



Interest Rates Daily MTM Report

Daily summary for: 12/10/2010

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			7.26100	7.28200		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.34400	7.36600		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.42800	7.45300		4.25	0.00	0	0
Total R157 Future										0.00	0	4,806
R157	On	04/11/2010	Bond Future	8.50	Call		5,492.00000	5,589,000	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		5,711.00000	5,808,000	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		5,273.00000	5,370,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		200.00000	169,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,206.00000	1,273,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,778.00000	2,848,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		460.00000	433,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,947.00000	3,019,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		415.00000	390,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,611.00000	2,680,000	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		508.00000	480,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,313.00000	2,375,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,088.00000	1,046,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,445.00000	2,509,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,015.00000	975,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,184.00000	2,244,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,164.00000	1,120,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,059.00000	2,117,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,244.00000	1,199,000	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			8.04000	8.04600		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.09600	8.10200		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.15400	8.16000		11.25	0.00	0	0
Total R186 Future										0.00	0	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		11,582.00000	11,644,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,027.00000	12,089,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,135.00000	11,197,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2.00000	2,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		50.00000	42,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,027.00000	7,081,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,278.00000	9,322,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		616.00000	599,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,676.00000	9,721,000	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		559.00000	543,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,882.00000	8,926,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		678.00000	661,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,156.00000	5,104,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,494.00000	1,503,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,873.00000	7,906,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,169.00000	2,142,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,213.00000	8,247,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,044.00000	2,018,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,537.00000	7,570,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,301.00000	2,274,000	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			7.10900	7.13000		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.18100	7.20400		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.26400	7.28800		3.75	0.00	0	0
Total R201 Future										0.00	0	1,262
R201	On	04/11/2010	Bond Future	8.50	Call		4,840.00000	4,916,000	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		5,011.00000	5,088,000	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		4,668.00000	4,744,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,403.00000	1,466,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		68.00000	55,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		261.00000	227,000	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		696.00000	739,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,108.00000	3,183,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		2.00000	1,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,442.00000	1,369,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		49.00000	53,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,876.00000	2,942,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		190.00000	177,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,022.00000	3,088,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		170.00000	157,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,733.00000	2,797,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		213.00000	199,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,137.00000	2,187,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		663.00000	636,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,250.00000	2,302,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		618.00000	593,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,026.00000	2,075,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		710.00000	682,000	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			7.76200	7.78300		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.84400	7.86600		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.92700	7.95100		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,437.00000	7,549,000	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		7,678.00000	7,790,000	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		7,195.00000	7,307,000	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		3,709.00000	3,793,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		518.00000	489,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,908.00000	3,994,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		471.00000	444,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,513.00000	3,595,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		569.00000	538,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,839.00000	2,909,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,370.00000	1,321,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,999.00000	3,071,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,287.00000	1,240,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,683.00000	2,751,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,458.00000	1,407,000	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			7.87000	7.88100		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.94300	7.95500		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.02200	8.03400		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		7,732.00000	7,797,000	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		7,999.00000	8,065,000	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		7,463.00000	7,528,000	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		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		6,378.00000	6,444,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	1,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,772.00000	3,819,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		686.00000	663,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,988.00000	4,036,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		624.00000	603,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,560.00000	3,605,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		752.00000	727,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,915.00000	3,955,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,343.00000	1,316,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,106.00000	4,147,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,263.00000	1,237,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,727.00000	3,766,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,427.00000	1,399,000	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			6.93800	6.96900		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.01000	7.04400		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.10100	7.13900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,233.00000	4,321,000	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		4,368.00000	4,456,000	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		4,099.00000	4,187,000	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		866.00000	936,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		72.00000	54,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,875.00000	2,963,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		718.00000	645,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		94.00000	109,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,557.00000	2,637,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		81.00000	72,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,673.00000	2,754,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		70.00000	62,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,440.00000	2,520,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		92.00000	83,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,443.00000	1,501,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		575.00000	541,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,524.00000	1,584,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		536.00000	505,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,365.00000	1,422,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		617.00000	582,000	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			7.94800	7.97900		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.01600	8.04800		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.09100	8.12400		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,517.00000	7,710,000	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		0.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,797.00000	7,990,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,236.00000	7,429,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,353.00000	8,546,000	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		4,644.00000	4,799,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		493.00000	453,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,883.00000	5,041,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		445.00000	408,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,407.00000	4,559,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		544.00000	501,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,825.00000	3,947,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,627.00000	1,552,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,019.00000	4,144,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,533.00000	1,462,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,635.00000	3,754,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,725.00000	1,648,000	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			7.97700	8.00800		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.04100	8.07400		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.10800	8.14100		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,705.00000	7,909,000	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		7,997.00000	8,201,000	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		7,412.00000	7,615,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,824.00000	4,989,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		606.00000	559,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,071.00000	5,240,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		552.00000	508,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,580.00000	4,741,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		666.00000	614,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,908.00000	4,038,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,683.00000	1,605,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,113.00000	4,246,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,583.00000	1,508,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,708.00000	3,834,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,788.00000	1,706,000	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			8.03100	8.04200		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.07300	8.08400		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.11500	8.12600		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.15400	8.16600		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		8,023.00000	8,121,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		8.00000	6,000	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		8,403.00000	8,502,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		5.00000	4,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,640.00000	7,738,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		11.00000	9,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,159.00000	4,238,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		159.00000	138,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		535.00000	487,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,392.00000	2,444,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,897.00000	9,997,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,029.00000	2,931,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		303.00000	305,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,217.00000	8,295,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		594.00000	573,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,547.00000	8,627,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		542.00000	523,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,887.00000	7,964,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		650.00000	628,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,600.00000	5,656,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,370.00000	2,327,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,878.00000	5,935,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,232.00000	2,190,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,327.00000	5,381,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,516.00000	2,472,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,355.00000	6,414,000	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		3,486.00000	3,439,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,637.00000	6,697,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,352.00000	3,306,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,078.00000	6,136,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,628.00000	3,580,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,511.00000	15,599,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		950.00000	932,000	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			2.56900	2.57000			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		4,114.00000	4,124,000		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		4,580.00000	4,589,000		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		3,645.00000	3,655,000		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			343.84300	343.48700			0.00	0	160
Total GOVI Future										0.00	0	160
GOVI	On	04/11/2010	GOVI	329.00	Call		144,870.00000	148,430,000		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		144,770.00000	148,330,000		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		144,970.00000	148,530,000		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			372.46100	371.86100			7,449,220.00	2	38
Total AL7T Future							7,449,220.00	2	38
Total For AL7T							7,449,220.00	2	38
ALBI On 04/11/2010 Index Future			343.28800	342.92700			96,120,640.00	28	1,303
ALBI On 03/02/2011 Index Future			348.51800	348.15200			0.00	0	0
Total ALBI Future							96,120,640.00	28	1,303
Total For ALBI							96,120,640.00	28	1,303
CRD1 On 04/11/2010 Index Future			150.92800	150.83600			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.15700	153.06400			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			396.92900	397.76000			0.00	0	509
ILBI On 03/02/2011 Index Future			403.07900	403.79800			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			339.93200	339.54500			0.00	0	3
OTH1 On 03/02/2011 Index Future			345.11000	344.71800			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			339.81600	339.49100			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.83600	344.50600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							103,569,860.00	30	1,955
JIBAR On 20/10/2010 Jibar Future			6.01700	6.04000			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			5.97200	6.00500			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.88900	5.94300			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.85300	5.91000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.84100	5.88900			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.83600	5.88000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.88400	5.95200			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.06400	6.13100			0.00	0	6,200
JIBAR On 21/12/2011 Jibar Future			6.24400	6.30600			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.45900	6.52000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.70600	6.77300			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.79500	6.83000			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 :							103,569,860.00	30	105,005
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							103,569,860.00	30	90,853
Total Options							0.00	0	14,152
Grand Total:							103,569,860.00	30	105,005