



# Interest Rates Daily MTM Report

Daily summary for: 10/11/2010

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			7.07300	7.01700		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.15200	7.09200		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.24100	7.17600		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		3,939.00000	3,705,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		76.00000	91,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		4,140.00000	3,904,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		62.00000	76,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,739.00000	3,508,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		90.00000	109,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		3,119.00000	2,917,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		383.00000	434,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,285.00000	3,079,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		344.00000	391,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,957.00000	2,759,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		426.00000	481,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,797.00000	2,604,000	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		472.00000	531,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,361.00000	2,199,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,084.00000	1,179,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,486.00000	2,320,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,013.00000	1,105,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,239.00000	2,082,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,158.00000	1,258,000	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			8.11400	8.04900		11.00	0.00	0	23,682
R186	On	05/05/2011	Bond Future			8.17800	8.11100		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.24600	8.17600		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		9,456.00000	8,843,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		253.00000	303,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,876.00000	9,257,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		218.00000	262,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,038.00000	8,432,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		293.00000	350,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,440.00000	4,888,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,319.00000	1,104,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,548.00000	7,034,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,352.00000	1,510,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,902.00000	7,378,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,241.00000	1,389,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,198.00000	6,695,000	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		1,470.00000	1,639,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,206.00000	4,566,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3,080.00000	2,768,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,929.00000	4,553,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,200.00000	4,514,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		5,191.00000	4,804,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		3,973.00000	4,276,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		4,673.00000	4,310,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,436.00000	4,763,000	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			6.86500	6.80800		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.93800	6.87600		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.02200	6.95500		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		4,065.00000	3,870,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		11.00000	14,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,228.00000	4,032,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	10,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,902.00000	3,707,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		14.00000	17,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,980.00000	2,804,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		170.00000	196,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		3,119.00000	2,941,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		151.00000	175,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,843.00000	2,670,000	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		191.00000	221,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,679.00000	1,553,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		784.00000	862,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,789.00000	1,659,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		743.00000	817,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,586.00000	1,463,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		842.00000	923,000	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	0.49900			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.34700	0.42100			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		57,052.00000	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		57,899.00000	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		56,196.00000	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		39,971.00000	42,126,000		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		40,999.00000	43,154,000		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		38,932.00000	41,088,000		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			7.63000	7.57400		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.71200	7.65400		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.80100	7.74000		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		4,816.00000	4,544,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		112.00000	132,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		5,045.00000	4,771,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		95.00000	113,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,588.00000	4,320,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		131.00000	156,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,613.00000	3,391,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		659.00000	729,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,799.00000	3,572,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		602.00000	667,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,431.00000	3,214,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		721.00000	796,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,841.00000	2,662,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,586.00000	1,703,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,987.00000	2,803,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,493.00000	1,605,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,699.00000	2,525,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,684.00000	1,806,000	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			7.79000	7.70900		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.87000	7.78500		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			7.95700	7.86900		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		4,713.00000	4,290,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		193.00000	245,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,963.00000	4,533,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		166.00000	211,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,467.00000	4,051,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		225.00000	284,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,565.00000	4,182,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		584.00000	685,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,783.00000	4,393,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		531.00000	625,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,351.00000	3,976,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		642.00000	751,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,805.00000	2,537,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,083.00000	2,301,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,960.00000	2,682,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		1,964.00000	2,172,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,655.00000	2,395,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,208.00000	2,434,000	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			6.67400	6.61500		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.75100	6.68600		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.84500	6.77200		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		3,614.00000	3,458,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	4,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,741.00000	3,584,000	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		3,487.00000	3,331,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	4,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,110.00000	1,974,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		139.00000	162,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,213.00000	2,075,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		123.00000	144,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		2,008.00000	1,874,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		157.00000	182,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,152.00000	1,056,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		645.00000	712,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,219.00000	1,120,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		602.00000	665,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,087.00000	995,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		691.00000	762,000	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			7.90700	7.82100		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.98500	7.89500		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.06900	7.97500		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		5,683.00000	5,193,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		138.00000	179,000	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		5,950.00000	5,455,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		118.00000	154,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,419.00000	4,935,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		162.00000	209,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,375.00000	3,968,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		805.00000	940,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,594.00000	4,178,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		737.00000	863,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,160.00000	3,762,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		879.00000	1,023,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,513.00000	3,181,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		1,912.00000	2,131,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,689.00000	3,348,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,800.00000	2,010,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		3,342.00000	3,019,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,029.00000	2,258,000	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			8.01100	7.92500		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			8.08300	7.99400		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.16000	8.06700		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		5,396.00000	4,896,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		214.00000	272,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,668.00000	5,161,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		184.00000	235,000	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		5,126.00000	4,635,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		247.00000	314,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,158.00000	3,752,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,001.00000	1,161,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,380.00000	3,964,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		919.00000	1,068,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,941.00000	3,546,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,090.00000	1,260,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,467.00000	3,137,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,334.00000	2,582,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,644.00000	3,304,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,205.00000	2,443,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		3,295.00000	2,974,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,470.00000	2,727,000	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			8.16200	8.08200		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.21100	8.12800		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.26100	8.17700		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		7,902.00000	7,250,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		261.00000	325,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,250.00000	7,591,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		227.00000	284,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,552.00000	6,909,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		297.00000	370,000	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		5,034.00000	4,541,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,822.00000	2,064,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,311.00000	4,804,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,682.00000	1,910,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,762.00000	4,284,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,969.00000	2,226,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,575.00000	5,113,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,803.00000	3,077,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		5,830.00000	5,356,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,643.00000	2,904,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,324.00000	4,874,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		2,971.00000	3,257,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,806.00000	14,120,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		343.00000	393,000	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			1.90700	2.00200			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		2,793.00000	3,335,000		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		3,068.00000	3,611,000		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		2,516.00000	3,059,000		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			2.55100	2.56900			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		4,046.00000	4,219,000		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		4,503.00000	4,676,000		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		3,586.00000	3,759,000		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			350.73600	352.32000			3,507,360.00	1	203
GOVI	On	05/05/2011	GOVI			355.93300	357.53900			0.00	0	0
<b>Total GOVI Future</b>										<b>3,507,360.00</b>	<b>1</b>	<b>203</b>
GOVI	On	03/02/2011	GOVI	343.00	Call		93,200.00000	77,360,000		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		93,100.00000	77,260,000		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		93,300.00000	77,460,000		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		85,390.00000	69,330,000		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		85,290.00000	69,230,000		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		85,490.00000	69,430,000		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>3,507,360.00</b>	<b>1</b>	<b>203</b>
<b>Total for GOVI</b>							<b>3,507,360.00</b>	<b>1</b>	<b>203</b>
AL7T On 03/02/2011 Index Future			380.28100	382.40600			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			349.96900	351.61300			0.00	0	1,132
ALBI On 05/05/2011 Index Future			355.15500	356.82200			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			154.34300	154.74500			0.00	0	2
CRD1 On 05/05/2011 Index Future			156.60200	157.00900			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			148.33300	147.34900			0.00	0	0
IGOV On 05/05/2011 Index Future			150.53100	149.53200			0.00	0	0
IGOV On 04/08/2011 Index Future			152.75400	151.74000			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			401.78500	399.43600			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			345.45700	347.42300			0.00	0	3
OTH1 On 05/05/2011 Index Future			350.57600	352.56900			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			346.55900	348.05100			0.00	0	100
TRT1 On 05/05/2011 Index Future			351.63000	353.14100			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			5.83800	5.83400			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.74000	5.69300			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.70000	5.64400			0.00	2,500	2,500
JIBAR On 16/02/2011 Jibar Future			5.63000	5.55700			0.00	2,500	2,500
JIBAR On 16/03/2011 Jibar Future			5.60000	5.53500			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.59000	5.53600			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.60000	5.54800			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.68600	5.64200			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			5.83900	5.79100			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.05100	6.00500			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.30000	6.25100			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.47000	6.39700			0.00	0	40,000
<b>Total Jibar Future</b>							<b>0.00</b>	<b>5,000</b>	<b>78,900</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>5,000</b>	<b>78,900</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>5,000</b>	<b>78,900</b>
<b>Total for Derivatives :</b>							<b>3,507,360.00</b>	<b>5,001</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>3,507,360.00</b>	<b>5,001</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>3,507,360.00</b>	<b>5,001</b>	<b>166,645</b>