



Interest Rates Daily MTM Report

Daily summary for: 02/12/2010

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			7.47600	7.42400		4.25	0.00	0	7,186
R157	On	05/05/2011	Bond Future			7.59100	7.53600		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.72500	7.66600		4.25	0.00	0	0
Total R157 Future										0.00	0	7,891
R157	On	03/02/2011	Bond Future	7.90	Call		2,299.00000	2,111,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		236.00000	275,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,477.00000	2,283,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		199.00000	233,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,126.00000	1,944,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		277.00000	323,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,926.00000	1,788,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,045.00000	1,134,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,054.00000	1,910,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		968.00000	1,051,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,803.00000	1,669,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,127.00000	1,220,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,684.00000	1,555,000	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		1,213.00000	1,312,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,391.00000	1,287,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,039.00000	2,164,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,483.00000	1,375,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,935.00000	2,057,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,302.00000	1,203,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,146.00000	2,276,000	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			8.44100	8.40100		11.50	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.51800	8.47700		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.60200	8.55900		12.25	0.00	0	0
Total R186 Future										0.00	0	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		6,182.00000	5,843,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		510.00000	562,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,568.00000	6,223,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		440.00000	487,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,802.00000	5,470,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		588.00000	647,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,971.00000	7,310,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		320.00000	267,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,106.00000	4,851,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,517.00000	2,656,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,399.00000	5,137,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,345.00000	2,477,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,819.00000	4,571,000	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		2,698.00000	2,844,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,428.00000	6,693,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,695.00000	1,566,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,277.00000	3,101,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,254.00000	6,484,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,483.00000	3,301,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,971.00000	6,195,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,077.00000	2,908,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,546.00000	6,783,000	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			7.19400	7.14200		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.30000	7.24400		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.42800	7.36800		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,933.00000	2,762,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		34.00000	42,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,092.00000	2,920,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		28.00000	34,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,775.00000	2,606,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		43.00000	52,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,060.00000	1,927,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		444.00000	492,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,179.00000	2,043,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		406.00000	450,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,944.00000	1,815,000	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		487.00000	538,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,080.00000	996,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,436.00000	1,532,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,154.00000	1,067,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,359.00000	1,452,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,009.00000	929,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,516.00000	1,616,000	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	0.41700			0.00	0	3,240
R202	On	05/05/2011	Bond Future			0.33900	0.33900			0.00	0	6,500
Total R202 Future										0.00	0	9,740
R202	On	03/02/2011	Bond Future	3.05	Call		59,435.00000	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		60,282.00000	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		58,579.00000	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		42,361.00000	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		43,389.00000	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		41,323.00000	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			8.12500	8.07500		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.23800	8.18400		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.36300	8.30700		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,503.00000	2,303,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		378.00000	431,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,698.00000	2,492,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		327.00000	374,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,314.00000	2,120,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		436.00000	495,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,315.00000	1,450,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		934.00000	816,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,982.00000	1,837,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,660.00000	1,779,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,116.00000	1,966,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,551.00000	1,665,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,851.00000	1,713,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,773.00000	1,898,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,563.00000	1,454,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,020.00000	3,174,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,665.00000	1,552,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,883.00000	3,033,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,465.00000	1,361,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,162.00000	3,321,000	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			8.23700	8.19700		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.34100	8.29900		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.45700	8.41300		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,309.00000	2,142,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		608.00000	668,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,509.00000	2,336,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		531.00000	585,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,115.00000	1,955,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		692.00000	759,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,692.00000	2,551,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,593.00000	1,683,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,857.00000	2,711,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,487.00000	1,572,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,533.00000	2,396,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,706.00000	1,800,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,602.00000	1,511,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,836.00000	3,979,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,710.00000	1,614,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,670.00000	3,808,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,499.00000	1,412,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,008.00000	4,155,000	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			6.83000	6.78300		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.93200	6.88000		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			7.06300	7.00500		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,169.00000	3,046,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		4.00000	6,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,295.00000	3,172,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		3.00000	4,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,043.00000	2,920,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		6.00000	7,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,775.00000	1,676,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		278.00000	306,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,869.00000	1,768,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		253.00000	278,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,683.00000	1,587,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		306.00000	337,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		910.00000	845,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		921.00000	984,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		967.00000	899,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		867.00000	928,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		853.00000	791,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		975.00000	1,041,000	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			8.28100	8.24100		8.75	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.37800	8.33600		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.48400	8.44100		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		3,357.00000	3,158,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		371.00000	411,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,593.00000	3,389,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		320.00000	355,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,127.00000	2,932,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		429.00000	473,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,735.00000	2,588,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,784.00000	1,882,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,905.00000	2,753,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,667.00000	1,759,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,570.00000	2,428,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,908.00000	2,010,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,239.00000	2,125,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,331.00000	3,461,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,372.00000	2,254,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,177.00000	3,302,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,110.00000	2,000,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,491.00000	3,625,000	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			8.34800	8.29800		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.43600	8.38400		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.53100	8.47700		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,263.00000	3,011,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		472.00000	534,000	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		3,502.00000	3,244,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		409.00000	465,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,029.00000	2,785,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		541.00000	611,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,700.00000	2,517,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,989.00000	2,125,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,874.00000	2,684,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,858.00000	1,988,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,532.00000	2,355,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,126.00000	2,269,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,265.00000	2,119,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,645.00000	3,824,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,404.00000	2,253,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,478.00000	3,652,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,131.00000	1,991,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,819.00000	4,004,000	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			8.47500	8.43000		15.25	0.00	0	23,690
R209	On	05/05/2011	Bond Future			8.53400	8.48700		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.59600	8.54800		16.00	0.00	0	0
Total R209 Future										0.00	0	23,690
R209	On	03/02/2011	Bond Future	9.00	Call		5,114.00000	4,793,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		515.00000	574,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,429.00000	5,102,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		448.00000	501,000	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		4,802.00000	4,488,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		588.00000	654,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,271.00000	3,058,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,162.00000	3,341,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,489.00000	3,268,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,964.00000	3,135,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,059.00000	2,855,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,370.00000	3,558,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,860.00000	3,654,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,259.00000	4,448,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,070.00000	3,857,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,053.00000	4,236,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,656.00000	3,456,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,474.00000	4,669,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,044.00000	11,694,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		751.00000	797,000	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			1.77000	1.77100			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,118.00000	4,124,000		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		4,394.00000	4,399,000		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		3,842.00000	3,847,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		1.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 Option										0.00	0	0
Total For R211										0.00	0	589
R212	On	03/02/2011	Bond Future			2.45500	2.45600			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,138.00000	5,147,000		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		5,595.00000	5,605,000		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		4,678.00000	4,688,000		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			8.49500	8.45500			0.00	0	0
R213	On	05/05/2011	Bond Future			8.55900	8.51800			0.00	0	0
R213	On	04/08/2011	Bond Future			8.62800	8.58500			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		4,032.00000	4,374,000		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		3,575.00000	3,917,000		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		4,492.00000	4,834,000		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		4,551.00000	4,896,000		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		4,096.00000	4,441,000		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		5,009.00000	5,354,000		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		5,091.00000	5,449,000		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		4,639.00000	4,996,000		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		5,547.00000	5,905,000		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			343.50500	344.37700			0.00	0	209
GOVI	On	05/05/2011	GOVI			348.52400	349.40800			0.00	0	0
Total GOVI Future										0.00	0	209
GOVI	On	03/02/2011	GOVI	343.00	Call		13,770.00000	5,050,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		13,670.00000	4,950,000		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		13,870.00000	5,150,000		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		4,080.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	4,760,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		3,980.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	4,860,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		4,180.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	4,660,000		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			371.46900	372.43500			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			342.63900	343.52700			0.00	0	1,132
ALBI On 05/05/2011 Index Future			347.64500	348.54500			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			152.42100	152.66400			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.49200	154.73800			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			148.57100	148.58100			0.00	0	0
IGOV On 05/05/2011 Index Future			150.74200	150.75200			0.00	0	0
IGOV On 04/08/2011 Index Future			152.91600	152.92600			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			402.40200	402.42700			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			337.59100	338.57400			0.00	0	3
OTH1 On 05/05/2011 Index Future			342.52400	343.52000			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			339.30000	340.14900			0.00	0	100
TRT1 On 05/05/2011 Index Future			343.90900	344.76800			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			5.56400	5.55200			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.56500	5.52900			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.56000	5.52000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.56600	5.52100			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.57100	5.52100			0.00	2	2
JIBAR	On	18/05/2011	Jibar Future			5.58400	5.52700			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.59200	5.54600			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.79300	5.75900			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			6.01700	5.97700			0.00	200	5,200
JIBAR	On	20/03/2012	Jibar Future			6.28900	6.24200			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.54900	6.49500			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.80700	6.72400			0.00	0	40,100
Total Jibar Future										0.00	202	84,402
Total For JIBAR FUTURE										0.00	202	84,402
Total for Jibar										0.00	202	84,402
Total for Derivatives :										0.00	202	174,033
R155	On	31/08/2011	Spot Bond			6.22500	6.17500			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			7.40000	7.35000			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			8.39000	8.35000			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			7.13000	7.08000			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	2.70000			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			8.05000	8.00000			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			8.17000	8.13000			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			6.77500	6.73000			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			8.22000	8.18000			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			8.29000	8.24000			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			8.43500	8.39000			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	202	164,533
Total Options							0.00	0	9,500
Grand Total:							0.00	202	174,033