



# Interest Rates Daily MTM Report

Daily summary for: 10/12/2010

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			7.42900	7.50900		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.54100	7.62600		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.67100	7.76300		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>8,591</b>
R157	On	03/02/2011	Bond Future	7.90	Call		1,959.00000	2,237,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		267.00000	195,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,131.00000	2,418,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		225.00000	162,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,793.00000	2,061,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		316.00000	234,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,673.00000	1,873,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,163.00000	1,012,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,792.00000	2,000,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,078.00000	935,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,558.00000	1,749,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,254.00000	1,094,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,447.00000	1,630,000	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		1,348.00000	1,180,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,202.00000	1,351,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,227.00000	2,018,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,287.00000	1,443,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,116.00000	1,915,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,121.00000	1,263,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,342.00000	2,126,000	4.10	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>8,591</b>
R186	On	03/02/2011	Bond Future			8.43400	8.51600		11.50	119,282,990.00	1,000	24,674
R186	On	05/05/2011	Bond Future			8.51100	8.59600		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.59400	8.68200		12.25	0.00	0	0
<b>Total R186 Future</b>										<b>119,282,990.00</b>	<b>1,000</b>	<b>24,674</b>
R186	On	03/02/2011	Bond Future	9.00	Call		5,158.00000	5,805,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		607.00000	456,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,530.00000	6,193,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		523.00000	389,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,796.00000	5,423,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		703.00000	532,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,928.00000	7,187,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		155.00000	212,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,326.00000	4,799,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,876.00000	2,537,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,598.00000	5,087,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,683.00000	2,360,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,061.00000	4,517,000	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		3,079.00000	2,723,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,163.00000	6,566,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,291.00000	1,506,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,747.00000	3,059,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,879.00000	6,366,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,933.00000	3,259,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,576.00000	6,077,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,568.00000	2,866,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,192.00000	6,665,000	11.77	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>119,282,990.00</b>	<b>1,000</b>	<b>33,174</b>
R201	On	03/02/2011	Bond Future			7.17500	7.25400		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.27900	7.36500		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.40500	7.49900		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>489</b>
R201	On	03/02/2011	Bond Future	8.00	Call		2,557.00000	2,813,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		42.00000	28,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,714.00000	2,972,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		34.00000	21,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,401.00000	2,654,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		53.00000	35,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,760.00000	1,952,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		534.00000	449,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,872.00000	2,069,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		488.00000	408,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,651.00000	1,837,000	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		583.00000	492,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		889.00000	1,007,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,637.00000	1,474,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		955.00000	1,078,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,553.00000	1,394,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		826.00000	939,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,726.00000	1,557,000	3.61	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>489</b>
R202	On	03/02/2011	Bond Future			0.42000	0.41900			0.00	0	3,519
R202	On	05/05/2011	Bond Future			0.34200	0.34200			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,019</b>
R202	On	03/02/2011	Bond Future	3.05	Call		59,376.00000	59,347,000		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		60,223.00000	60,194,000		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		58,521.00000	58,491,000		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		42,273.00000	42,273,000		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		43,301.00000	43,301,000		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		41,235.00000	41,235,000		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>10,019</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			8.04900	8.12700		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.15700	8.23900		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.27700	8.36500		6.75	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		2,244.00000	2,547,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		382.00000	290,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,436.00000	2,749,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		328.00000	246,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,059.00000	2,350,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		444.00000	340,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,395.00000	1,163,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		751.00000	914,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,793.00000	2,000,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,739.00000	1,546,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,922.00000	2,138,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,625.00000	1,441,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,669.00000	1,867,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,859.00000	1,657,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,420.00000	1,581,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,149.00000	2,897,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,517.00000	1,685,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,007.00000	2,762,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,327.00000	1,482,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,296.00000	3,038,000	6.50	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>2,407</b>

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			8.16100	8.23900		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.26200	8.34400		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.37400	8.45900		8.25	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,926</b>
R204	On	03/02/2011	Bond Future	8.50	Call		2,069.00000	2,378,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		606.00000	473,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,266.00000	2,588,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		526.00000	405,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,881.00000	2,175,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		696.00000	548,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,494.00000	2,755,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,643.00000	1,452,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,654.00000	2,924,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,532.00000	1,350,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,339.00000	2,591,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,759.00000	1,560,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,473.00000	1,637,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,952.00000	3,663,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,576.00000	1,747,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,781.00000	3,499,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,375.00000	1,531,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,129.00000	3,832,000	7.81	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>1,926</b>
R206	On	03/02/2011	Bond Future			6.81800	6.89300		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.91800	7.00100		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			7.04700	7.13900		2.75	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	03/02/2011	Bond Future	8.00	Call		2,879.00000	3,075,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		5.00000	3,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,005.00000	3,202,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		4.00000	3,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,752.00000	2,948,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		6.00000	4,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,537.00000	1,685,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		335.00000	281,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,626.00000	1,778,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		304.00000	254,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,450.00000	1,595,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		367.00000	311,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		754.00000	847,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,061.00000	951,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		805.00000	902,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,002.00000	895,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		703.00000	792,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,121.00000	1,007,000	2.74	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			8.24800	8.33600		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.34300	8.43500		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.44800	8.54400		9.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>800</b>

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		2,842.00000	3,255,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		422.00000	311,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,070.00000	3,495,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		364.00000	264,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,622.00000	3,021,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		490.00000	364,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,355.00000	2,646,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,980.00000	1,736,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,514.00000	2,816,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,851.00000	1,619,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,202.00000	2,482,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,115.00000	1,861,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,942.00000	2,171,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,617.00000	3,303,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,065.00000	2,303,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,452.00000	3,147,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,823.00000	2,043,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,786.00000	3,464,000	8.91	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>800</b>
R208	On	03/02/2011	Bond Future			8.27400	8.36700		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.35900	8.45600		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.45200	8.55200		10.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,598</b>
R208	On	03/02/2011	Bond Future	8.75	Call		2,856.00000	3,307,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		498.00000	364,000	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		3,089.00000	3,555,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		429.00000	310,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,629.00000	3,064,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		574.00000	424,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,398.00000	2,720,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,129.00000	1,854,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,563.00000	2,897,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,990.00000	1,727,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,239.00000	2,548,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,276.00000	1,988,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,027.00000	2,279,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,858.00000	3,509,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,157.00000	2,420,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,681.00000	3,343,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,901.00000	2,143,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,039.00000	3,681,000	9.61	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>5,598</b>
R209	On	03/02/2011	Bond Future			8.42900	8.51100		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.48700	8.57100		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.54800	8.63400		16.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,601</b>
R209	On	03/02/2011	Bond Future	9.00	Call		4,468.00000	5,025,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		551.00000	417,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,776.00000	5,347,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		476.00000	357,000	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		4,165.00000	4,706,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		633.00000	484,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,832.00000	3,176,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,422.00000	3,067,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,035.00000	3,394,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,209.00000	2,869,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,636.00000	2,965,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,646.00000	3,276,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,444.00000	3,786,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,549.00000	4,185,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,642.00000	3,995,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,332.00000	3,978,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,252.00000	3,581,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,776.00000	4,399,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		11,390.00000	12,001,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		804.00000	708,000	17.50	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>22,601</b>
R211	On	03/02/2011	Bond Future			1.81100	1.81000			0.00	0	589
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>589</b>
R211	On	03/02/2011	Bond Future	2.50	Call		3,893.00000	3,887,000		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		4,168.00000	4,163,000		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		3,616.00000	3,611,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	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
<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>589</b>
R212	On	03/02/2011	Bond Future			2.47100	2.47000			0.00	0	2,518
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,518</b>
R212	On	03/02/2011	Bond Future	3.00	Call		5,002.00000	4,992,000		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		5,459.00000	5,449,000		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		4,542.00000	4,532,000		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>2,518</b>
R213	On	03/02/2011	Bond Future			8.49400	8.57700			0.00	0	0
R213	On	05/05/2011	Bond Future			8.55800	8.64300			0.00	0	0
R213	On	04/08/2011	Bond Future			8.62700	8.71400			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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		5,067.00000	4,365,000		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		4,610.00000	3,908,000		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		5,527.00000	4,825,000		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		5,597.00000	4,887,000		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		5,142.00000	4,433,000		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	6,055.00000	5,346,000		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	6,156.00000	5,440,000		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	5,703.00000	4,988,000		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	6,612.00000	5,896,000		0.00	0	0
<b>Total R213 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>									<b>119,282,990.00</b>	<b>1,000</b>	<b>88,712</b>
GOVI	On	03/02/2011	GOVI			344.31500	342.70300		0.00	0	210
GOVI	On	05/05/2011	GOVI			349.35000	347.71400		0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>210</b>
GOVI	On	03/02/2011	GOVI	343.00	Call	0.00000	13,150,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put	2,970.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call	0.00000	13,050,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put	3,070.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call	0.00000	13,250,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put	2,870.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call	0.00000	3,500,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put	12,860.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call	0.00000	3,400,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put	12,960.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call	0.00000	3,600,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put	12,760.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>210</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>0.00</b>	<b>0</b>	<b>210</b>
AL7T On 03/02/2011 Index Future			372.76800	370.82300			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			343.44600	341.77500			0.00	0	1,164
ALBI On 05/05/2011 Index Future			348.46900	346.77200			0.00	0	2
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,166</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,166</b>
CRD1 On 03/02/2011 Index Future			152.78900	152.39100			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.86700	154.46300			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			148.36700	148.34900			0.00	0	4
IGOV On 05/05/2011 Index Future			150.53700	150.51800			0.00	0	0
IGOV On 04/08/2011 Index Future			152.70800	152.68900			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>4</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>4</b>
ILBI On 03/02/2011 Index Future			401.86000	401.80200			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			338.39300	336.40300			0.00	0	3
OTH1 On 05/05/2011 Index Future			343.34100	341.32200			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			340.08100	338.49900			0.00	0	100
TRT1 On 05/05/2011 Index Future			344.70600	343.10200			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>1,675</b>

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			5.55000	5.55200			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.54000	5.53700			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.52000	5.50900			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.51000	5.50800			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.51000	5.51000			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.52000	5.51300			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.52000	5.52600			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.74000	5.75800			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.98000	6.01400			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.25000	6.29300			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.56000	6.58100			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.85000	6.85000			0.00	0	40,100
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>84,402</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>84,402</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>84,402</b>
<b>Total for Derivatives :</b>										<b>119,282,990.00</b>	<b>1,000</b>	<b>174,999</b>
R155	On	31/08/2011	Spot Bond			5.86500	5.86000			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			7.36500	7.44000			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			8.39000	8.47000			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			7.12000	7.19500			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			2.70000	2.70000			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			7.98500	8.06000			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			8.10500	8.18000			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			6.77000	6.84000			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			8.19500	8.28000			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			8.22500	8.31500			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			8.39500	8.47500			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			2.68000	2.68000			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>
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total R213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>119,282,990.00</b>	<b>1,000</b>	<b>165,499</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>9,500</b>
<b>Grand Total:</b>							<b>119,282,990.00</b>	<b>1,000</b>	<b>174,999</b>