4,331.00000	4,327,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,725.00000	4,711,000	10.98	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	32,182
R201	On	03/02/2011	Bond Future			6.85300	6.85400		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.92500	6.92500		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.00800	7.00900		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		3,907.00000	3,909,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		13.00000	11,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,070.00000	4,073,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		10.00000	9,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,744.00000	3,746,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		16.00000	15,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,839.00000	2,837,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		189.00000	187,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,976.00000	2,974,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		168.00000	166,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,704.00000	2,702,000	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		212.00000	210,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,574.00000	1,574,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		843.00000	840,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,681.00000	1,681,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		799.00000	796,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,484.00000	1,484,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		904.00000	901,000	3.24	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	639
R202	On	03/02/2011	Bond Future			0.42700	0.42600			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.34800	0.34800			0.00	0	6,500
Total R202 Future										0.00	0	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		59,171.00000	59,142,000		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	59,989,000		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	58,287,000		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		42,097.00000	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		43,125.00000	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		41,058.00000	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
Total R202 Option										0.00	0	0
Total For R202										0.00	0	9,820

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			7.61200	7.61300		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.69400	7.69500		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.78200	7.78300		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		4,622.00000	4,624,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		122.00000	119,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,850.00000	4,852,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		104.00000	100,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,397.00000	4,398,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		144.00000	140,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,451.00000	3,450,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		703.00000	697,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,633.00000	3,633,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		642.00000	637,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,271.00000	3,271,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		767.00000	762,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,709.00000	2,708,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,663.00000	1,657,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,852.00000	2,851,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,567.00000	1,561,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,570.00000	2,569,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,764.00000	1,758,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,407
R204	On	03/02/2011	Bond Future			7.77300	7.77300		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.85200	7.85300		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			7.93800	7.93900		7.00	0.00	0	0
Total R204 Future										0.00	0	1,876
R204	On	03/02/2011	Bond Future	8.50	Call		4,372.00000	4,368,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		227.00000	223,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,617.00000	4,613,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		195.00000	191,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,131.00000	4,126,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		264.00000	259,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,252.00000	4,252,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		658.00000	653,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,465.00000	4,465,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		600.00000	595,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,044.00000	4,044,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		722.00000	717,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,585.00000	2,583,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,250.00000	2,242,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,732.00000	2,731,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,123.00000	2,116,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,441.00000	2,440,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,380.00000	2,374,000	6.98	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,876
R206	On	03/02/2011	Bond Future			6.66200	6.66300		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.73700	6.73800		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.82900	6.83000		2.50	0.00	0	0
Total R206 Future										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	8.00	Call		3,487.00000	3,489,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,613.00000	3,616,000	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		3,360.00000	3,362,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	3,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,999.00000	2,000,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		156.00000	154,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,101.00000	2,102,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		138.00000	137,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,899.00000	1,899,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		175.00000	173,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,074.00000	1,073,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		697.00000	693,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,138.00000	1,138,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		650.00000	648,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,011.00000	1,011,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		744.00000	742,000	2.51	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	03/02/2011	Bond Future			7.89000	7.89000		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.96700	7.96800		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.05000	8.05100		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		5,285.00000	5,281,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		166.00000	162,000	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		5,547.00000	5,544,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		141.00000	138,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,024.00000	5,020,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		193.00000	189,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,037.00000	4,037,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		907.00000	901,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,249.00000	4,249,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		832.00000	826,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,830.00000	3,829,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		989.00000	982,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,237.00000	3,236,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,082.00000	2,075,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,406.00000	3,405,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,963.00000	1,956,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		3,074.00000	3,072,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,207.00000	2,199,000	8.07	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,400
R208	On	03/02/2011	Bond Future			7.99900	8.00000		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			8.07100	8.07100		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.14700	8.14800		9.00	0.00	0	0
Total R208 Future										0.00	0	5,596
R208	On	03/02/2011	Bond Future	8.75	Call		4,954.00000	4,954,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		259.00000	252,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,220.00000	5,221,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		223.00000	218,000	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		4,690.00000	4,691,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		298.00000	293,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,799.00000	3,794,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,132.00000	1,127,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,012.00000	4,007,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,040.00000	1,035,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,591.00000	3,586,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,229.00000	1,224,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,172.00000	3,170,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,543.00000	2,535,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,340.00000	3,339,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,404.00000	2,397,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		3,009.00000	3,007,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,688.00000	2,679,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,596
R209	On	03/02/2011	Bond Future			8.17100	8.17200		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.22000	8.22100		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.27100	8.27200		14.50	0.00	0	0
Total R209 Future										0.00	0	23,687
R209	On	03/02/2011	Bond Future	9.00	Call		7,164.00000	7,166,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		328.00000	321,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,504.00000	7,506,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		286.00000	279,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,824.00000	6,824,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		373.00000	364,000	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		4,476.00000	4,473,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,086.00000	2,075,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,738.00000	4,735,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,932.00000	1,920,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,221.00000	4,218,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,251.00000	2,239,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,048.00000	5,045,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,107.00000	3,096,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		5,290.00000	5,288,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,934.00000	2,923,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,810.00000	4,808,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,288.00000	3,278,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,029.00000	14,034,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		397.00000	393,000	15.82	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	23,687
R211	On	03/02/2011	Bond Future			1.88400	1.88200			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	03/02/2011	Bond Future	2.50	Call		3,479.00000	3,467,000		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		3,754.00000	3,743,000		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		3,202.00000	3,191,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539

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	2.52100			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		4,508.00000	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		4,965.00000	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		4,048.00000	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
Total R212 Option										0.00	0	0
Total For R212										0.00	0	1,868
Total for Bond										0.00	0	85,905
GOVI	On	03/02/2011	GOVI			350.88300	350.94100			0.00	0	203
GOVI	On	05/05/2011	GOVI			356.08500	356.14300			0.00	0	0
Total GOVI Future										0.00	0	203
GOVI	On	03/02/2011	GOVI	343.00	Call		79,410.00000	78,830,000		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		79,310.00000	78,730,000		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		79,510.00000	78,930,000		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		71,430.00000	70,850,000		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		71,330.00000	70,750,000		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		71,530.00000	70,950,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
Total GOVI 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 GOVI							0.00	0	203
Total for GOVI							0.00	0	203
AL7T On 03/02/2011 Index Future			380.56300	380.62600			0.00	0	30
Total AL7T Future							0.00	0	30
Total For AL7T							0.00	0	30
ALBI On 03/02/2011 Index Future			350.10800	350.16600			0.00	0	1,132
ALBI On 05/05/2011 Index Future			355.29900	355.35700			0.00	0	0
Total ALBI Future							0.00	0	1,132
Total For ALBI							0.00	0	1,132
CRD1 On 03/02/2011 Index Future			154.43600	154.42000			0.00	0	2
CRD1 On 05/05/2011 Index Future			156.69600	156.68000			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
IGOV On 03/02/2011 Index Future			148.37300	148.39800			0.00	0	0
IGOV On 05/05/2011 Index Future			150.57300	150.59700			0.00	0	0
IGOV On 04/08/2011 Index Future			152.79700	152.82100			0.00	0	0
Total IGOV Future							0.00	0	0
Total For IGOV							0.00	0	0
ILBI On 03/02/2011 Index Future			403.37200	401.98500			0.00	0	370
Total ILBI Future							0.00	0	370
Total For ILBI							0.00	0	370
OTH1 On 03/02/2011 Index Future			345.55400	345.61100			0.00	0	3
OTH1 On 05/05/2011 Index Future			350.67800	350.73400			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 03/02/2011 Index Future			346.83800	346.72600			0.00	0	100
TRT1 On 05/05/2011 Index Future			351.91500	351.80000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,637

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			5.71700	5.83000			0.00	0	2,500
JIBAR	On	15/12/2010	Jibar Future			5.58200	5.72000			0.00	0	2,500
JIBAR	On	19/01/2011	Jibar Future			5.59000	5.66700			0.00	0	2,500
JIBAR	On	16/02/2011	Jibar Future			6.18100	5.60400			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.81500	5.57300			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			6.02600	5.57700			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.83000	5.58000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.26900	5.66600			0.00	0	13,700
JIBAR	On	21/12/2011	Jibar Future			5.67900	5.82200			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			5.61500	6.03300			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.43400	6.27700			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			5.58600	6.43400			0.00	0	40,000
Total Jibar Future										0.00	0	78,900
Total For JIBAR FUTURE										0.00	0	78,900
Total for Jibar										0.00	0	78,900
Total for Derivatives :										0.00	0	166,645
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

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
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			7.83000	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							0.00	0	158,145
Total Options							0.00	0	8,500
Grand Total:							0.00	0	166,645