



Interest Rates Daily MTM Report

Daily summary for: 08/11/2010

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			7.01200	6.96400		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.08700	7.03600		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.17000	7.11600		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		4,168.00000	3,962,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		68.00000	76,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		4,371.00000	4,163,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		57.00000	63,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,967.00000	3,762,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		81.00000	91,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		3,321.00000	3,139,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		348.00000	382,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,490.00000	3,305,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		313.00000	343,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		3,154.00000	2,976,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		387.00000	424,000	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		2,991.00000	2,816,000	3.82	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		429.00000	470,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,525.00000	2,379,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,009.00000	1,078,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,654.00000	2,505,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		942.00000	1,008,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,398.00000	2,256,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,078.00000	1,151,000	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			8.02400	7.96700		11.00	0.00	0	23,682
R186	On	05/05/2011	Bond Future			8.08500	8.02700		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.15000	8.09000		11.00	0.00	0	0
Total R186 Future										0.00	0	23,682
R186	On	03/02/2011	Bond Future	9.00	Call		10,261.00000	9,699,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		213.00000	239,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,687.00000	10,121,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		184.00000	206,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,837.00000	9,279,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		247.00000	277,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		3,946.00000	4,282,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,670.00000	1,418,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,239.00000	7,757,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,192.00000	1,299,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,605.00000	8,115,000	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		1,093.00000	1,191,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,878.00000	7,404,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,299.00000	1,413,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		3,808.00000	4,077,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3,533.00000	3,214,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		5,441.00000	5,079,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		3,856.00000	4,092,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		5,718.00000	5,346,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		3,644.00000	3,870,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		5,171.00000	4,819,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,078.00000	4,324,000	10.98	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	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			6.78700	6.75000		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.85300	6.81400		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			6.93100	6.88800		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		4,266.00000	4,137,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		9.00000	10,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,430.00000	4,301,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	8,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		4,102.00000	3,974,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		12.00000	13,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		3,164.00000	3,047,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		151.00000	162,000	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		3,305.00000	3,187,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		134.00000	144,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		3,025.00000	2,909,000	3.36	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		170.00000	182,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,818.00000	1,728,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		718.00000	759,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,931.00000	1,839,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		680.00000	719,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,721.00000	1,633,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		772.00000	815,000	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			0.49900	0.49800			1,090,215,823.20	6,640	3,320
R202	On	05/05/2011	Bond Future			0.42100	0.42100			0.00	0	6,500
Total R202 Future										1,090,215,823.20	6,640	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		57,081.00000	57,052,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		57,928.00000	57,899,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		56,225.00000	56,196,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		39,971.00000	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		40,999.00000	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		38,932.00000	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										1,090,215,823.20	6,640	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			7.57500	7.54400		6.25	0.00	0	1,402
R203	On	05/05/2011	Bond Future			7.65500	7.62300		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.74100	7.70800		6.00	0.00	0	0
Total R203 Future										0.00	0	1,402
R203	On	03/02/2011	Bond Future	8.50	Call		4,972.00000	4,814,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		111.00000	115,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		5,202.00000	5,043,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		95.00000	98,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,744.00000	4,587,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		130.00000	135,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,748.00000	3,613,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		637.00000	664,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,936.00000	3,799,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		582.00000	607,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,563.00000	3,431,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		696.00000	726,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,951.00000	2,842,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,541.00000	1,592,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		3,100.00000	2,988,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,451.00000	1,499,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,806.00000	2,700,000	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		1,635.00000	1,690,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	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			7.69400	7.65800		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.77000	7.73300		6.75	0.00	0	0
R204	On	04/08/2011	Bond Future			7.85200	7.81300		7.00	0.00	0	0
Total R204 Future										0.00	0	1,876
R204	On	03/02/2011	Bond Future	8.50	Call		4,999.00000	4,796,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		178.00000	188,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		5,251.00000	5,047,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		153.00000	161,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,750.00000	4,549,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		207.00000	219,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,820.00000	4,638,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		542.00000	571,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		5,042.00000	4,857,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		493.00000	519,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,602.00000	4,422,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		596.00000	627,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		3,000.00000	2,862,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		1,967.00000	2,046,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		3,159.00000	3,019,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		1,853.00000	1,929,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,844.00000	2,711,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,086.00000	2,170,000	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										0.00	0	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			6.57800	6.54000		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.64500	6.60400		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.72600	6.68000		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,814.00000	3,712,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,941.00000	3,839,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	1,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,687.00000	3,585,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	2,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,289.00000	2,198,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		117.00000	127,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,395.00000	2,303,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		104.00000	112,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		2,184.00000	2,094,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		132.00000	142,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,285.00000	1,216,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		573.00000	607,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,355.00000	1,285,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		532.00000	565,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,216.00000	1,149,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		615.00000	651,000	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			7.79500	7.73900		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.86900	7.81000		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			7.94800	7.88700		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		6,170.00000	5,836,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		115.00000	129,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		6,440.00000	6,104,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		98.00000	111,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,902.00000	5,570,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		135.00000	151,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,790.00000	4,499,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		705.00000	772,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		5,017.00000	4,721,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		644.00000	706,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,567.00000	4,282,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		770.00000	843,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,856.00000	3,615,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		1,735.00000	1,855,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		4,040.00000	3,794,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,632.00000	1,746,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		3,676.00000	3,441,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		1,844.00000	1,969,000	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			7.88900	7.82800		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			7.95700	7.89400		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.02900	7.96300		9.00	0.00	0	0
Total R208 Future										0.00	0	5,596
R208	On	03/02/2011	Bond Future	8.75	Call		5,989.00000	5,612,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		171.00000	195,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		6,266.00000	5,887,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		147.00000	168,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,713.00000	5,340,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		199.00000	226,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,654.00000	4,336,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		856.00000	942,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,886.00000	4,562,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		784.00000	864,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,426.00000	4,115,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		934.00000	1,027,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,876.00000	3,611,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,091.00000	2,241,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		4,063.00000	3,792,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		1,972.00000	2,115,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		3,693.00000	3,435,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,216.00000	2,372,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	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			8.05100	7.98500		14.50	0.00	0	23,685
R209	On	05/05/2011	Bond Future			8.09700	8.03000		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.14500	8.07600		14.50	0.00	0	0
Total R209 Future										0.00	0	23,685
R209	On	03/02/2011	Bond Future	9.00	Call		8,733.00000	8,163,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		210.00000	242,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,088.00000	8,513,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		183.00000	210,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,377.00000	7,812,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		240.00000	277,000	15.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,677.00000	5,231,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,583.00000	1,741,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,969.00000	5,513,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,459.00000	1,607,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,390.00000	4,954,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,716.00000	1,884,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,186.00000	5,762,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,515.00000	2,707,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,454.00000	6,022,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,367.00000	2,551,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,922.00000	5,508,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		2,670.00000	2,872,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,660.00000	15,074,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		297.00000	327,000	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			2.02100	2.03100			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	03/02/2011	Bond Future	2.50	Call		2,628.00000	2,685,000		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		2,903.00000	2,960,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		2,351.00000	2,408,000		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	2.56800			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		4,055.00000	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		4,512.00000	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		3,595.00000	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										1,090,215,823.20	6,640	85,898
GOVI	On	03/02/2011	GOVI			352.75500	353.65100			0.00	0	202
GOVI	On	05/05/2011	GOVI			357.97900	358.88300			0.00	0	0
Total GOVI Future										0.00	0	202
GOVI	On	03/02/2011	GOVI	343.00	Call		106,510.00000	97,550,000		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		106,410.00000	97,450,000		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		106,610.00000	97,650,000		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		98,830.00000	89,790,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		98,730.00000	89,690,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		98,930.00000	89,890,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	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			382.98900	384.03700			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			352.07600	353.03100			0.00	0	1,132
ALBI	On	05/05/2011	Index Future			357.29000	358.25300			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			157.08800	157.21900			0.00	0	2
CRD1	On	05/05/2011	Index Future			159.37700	159.50900			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			147.32300	147.30100			0.00	0	0
IGOV	On	05/05/2011	Index Future			149.50500	149.48000			0.00	0	0
IGOV	On	04/08/2011	Index Future			151.71200	151.68700			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			404.79900	403.47700			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			348.03900	349.30900			0.00	0	3
OTH1 On 05/05/2011 Index Future			353.19300	354.47600			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			353.62600	354.48400			0.00	0	100
TRT1 On 05/05/2011 Index Future			358.77800	359.64800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,637
JIBAR On 17/11/2010 Jibar Future			5.84600	5.81000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.69600	5.68000			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.64300	5.62000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.55400	5.55000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.52500	5.52000			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.52400	5.51000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.53200	5.53000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.63000	5.62000			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			5.77800	5.77000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			5.99300	5.98000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.23800	6.22000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.38400	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 :										1,090,215,823.20	6,640	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							1,090,215,823.20	6,640	153,137
Total Options							0.00	0	8,500
Grand Total:							1,090,215,823.20	6,640	161,637