



Interest Rates Daily MTM Report

Daily summary for: 12/08/2010

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			7.44800	7.54400		4.50	0.00	0	5,072
R157 On 03/02/2011 Bond Future			7.46900	7.57100		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.51800	7.62900		4.25	0.00	0	0
Total R157 Future							0.00	0	5,072
R157 On 04/11/2010 Bond Future	8.50	Call		4,376.00000	4,788,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		92.00000	63,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		4,582.00000	4,998,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		79.00000	55,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		4,171.00000	4,580,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		107.00000	75,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		1,167.00000	944,000	4.39	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		965.00000	1,183,000	4.39	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,341.00000	2,636,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		920.00000	770,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,488.00000	2,792,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		852.00000	711,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,198.00000	2,484,000	4.30	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		991.00000	832,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,046.00000	2,304,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,549.00000	1,348,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,168.00000	2,435,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,466.00000	1,274,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,928.00000	2,178,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,636.00000	1,427,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,572
R186	On	04/11/2010	Bond Future			8.30900	8.47400		11.25	141,787,858.50	1,150	17,620
R186	On	03/02/2011	Bond Future			8.34000	8.51000		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.38900	8.56500		11.25	0.00	0	0
Total R186 Future										141,787,858.50	1,150	17,620
R186	On	04/11/2010	Bond Future	9.25	Call		7,806.00000	9,240,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		539.00000	337,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		8,194.00000	9,647,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		481.00000	298,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		7,422.00000	8,835,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		602.00000	379,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,560.00000	1,066,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		4,224.00000	5,366,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		6,560.00000	7,762,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		1,951.00000	1,489,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,889.00000	8,116,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		1,824.00000	1,387,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,235.00000	7,412,000	11.80	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	8.95	Put		2,084.00000	1,597,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		5,516.00000	6,538,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,771.00000	3,096,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,801.00000	6,849,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,591.00000	2,942,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,237.00000	6,233,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,960.00000	3,259,000	11.18	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										141,787,858.50	1,150	28,520
R189	On	04/11/2010	Bond Future			1.59200	1.57700			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		430.00000	393,000		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		554.00000	517,000		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		306.00000	269,000		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	04/11/2010	Bond Future			2.97900	2.97800			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		894.00000	882,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		1,510.00000	1,498,000		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		274.00000	262,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	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
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	04/11/2010	Bond Future			7.34200	7.44900		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.35200	7.46700		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.39800	7.52300		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		3,738.00000	4,105,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		50.00000	33,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,901.00000	4,271,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		42.00000	27,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,575.00000	3,939,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		59.00000	38,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		2,292.00000	2,583,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		503.00000	403,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,419.00000	2,716,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		464.00000	370,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,168.00000	2,453,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		545.00000	439,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,757.00000	1,999,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,036.00000	878,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,858.00000	2,106,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		979.00000	827,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,660.00000	1,895,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,097.00000	933,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,464

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			2.93100	2.96100			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		1,541.00000	2,067,000		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		2,395.00000	2,921,000		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		679.00000	1,205,000		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	04/11/2010	Bond Future			8.01100	8.09600		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.05200	8.14000		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.11700	8.21000		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		5,875.00000	6,296,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		84.00000	62,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		6,104.00000	6,528,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		72.00000	52,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		5,646.00000	6,064,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		97.00000	72,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,945.00000	3,239,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,149.00000	997,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,115.00000	3,417,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,072.00000	929,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,778.00000	3,064,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,229.00000	1,069,000	6.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Call		2,346.00000	2,588,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,151.00000	1,938,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,485.00000	2,735,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,047.00000	1,842,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,211.00000	2,445,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,260.00000	2,039,000	6.46	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,215
R204	On	04/11/2010	Bond Future			8.10800	8.21200		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.14400	8.25300		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.20700	8.32100		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		5,925.00000	6,489,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		135.00000	94,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		6,173.00000	6,742,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		116.00000	80,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		5,675.00000	6,234,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		154.00000	108,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,950.00000	3,335,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,566.00000	1,333,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,129.00000	3,525,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,468.00000	1,246,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,777.00000	3,150,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,671.00000	1,426,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,097.00000	3,465,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,119.00000	1,858,000	7.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Call		3,265.00000	3,642,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,016.00000	1,764,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,934.00000	3,292,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,228.00000	1,957,000	7.45	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,476
R206	On	04/11/2010	Bond Future			7.18400	7.30300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.17900	7.30900		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.22400	7.36800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,311.00000	3,637,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		20.00000	12,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,442.00000	3,770,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		17.00000	10,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,181.00000	3,505,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		25.00000	14,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,094.00000	2,363,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		312.00000	242,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,196.00000	2,470,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		287.00000	221,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,993.00000	2,257,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		339.00000	263,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,215.00000	1,414,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		899.00000	751,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,287.00000	1,491,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		851.00000	709,000	3.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.45	Call		1,146.00000	1,339,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		949.00000	796,000	2.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	04/11/2010	Bond Future			8.15300	8.26700		8.50	0.00	0	829
R207	On	03/02/2011	Bond Future			8.18600	8.30500		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.24600	8.37000		8.50	0.00	0	0
Total R207 Future										0.00	0	829
R207	On	04/11/2010	Bond Future	9.25	Call		5,922.00000	6,563,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		179.00000	123,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		6,177.00000	6,825,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		154.00000	105,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		5,665.00000	6,300,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		203.00000	141,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,847.00000	4,344,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,243.00000	1,027,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,052.00000	4,561,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,161.00000	958,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,646.00000	4,131,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,330.00000	1,102,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,150.00000	3,564,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,397.00000	2,086,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,322.00000	3,748,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,282.00000	1,983,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,982.00000	3,384,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,518.00000	2,195,000	8.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Option										0.00	0	0
Total For R207										0.00	0	829
R208	On	04/11/2010	Bond Future			8.28500	8.38900		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.32200	8.42900		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.37900	8.49000		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		5,487.00000	6,082,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		240.00000	173,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,751.00000	6,353,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		212.00000	152,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		5,225.00000	5,812,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		272.00000	196,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,557.00000	3,992,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,586.00000	1,352,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,759.00000	4,205,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,487.00000	1,263,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,360.00000	3,782,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,693.00000	1,445,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,921.00000	3,283,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,860.00000	2,541,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,091.00000	3,463,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,726.00000	2,417,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,756.00000	3,106,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,001.00000	2,670,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,835

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			8.29000	8.43300		15.00	0.00	0	13,506
R209	On	03/02/2011	Bond Future			8.31300	8.46000		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.34900	8.49900		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.38400	8.53900		15.00	0.00	0	0
Total R209 Future										0.00	0	13,506
R209	On	04/11/2010	Bond Future	9.00	Call		5,297.00000	6,300,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		717.00000	491,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		5,606.00000	6,628,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		643.00000	437,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		4,992.00000	5,973,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		798.00000	550,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		5,973.00000	6,894,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,627.00000	1,293,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,253.00000	7,191,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,525.00000	1,208,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,696.00000	6,599,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,736.00000	1,383,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,970.00000	4,663,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,962.00000	3,384,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,199.00000	4,912,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,775.00000	3,217,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,746.00000	4,418,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,157.00000	3,559,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,518.00000	5,215,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,842.00000	4,237,000	15.00	4,237,000.00	1,000	1,000

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	8.55	Call		4,744.00000	5,460,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,653.00000	4,067,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,295.00000	4,974,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,038.00000	4,415,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		0.00000	13,871,000	18.23	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	1,202,000	18.23	1,202,000.00	1,000	1,000
Total R209 Option										5,439,000.00	2,000	2,000
Total For R209										5,439,000.00	2,000	15,506
R210	On	04/11/2010	Bond Future			3.01900	3.01900			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		1,046.00000	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		1,685.00000	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		402.00000	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
Total For R210										0.00	0	0
R211	On	04/11/2010	Bond Future			2.83900	2.83800			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		495.00000	501,000		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		213.00000	219,000		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		777.00000	783,000		0.00	0	0
Total R211 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 R211										0.00	0	0
R212	On	04/11/2010	Bond Future			3.07200	3.07100			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		661.00000	670,000		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		195.00000	204,000		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		1,129.00000	1,138,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										147,226,858.50	3,150	63,417
GOVI	On	04/11/2010	GOVI			338.84100	336.41800			0.00	0	177
Total GOVI Future										0.00	0	177
GOVI	On	04/11/2010	GOVI	329.00	Call		74,180.00000	98,410,000		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		74,080.00000	98,310,000		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		74,280.00000	98,510,000		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			366.74700	364.55400			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			338.03000	335.50700			0.00	0	1,228
ALBI	On	03/02/2011	Index Future			343.78900	341.22500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future							0.00	0	1,228
Total For ALBI							0.00	0	1,228
CRD1 On 04/11/2010 Index Future			146.31500	145.76500			0.00	0	2
CRD1 On 03/02/2011 Index Future			148.85500	148.29500			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			390.54500	390.30800			0.00	0	507
ILBI On 03/02/2011 Index Future			397.06400	396.82200			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			327.81800	324.81000			0.00	0	3
OTH1 On 03/02/2011 Index Future			333.50700	330.44900			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			329.38400	327.01900			0.00	0	100
TRT1 On 03/02/2011 Index Future			335.10000	332.69600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,878
JIBAR On 18/08/2010 Jibar Future			6.52000	6.53300			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.23800	6.25000			0.00	500	1,000
JIBAR On 20/10/2010 Jibar Future			6.20500	6.22000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.18600	6.19300			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.16100	6.18000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.16100	6.18000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.17500	6.21500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.29900	6.33700			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.45900	6.50600			0.00	0	6,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/12/2011 Jibar Future			6.66500	6.71500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.90600	6.94000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.06600	7.09000			0.00	0	0
Total Jibar Future							0.00	500	23,000
Total For JIBAR FUTURE							0.00	500	23,000
Total for Jibar							0.00	500	23,000
Total for Derivatives :							147,226,858.50	3,650	88,472
R155 On 31/08/2011 Spot Bond			6.36000	6.45000			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			7.41000	7.50000			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			8.27000	8.42500			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.45000	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			7.31500	7.41000			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			2.89000	2.92000			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			7.96500	8.04000			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			8.06500	8.16000			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			7.16000	7.27000			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			8.11000	8.22000			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			8.23500	8.34000			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			8.26000	8.40000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R210 On 31/03/2028 Spot Bond			2.97000	2.97000			0.00	0	0
Total R210 SPOT							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Spot Bond			2.73000	2.73000			0.00	0	0
Total R211 SPOT							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Spot Bond			3.00000	3.00000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							141,787,858.50	1,650	75,072
Total Options							5,439,000.00	2,000	13,400
Grand Total:							147,226,858.50	3,650	88,472