



Interest Rates Daily MTM Report

Daily summary for: 05/11/2010

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			6.95000	6.97100		3.75	0.00	0	0
R157	On	03/02/2011	Bond Future			6.96400	7.38900		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.03600	7.94100		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.11600	8.57400		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		2,511.00000	4,168,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		294.00000	68,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,685.00000	4,371,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		254.00000	57,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,340.00000	3,967,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		338.00000	81,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		972.00000	3,321,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,752.00000	348,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,060.00000	3,490,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,635.00000	313,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		889.00000	3,154,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,874.00000	387,000	3.83	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	Call		811.00000	2,991,000	3.82	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		2,002.00000	429,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		332.00000	2,525,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		4,447.00000	1,009,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		365.00000	2,654,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		4,284.00000	942,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		301.00000	2,398,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		4,612.00000	1,078,000	3.78	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,891
R186	On	04/11/2010	Bond Future			7.93000	7.93600		9.75	0.00	0	0
R186	On	03/02/2011	Bond Future			7.96700	8.14200		11.00	1,363,796.83	11	23,682
R186	On	05/05/2011	Bond Future			8.02700	8.39100		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.09000	8.65400		11.00	0.00	0	0
Total R186 Future										1,363,796.83	11	23,682
R186	On	03/02/2011	Bond Future	9.00	Call		8,629.00000	10,261,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		373.00000	213,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,037.00000	10,687,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		326.00000	184,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,226.00000	9,837,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		428.00000	247,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,166.00000	3,946,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,098.00000	1,670,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,614.00000	8,239,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,192.00000	1,192,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,921.00000	8,605,000	10.79	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	8.80	Put		2,033.00000	1,093,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,315.00000	7,878,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,360.00000	1,299,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,903.00000	3,808,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,004.00000	3,533,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,836.00000	5,441,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,707.00000	3,856,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,020.00000	5,718,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,401.00000	3,644,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,659.00000	5,171,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,022.00000	4,078,000	10.98	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										1,363,796.83	11	32,182
R201	On	04/11/2010	Bond Future			6.75000	6.77100		3.25	0.00	0	0
R201	On	03/02/2011	Bond Future			6.75000	7.20700		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.81400	7.80200		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			6.88800	8.49400		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		2,748.00000	4,266,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		72.00000	9,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,901.00000	4,430,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		60.00000	8,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,596.00000	4,102,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		87.00000	12,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		930.00000	3,164,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,094.00000	151,000	3.37	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	7.80	Call		1,008.00000	3,305,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,014.00000	134,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		855.00000	3,025,000	3.36	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,178.00000	170,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		144.00000	1,818,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		3,818.00000	718,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		168.00000	1,931,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		3,691.00000	680,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		129.00000	1,721,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		3,954.00000	772,000	3.24	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	639
R202	On	04/11/2010	Bond Future			0.57600	0.57500			0.00	0	0
R202	On	03/02/2011	Bond Future			0.49800	3.05000			545,203,560.80	3,320	3,320
R202	On	05/05/2011	Bond Future			0.42100	0.62100			0.00	0	6,500
Total R202 Future										545,203,560.80	3,320	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		0.00000	57,081,000		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		0.00000	57,928,000		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		0.00000	56,225,000		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		34,309.00000	39,971,000		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		35,337.00000	40,999,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	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
R202	On	05/05/2011	Bond Future	2.00	Call		33,270.00000	38,932,000		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										545,203,560.80	3,320	9,820
R203	On	04/11/2010	Bond Future			7.54000	7.55600		5.75	0.00	0	0
R203	On	03/02/2011	Bond Future			7.54400	7.84700		6.25	855,455.84	8	1,402
R203	On	05/05/2011	Bond Future			7.62300	8.25100		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.70800	8.69400		6.00	0.00	0	0
Total R203 Future										855,455.84	8	1,402
R203	On	03/02/2011	Bond Future	8.50	Call		3,579.00000	4,972,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		290.00000	111,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,788.00000	5,202,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		253.00000	95,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,374.00000	4,744,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		333.00000	130,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		1,751.00000	3,748,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,756.00000	637,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,877.00000	3,936,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,639.00000	582,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,630.00000	3,563,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,879.00000	696,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		885.00000	2,951,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		4,142.00000	1,541,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		954.00000	3,100,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,972.00000	1,451,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		820.00000	2,806,000	5.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	7.95	Put		4,317.00000	1,635,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										855,455.84	8	1,402
R204	On	04/11/2010	Bond Future			7.66500	7.67100		6.50	0.00	0	0
R204	On	03/02/2011	Bond Future			7.65800	7.92600		7.25	618,331.20	6	1,876
R204	On	05/05/2011	Bond Future			7.73300	8.28300		6.75	0.00	0	0
R204	On	04/08/2011	Bond Future			7.81300	8.66900		7.00	0.00	0	0
Total R204 Future										618,331.20	6	1,876
R204	On	03/02/2011	Bond Future	8.50	Call		3,655.00000	4,999,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		401.00000	178,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,882.00000	5,251,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		351.00000	153,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,432.00000	4,750,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		456.00000	207,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,617.00000	4,820,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,430.00000	542,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,783.00000	5,042,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,325.00000	493,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,456.00000	4,602,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,541.00000	596,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,019.00000	3,000,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,606.00000	1,967,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,098.00000	3,159,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,411.00000	1,853,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		943.00000	2,844,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,805.00000	2,086,000	6.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Option										0.00	0	0
Total For R204										618,331.20	6	1,876
R206	On	04/11/2010	Bond Future			6.52500	6.55000		2.50	0.00	0	0
R206	On	03/02/2011	Bond Future			6.54000	7.09700		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.60400	7.84700		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.68000	8.77200		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,369.00000	3,814,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		33.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,490.00000	3,941,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		26.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,249.00000	3,687,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		40.00000	3,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		403.00000	2,289,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1,229.00000	117,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		445.00000	2,395,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		1,151.00000	104,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		364.00000	2,184,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1,309.00000	132,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		34.00000	1,285,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		3,865.00000	573,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		38.00000	1,355,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		3,758.00000	532,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		29.00000	1,216,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		3,971.00000	615,000	2.51	0.00	0	0
Total R206 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 R206										0.00	0	0
R207	On	04/11/2010	Bond Future			7.74000	7.75600		7.50	0.00	0	0
R207	On	03/02/2011	Bond Future			7.73900	7.98600		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.81000	8.30700		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			7.88700	8.65600		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		4,788.00000	6,170,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		258.00000	115,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,040.00000	6,440,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		224.00000	98,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,538.00000	5,902,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		296.00000	135,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,740.00000	4,790,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,620.00000	705,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,913.00000	5,017,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,505.00000	644,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,573.00000	4,567,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,741.00000	770,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,614.00000	3,856,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,917.00000	1,735,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,723.00000	4,040,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,738.00000	1,632,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,510.00000	3,676,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,101.00000	1,844,000	8.07	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,400

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			7.83000	7.85100		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			7.82800	8.04600		9.00	1,044,631.39	11	5,596
R208	On	05/05/2011	Bond Future			7.89400	8.33700		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			7.96300	8.64800		9.00	0.00	0	0
Total R208 Future										1,044,631.39	11	5,596
R208	On	03/02/2011	Bond Future	8.75	Call		4,733.00000	5,989,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		335.00000	171,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,993.00000	6,266,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		293.00000	147,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,478.00000	5,713,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		383.00000	199,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,774.00000	4,654,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,772.00000	856,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,953.00000	4,886,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,647.00000	784,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,601.00000	4,426,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,905.00000	934,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,796.00000	3,876,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,199.00000	2,091,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,912.00000	4,063,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,008.00000	1,972,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,684.00000	3,693,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,394.00000	2,216,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										1,044,631.39	11	5,596
R209	On	04/11/2010	Bond Future			7.97000	7.97000		13.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future			7.98500	8.12300		14.50	0.00	0	23,685
R209	On	05/05/2011	Bond Future			8.03000	8.30800		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.07600	8.50100		14.50	0.00	0	0
Total R209 Future										0.00	0	23,685
R209	On	03/02/2011	Bond Future	9.00	Call		7,599.00000	8,733,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		326.00000	210,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,941.00000	9,088,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		286.00000	183,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,257.00000	8,377,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		370.00000	240,000	15.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,067.00000	5,677,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,435.00000	1,583,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,312.00000	5,969,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,264.00000	1,459,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,828.00000	5,390,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,616.00000	1,716,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,002.00000	6,186,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,010.00000	2,515,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,212.00000	6,454,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,805.00000	2,367,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,797.00000	5,922,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,224.00000	2,670,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,281.00000	15,660,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		598.00000	297,000	15.82	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	23,685

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/02/2011	Bond Future			2.03100	2.32500			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	03/02/2011	Bond Future	2.50	Call		971.00000	2,628,000		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		1,247.00000	2,903,000		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		695.00000	2,351,000		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
R212	On	04/11/2010	Bond Future			2.65400	2.65400			0.00	0	0
R212	On	03/02/2011	Bond Future			2.56800	2.72800			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		2,531.00000	4,055,000		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		2,988.00000	4,512,000		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		2,071.00000	3,595,000		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										549,085,776.06	3,356	85,898
GOVI	On	03/02/2011	GOVI			353.65100	348.48700			0.00	0	202
GOVI	On	05/05/2011	GOVI			358.88300	348.48700			0.00	0	0
Total GOVI Future										0.00	0	202
GOVI	On	03/02/2011	GOVI	343.00	Call		54,870.00000	106,510,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	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
GOVI	On	03/02/2011	GOVI	343.01	Call		54,770.00000	106,410,000		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		54,970.00000	106,610,000		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		0.00000	98,830,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		5,130.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	98,730,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		5,230.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	98,930,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		5,030.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	202
Total for GOVI										0.00	0	202
AL7T	On	03/02/2011	Index Future			384.03700	378.24900			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			353.03100	347.87200			0.00	0	1,132
ALBI	On	05/05/2011	Index Future			358.25300	347.87200			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			157.21900	155.01600			0.00	0	2
CRD1	On	05/05/2011	Index Future			159.50900	157.28200			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			147.30100	144.56300			0.00	0	0
IGOV	On	05/05/2011	Index Future			149.48000	144.56300			0.00	0	0
IGOV	On	04/08/2011	Index Future			151.68700	144.56300			0.00	0	0
Total IGOV Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IGOV							0.00	0	0
ILBI On 03/02/2011 Index Future			403.47700	403.34000			568,902,570.00	141	370
Total ILBI Future							568,902,570.00	141	370
Total For ILBI							568,902,570.00	141	370
OTH1 On 03/02/2011 Index Future			349.30900	344.18200			0.00	0	3
OTH1 On 05/05/2011 Index Future			354.47600	344.18200			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			354.48400	349.50500			0.00	0	100
TRT1 On 05/05/2011 Index Future			359.64800	354.61300			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							568,902,570.00	141	1,637
JIBAR On 17/11/2010 Jibar Future			5.81000	5.81600			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.68000	5.69000			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.62000	5.62000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.55000	5.55900			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.52000	5.53000			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.51000	5.51000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.53000	5.52000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.62000	5.61000			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			5.77000	5.76000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			5.98000	5.97000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.22000	6.21000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.39000	6.39000			0.00	0	40,000
Total Jibar Future							0.00	0	73,900
Total For JIBAR FUTURE							0.00	0	73,900
Total for Jibar							0.00	0	73,900

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										1,117,988,346.06	3,497	161,637
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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							1,117,988,346.06	3,497	153,137
Total Options							0.00	0	8,500
Grand Total:							1,117,988,346.06	3,497	161,637