



Interest Rates Daily MTM Report

Daily summary for: 01/12/2010

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			7.42400	7.54400		4.25	0.00	0	7,186
R157	On	05/05/2011	Bond Future			7.53600	7.66400		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.66600	7.80400		4.25	0.00	0	0
Total R157 Future										0.00	0	7,891
R157	On	03/02/2011	Bond Future	7.90	Call		1,893.00000	2,299,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		354.00000	236,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,057.00000	2,477,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		304.00000	199,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,735.00000	2,126,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		411.00000	277,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,628.00000	1,926,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,275.00000	1,045,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,744.00000	2,054,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,186.00000	968,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,517.00000	1,803,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,369.00000	1,127,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,409.00000	1,684,000	4.47	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		1,467.00000	1,213,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,168.00000	1,391,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,351.00000	2,039,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,251.00000	1,483,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,239.00000	1,935,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,089.00000	1,302,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,468.00000	2,146,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	7,891
R186	On	03/02/2011	Bond Future			8.40100	8.48500		11.50	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.47700	8.56400		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.55900	8.64900		12.25	0.00	0	0
Total R186 Future										0.00	0	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		5,519.00000	6,182,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		667.00000	510,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,888.00000	6,568,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		581.00000	440,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,156.00000	5,802,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		762.00000	588,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,711.00000	6,971,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		239.00000	320,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,610.00000	5,106,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,855.00000	2,517,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,887.00000	5,399,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,667.00000	2,345,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,339.00000	4,819,000	11.71	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		3,052.00000	2,698,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,025.00000	6,428,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,458.00000	1,695,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,945.00000	3,277,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,769.00000	6,254,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,137.00000	3,483,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,472.00000	5,971,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,759.00000	3,077,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,075.00000	6,546,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	32,185
R201	On	03/02/2011	Bond Future			7.14200	7.27200		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.24400	7.38400		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.36800	7.52000		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,517.00000	2,933,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		64.00000	34,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,670.00000	3,092,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		51.00000	28,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,364.00000	2,775,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		77.00000	43,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,746.00000	2,060,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		581.00000	444,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,856.00000	2,179,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		533.00000	406,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,640.00000	1,944,000	3.80	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		633.00000	487,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		886.00000	1,080,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,697.00000	1,436,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		951.00000	1,154,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,611.00000	1,359,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		824.00000	1,009,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,786.00000	1,516,000	3.61	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	489
R202	On	03/02/2011	Bond Future			0.41700	0.38800			0.00	0	3,240
R202	On	05/05/2011	Bond Future			0.33900	0.31000			0.00	0	6,500
Total R202 Future										0.00	0	9,740
R202	On	03/02/2011	Bond Future	3.05	Call		60,288.00000	59,435,000		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		61,135.00000	60,282,000		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		59,432.00000	58,579,000		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		43,216.00000	42,361,000		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		44,244.00000	43,389,000		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		42,178.00000	41,323,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	9,740

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			8.07500	8.20300		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.18400	8.31900		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.30700	8.44900		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,032.00000	2,503,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		553.00000	378,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,210.00000	2,698,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		485.00000	327,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,862.00000	2,314,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		630.00000	436,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,707.00000	1,315,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		680.00000	934,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,653.00000	1,982,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,988.00000	1,660,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,774.00000	2,116,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,866.00000	1,551,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,537.00000	1,851,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,116.00000	1,773,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,312.00000	1,563,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,434.00000	3,020,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,403.00000	1,665,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,286.00000	2,883,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,225.00000	1,465,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,587.00000	3,162,000	6.50	0.00	0	0
Total R203 Option										0.00	0	1,000
Total For R203										0.00	0	2,407

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future			8.19700	8.32400		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.29900	8.43200		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.41300	8.55300		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		1,839.00000	2,309,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		856.00000	608,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,018.00000	2,509,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		757.00000	531,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,669.00000	2,115,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		964.00000	692,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,287.00000	2,692,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,917.00000	1,593,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,436.00000	2,857,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,795.00000	1,487,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,142.00000	2,533,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,044.00000	1,706,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,344.00000	1,602,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,321.00000	3,836,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,439.00000	1,710,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,142.00000	3,670,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,252.00000	1,499,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,504.00000	4,008,000	7.81	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,926
R206	On	03/02/2011	Bond Future			6.78300	6.91400		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.88000	7.02400		3.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future			7.00500	7.16600		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,828.00000	3,169,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		10.00000	4,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,953.00000	3,295,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		7.00000	3,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,703.00000	3,043,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		12.00000	6,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,517.00000	1,775,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		370.00000	278,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,604.00000	1,869,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		338.00000	253,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,432.00000	1,683,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		405.00000	306,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		744.00000	910,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,111.00000	921,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		794.00000	967,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,050.00000	867,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		694.00000	853,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,172.00000	975,000	2.74	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	03/02/2011	Bond Future			8.24100	8.37800		8.75	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.33600	8.47900		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.44100	8.58900		9.25	0.00	0	0
Total R207 Future										0.00	0	1,400

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	8.75	Call		2,732.00000	3,357,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		562.00000	371,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,948.00000	3,593,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		491.00000	320,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,522.00000	3,127,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		640.00000	429,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,285.00000	2,735,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,164.00000	1,784,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,439.00000	2,905,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,030.00000	1,667,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,138.00000	2,570,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,306.00000	1,908,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,887.00000	2,239,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,815.00000	3,331,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,006.00000	2,372,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,646.00000	3,177,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,772.00000	2,110,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,988.00000	3,491,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,400
R208	On	03/02/2011	Bond Future			8.29800	8.39300		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.38400	8.48300		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.47700	8.58000		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		2,820.00000	3,263,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		625.00000	472,000	9.67	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	8.80	Call		3,045.00000	3,502,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		548.00000	409,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,602.00000	3,029,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		710.00000	541,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,379.00000	2,700,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,275.00000	1,989,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,540.00000	2,874,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,132.00000	1,858,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,223.00000	2,532,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,425.00000	2,126,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,009.00000	2,265,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,007.00000	3,645,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,138.00000	2,404,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,830.00000	3,478,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,886.00000	2,131,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,192.00000	3,819,000	9.61	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,598
R209	On	03/02/2011	Bond Future			8.43000	8.51800		15.25	0.00	0	23,690
R209	On	05/05/2011	Bond Future			8.48700	8.57800		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.54800	8.64200		16.00	0.00	0	0
Total R209 Future										0.00	0	23,690
R209	On	03/02/2011	Bond Future	9.00	Call		4,530.00000	5,114,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		671.00000	515,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,829.00000	5,429,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		588.00000	448,000	15.85	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	8.95	Call		4,234.00000	4,802,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		761.00000	588,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,897.00000	3,271,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,545.00000	3,162,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,099.00000	3,489,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,330.00000	2,964,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,702.00000	3,059,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,769.00000	3,370,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,487.00000	3,860,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,657.00000	4,259,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,684.00000	4,070,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,439.00000	4,053,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,295.00000	3,656,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,884.00000	4,474,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		11,379.00000	12,044,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		858.00000	751,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	23,690
R211	On	03/02/2011	Bond Future			1.77100	1.76700			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,141.00000	4,118,000		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		4,417.00000	4,394,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		3,865.00000	3,842,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	1,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 Option										0.00	0	0
Total For R211										0.00	0	589
R212	On	03/02/2011	Bond Future			2.45600	2.45400			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,157.00000	5,138,000		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		5,614.00000	5,595,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		4,697.00000	4,678,000		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
R213	On	03/02/2011	Bond Future			8.45500	8.54400			0.00	0	0
R213	On	05/05/2011	Bond Future			8.51800	8.60900			0.00	0	0
R213	On	04/08/2011	Bond Future			8.58500	8.67900			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.00	Put		4,789.00000	4,032,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Put		4,332.00000	3,575,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put		5,249.00000	4,492,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		5,314.00000	4,551,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		4,859.00000	4,096,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		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
R213	On	05/05/2011	Bond Future	7.95	Put		5,772.00000	5,009,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		5,869.00000	5,091,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		5,417.00000	4,639,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		6,325.00000	5,547,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	87,783
GOVI	On	03/02/2011	GOVI			344.37700	342.40900			0.00	0	209
GOVI	On	05/05/2011	GOVI			349.40800	347.41000			0.00	0	0
Total GOVI Future										0.00	0	209
GOVI	On	03/02/2011	GOVI	343.00	Call		0.00000	13,770,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		5,910.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		0.00000	13,670,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put		6,010.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		0.00000	13,870,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		5,810.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	4,080,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		15,900.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	3,980,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		16,000.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	4,180,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		15,800.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	209

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							0.00	0	209
AL7T On 03/02/2011 Index Future			372.43500	369.87600			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			343.52700	341.52700			0.00	0	1,132
ALBI On 05/05/2011 Index Future			348.54500	346.51500			0.00	0	2
Total ALBI Future							0.00	0	1,134
Total For ALBI							0.00	0	1,134
CRD1 On 03/02/2011 Index Future			152.66400	152.17100			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.73800	154.23700			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
IGOV On 03/02/2011 Index Future			148.58100	148.75600			0.00	0	0
IGOV On 05/05/2011 Index Future			150.75200	150.92800			0.00	0	0
IGOV On 04/08/2011 Index Future			152.92600	153.10500			0.00	0	0
Total IGOV Future							0.00	0	0
Total For IGOV							0.00	0	0
ILBI On 03/02/2011 Index Future			402.42700	402.82800			0.00	0	370
Total ILBI Future							0.00	0	370
Total For ILBI							0.00	0	370
OTH1 On 03/02/2011 Index Future			338.57400	336.40400			0.00	0	3
OTH1 On 05/05/2011 Index Future			343.52000	341.31700			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			340.14900	338.20400			0.00	0	100
TRT1 On 05/05/2011 Index Future			344.76800	342.79500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,639

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	15/12/2010	Jibar Future			5.55200	5.54000			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.52900	5.52500			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.52000	5.53600			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.52100	5.55100			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.52100	5.55100			0.00	0	0
JIBAR	On	18/05/2011	Jibar Future			5.52700	5.55800			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.54600	5.57800			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.75900	5.78600			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.97700	6.01000			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.24200	6.27300			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.49500	6.54600			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.72400	6.78800			0.00	0	40,100
Total Jibar Future										0.00	0	84,400
Total For JIBAR FUTURE										0.00	0	84,400
Total for Jibar										0.00	0	84,400
Total for Derivatives :										0.00	0	174,031
R155	On	31/08/2011	Spot Bond			6.17500	6.03000			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			7.35000	7.46000			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			8.35000	8.43000			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			7.08000	7.20000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			2.70000	2.67000			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			8.00000	8.12000			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			8.13000	8.25000			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			6.73000	6.85000			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			8.18000	8.31000			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			8.24000	8.33000			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			8.39000	8.47500			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			2.67000	2.67000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							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							0.00	0	164,531
Total Options							0.00	0	9,500
Grand Total:							0.00	0	174,031