



Interest Rates Daily MTM Report

Daily summary for: 07/12/2010

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			7.38300	7.40500		4.25	90,235,103.00	700	7,886
R157	On	05/05/2011	Bond Future			7.49100	7.51500		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.61700	7.64300		4.25	0.00	0	0
Total R157 Future										90,235,103.00	700	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,344.00000	2,421,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		197.00000	178,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,525.00000	2,605,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		164.00000	148,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,167.00000	2,241,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		235.00000	212,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,956.00000	2,013,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		988.00000	945,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,086.00000	2,145,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		913.00000	873,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,831.00000	1,886,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,068.00000	1,024,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,710.00000	1,762,000	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		1,153.00000	1,105,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,414.00000	1,457,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,972.00000	1,914,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,507.00000	1,552,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,870.00000	1,814,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,324.00000	1,365,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,078.00000	2,018,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										90,235,103.00	700	8,591
R186	On	03/02/2011	Bond Future			8.39200	8.40300		11.50	0.00	0	23,674
R186	On	05/05/2011	Bond Future			8.46800	8.48000		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.55000	8.56200		12.25	0.00	0	0
Total R186 Future										0.00	0	23,674
R186	On	03/02/2011	Bond Future	9.00	Call		6,108.00000	6,189,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		455.00000	428,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,499.00000	6,582,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		391.00000	366,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,724.00000	5,802,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		529.00000	499,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,946.00000	6,842,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		275.00000	279,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,030.00000	5,091,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,470.00000	2,415,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,324.00000	5,388,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,299.00000	2,247,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,743.00000	4,802,000	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		2,651.00000	2,594,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,398.00000	6,307,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,636.00000	1,661,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,219.00000	3,258,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,224.00000	6,150,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,425.00000	3,465,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,941.00000	5,868,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,021.00000	3,057,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,518.00000	6,441,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	32,174
R201	On	03/02/2011	Bond Future			7.11700	7.13400		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.21700	7.23500		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.33800	7.35800		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,953.00000	3,008,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		27.00000	23,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,113.00000	3,169,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		21.00000	19,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,794.00000	2,848,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		34.00000	30,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,067.00000	2,107,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		422.00000	404,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,187.00000	2,228,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		385.00000	367,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,950.00000	1,989,000	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		464.00000	445,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,081.00000	1,107,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,406.00000	1,372,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,156.00000	1,182,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,331.00000	1,296,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,010.00000	1,035,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,487.00000	1,451,000	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			0.41800	0.41800			0.00	0	3,240
R202	On	05/05/2011	Bond Future			0.34000	0.34000			0.00	0	6,500
Total R202 Future										0.00	0	9,740
R202	On	03/02/2011	Bond Future	3.05	Call		59,406.00000	59,406,000		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		60,253.00000	60,253,000		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		58,550.00000	58,550,000		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		42,332.00000	42,332,000		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		43,360.00000	43,360,000		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		41,293.00000	41,293,000		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			8.00300	8.02500		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.10900	8.13200		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.22700	8.25100		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,671.00000	2,757,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		292.00000	266,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,875.00000	2,963,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		250.00000	226,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,473.00000	2,555,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		341.00000	311,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,136.00000	1,070,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		1,009.00000	1,055,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,092.00000	2,150,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,516.00000	1,461,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,232.00000	2,292,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,413.00000	1,360,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,956.00000	2,011,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,623.00000	1,565,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,650.00000	1,695,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,843.00000	2,775,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,757.00000	1,803,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,711.00000	2,644,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,548.00000	1,591,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,981.00000	2,911,000	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			8.11500	8.15800		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.21400	8.25800		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.32400	8.37000		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,425.00000	2,601,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		502.00000	433,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,634.00000	2,817,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		434.00000	372,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,224.00000	2,392,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		580.00000	502,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,795.00000	2,939,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,470.00000	1,371,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,964.00000	3,113,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,368.00000	1,274,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,631.00000	2,770,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,578.00000	1,474,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,665.00000	1,758,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,669.00000	3,516,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,776.00000	1,873,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,506.00000	3,357,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,559.00000	1,647,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,838.00000	3,680,000	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			6.76900	6.79100		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.86400	6.88800		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			6.98700	7.01400		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,147.00000	3,205,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,273.00000	3,331,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,020.00000	3,078,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	4,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,750.00000	1,793,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		273.00000	257,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,844.00000	1,888,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		247.00000	233,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,658.00000	1,700,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		301.00000	284,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		890.00000	919,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		921.00000	890,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		947.00000	976,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		867.00000	837,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		834.00000	862,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		976.00000	944,000	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			8.19600	8.20200		8.75	56,737,086.00	600	800
R207	On	05/05/2011	Bond Future			8.28900	8.29600		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.39200	8.39900		9.25	0.00	0	0
Total R207 Future										56,737,086.00	600	800

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		3,514.00000	3,537,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		294.00000	281,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,758.00000	3,782,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		251.00000	239,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,276.00000	3,298,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		344.00000	330,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,836.00000	2,854,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,651.00000	1,628,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,011.00000	3,030,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,539.00000	1,517,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,667.00000	2,683,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,771.00000	1,746,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,321.00000	2,334,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,174.00000	3,148,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,457.00000	2,471,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,023.00000	2,997,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,188.00000	2,200,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,330.00000	3,302,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										56,737,086.00	600	800
R208	On	03/02/2011	Bond Future			8.24300	8.26900		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.32700	8.35400		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.41800	8.44700		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,366.00000	3,491,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		392.00000	352,000	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		3,613.00000	3,742,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		337.00000	301,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,125.00000	3,246,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		454.00000	410,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,768.00000	2,857,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,872.00000	1,794,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,946.00000	3,039,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,745.00000	1,671,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,595.00000	2,681,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,004.00000	1,923,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,316.00000	2,390,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,516.00000	3,414,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,458.00000	2,535,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,351.00000	3,253,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,180.00000	2,250,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,687.00000	3,582,000	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			8.40200	8.42300		15.25	55,900,761.00	700	22,601
R209	On	05/05/2011	Bond Future			8.45800	8.48000		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.51900	8.54100		16.00	0.00	0	0
Total R209 Future										55,900,761.00	700	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		5,110.00000	5,250,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		451.00000	413,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,430.00000	5,574,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		389.00000	355,000	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		4,793.00000	4,929,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		520.00000	477,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,249.00000	3,337,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,082.00000	2,985,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,469.00000	3,560,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,885.00000	2,792,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,037.00000	3,121,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,289.00000	3,188,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,849.00000	3,935,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,190.00000	4,093,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,059.00000	4,148,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,984.00000	3,891,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,643.00000	3,726,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,403.00000	4,303,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,071.00000	12,227,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		721.00000	694,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										55,900,761.00	700	22,601
R211	On	03/02/2011	Bond Future			1.82500	1.82400			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		3,812.00000	3,806,000		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		4,088.00000	4,082,000		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		3,536.00000	3,530,000		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
Total R211 Option										0.00	0	0
Total For R211										0.00	0	589
R212	On	03/02/2011	Bond Future			2.49800	2.48700			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		4,837.00000	4,730,000		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		5,294.00000	5,188,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	1,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		4,377.00000	4,270,000		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			8.44200	8.46300			0.00	0	0
R213	On	05/05/2011	Bond Future			8.50400	8.52600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.57100	8.59400			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		4,101.00000	3,921,000		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		3,644.00000	3,464,000		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		4,561.00000	4,381,000		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		4,618.00000	4,432,000		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		4,163.00000	3,977,000		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		5,076.00000	4,890,000		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		5,166.00000	4,975,000		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		4,714.00000	4,522,000		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		5,622.00000	5,431,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										202,872,950.00	2,000	86,783
GOVI	On	03/02/2011	GOVI			345.29500	344.91800			0.00	0	209
GOVI	On	05/05/2011	GOVI			350.34300	349.96000			0.00	0	0
Total GOVI Future										0.00	0	209
GOVI	On	03/02/2011	GOVI	343.00	Call		19,180.00000	22,950,000		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		19,080.00000	22,850,000		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		19,280.00000	23,050,000		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		9,600.00000	13,430,000		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		9,500.00000	13,330,000		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		9,700.00000	13,530,000		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	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			373.93000	373.41700			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			344.44200	344.05700			110,221,440.00	32	1,164
ALBI On 05/05/2011 Index Future			349.47800	349.08600			0.00	0	2
Total ALBI Future							110,221,440.00	32	1,166
Total For ALBI							110,221,440.00	32	1,166
CRD1 On 03/02/2011 Index Future			153.05400	152.81200			0.00	0	2
CRD1 On 05/05/2011 Index Future			155.13400	154.88800			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			148.45400	148.46700			0.00	0	0
IGOV On 05/05/2011 Index Future			150.62400	150.63800			0.00	0	0
IGOV On 04/08/2011 Index Future			152.79700	152.81000			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			401.99000	402.01400			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			339.46700	339.04000			0.00	0	3
OTH1 On 05/05/2011 Index Future			344.43000	343.99600			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			341.02500	340.60400			0.00	0	100
TRT1 On 05/05/2011 Index Future			345.65900	345.23200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							110,221,440.00	32	1,671

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			5.52200	5.52000			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.50300	5.49200			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.47700	5.47900			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46000	5.46600			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.46400	5.47500			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.47100	5.48800			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.47900	5.48800			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.67300	5.67800			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.87900	5.88600			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.14600	6.14000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.44600	6.44000			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.71000	6.72000			0.00	0	40,100
Total Jibar Future										0.00	0	84,402
Total For JIBAR FUTURE										0.00	0	84,402
Total for Jibar										0.00	0	84,402
Total for Derivatives :										313,094,390.00	2,032	173,065
R155	On	31/08/2011	Spot Bond			5.88500	6.35000			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			7.31500	7.33500			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			8.34500	8.35500			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			7.06000	7.07500			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			7.93500	7.95500			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			8.05500	8.09500			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			6.72000	6.74000			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			8.14000	8.14500			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			8.19000	8.21500			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			8.36500	8.38500			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			2.71000	2.70000			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							313,094,390.00	2,032	163,565
Total Options							0.00	0	9,500
Grand Total:							313,094,390.00	2,032	173,065