



Interest Rates Daily MTM Report

Daily summary for: 09/12/2010

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			7.50900	7.54100		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.62600	7.66100		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.76300	7.80100		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		1,857.00000	1,959,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		305.00000	267,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,024.00000	2,131,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		258.00000	225,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,695.00000	1,793,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		358.00000	316,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,597.00000	1,673,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,231.00000	1,163,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,714.00000	1,792,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,144.00000	1,078,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,486.00000	1,558,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,326.00000	1,254,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,378.00000	1,447,000	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		1,423.00000	1,348,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,146.00000	1,202,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,318.00000	2,227,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,229.00000	1,287,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,205.00000	2,116,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,068.00000	1,121,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,436.00000	2,342,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	8,591
R186	On	03/02/2011	Bond Future			8.51600	8.54300		11.50	0.00	0	23,674
R186	On	05/05/2011	Bond Future			8.59600	8.62400		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.68200	8.71100		12.25	0.00	0	0
Total R186 Future										0.00	0	23,674
R186	On	03/02/2011	Bond Future	9.00	Call		4,964.00000	5,158,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		674.00000	607,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,328.00000	5,530,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		582.00000	523,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,608.00000	4,796,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		776.00000	703,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		8,177.00000	7,928,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		143.00000	155,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,185.00000	4,326,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,001.00000	2,876,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,452.00000	4,598,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,802.00000	2,683,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		3,926.00000	4,061,000	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		3,209.00000	3,079,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,370.00000	7,163,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,233.00000	1,291,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,656.00000	2,747,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,058.00000	6,879,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,837.00000	2,933,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,750.00000	6,576,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,481.00000	2,568,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,375.00000	7,192,000	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			7.25400	7.28100		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.36500	7.39400		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.49900	7.53100		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,472.00000	2,557,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		50.00000	42,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,628.00000	2,714,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		40.00000	34,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,318.00000	2,401,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		62.00000	53,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,700.00000	1,760,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		567.00000	534,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,810.00000	1,872,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		519.00000	488,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,593.00000	1,651,000	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		618.00000	583,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		853.00000	889,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,697.00000	1,637,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		917.00000	955,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,610.00000	1,553,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		792.00000	826,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,787.00000	1,726,000	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			0.41900	0.41900			46,457,291.61	279	3,519
R202	On	05/05/2011	Bond Future			0.34200	0.34100			0.00	0	6,500
Total R202 Future										46,457,291.61	279	10,019
R202	On	03/02/2011	Bond Future	3.05	Call		59,376.00000	59,376,000		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	60,223,000		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	58,521,000		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		42,302.00000	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		43,330.00000	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		41,264.00000	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
Total R202 Option										0.00	0	0
Total For R202										46,457,291.61	279	10,019

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			8.12700	8.17000		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.23900	8.28400		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.36500	8.41200		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,090.00000	2,244,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		445.00000	382,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,275.00000	2,436,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		384.00000	328,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,911.00000	2,059,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		513.00000	444,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,535.00000	1,395,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		674.00000	751,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,689.00000	1,793,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,854.00000	1,739,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,813.00000	1,922,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,735.00000	1,625,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,569.00000	1,669,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,978.00000	1,859,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,341.00000	1,420,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,290.00000	3,149,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,435.00000	1,517,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,145.00000	3,007,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,252.00000	1,327,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,441.00000	3,296,000	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			8.23900	8.27600		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.34400	8.38200		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.45900	8.50000		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		1,937.00000	2,069,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		683.00000	606,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,127.00000	2,266,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		596.00000	526,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,756.00000	1,881,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		780.00000	696,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,382.00000	2,494,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,739.00000	1,643,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,538.00000	2,654,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,624.00000	1,532,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,232.00000	2,339,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,861.00000	1,759,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,401.00000	1,473,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,098.00000	3,952,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,500.00000	1,576,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,923.00000	3,781,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,306.00000	1,375,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,277.00000	4,129,000	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			6.89300	6.92100		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.00100	7.03100		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			7.13900	7.17300		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,806.00000	2,879,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		6.00000	5,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,932.00000	3,005,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		5.00000	4,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,680.00000	2,752,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		8.00000	6,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,486.00000	1,537,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		356.00000	335,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,574.00000	1,626,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		325.00000	304,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,401.00000	1,450,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		391.00000	367,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		722.00000	754,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,104.00000	1,061,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		772.00000	805,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,044.00000	1,002,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		673.00000	703,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,166.00000	1,121,000	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			8.33600	8.36800		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.43500	8.46800		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.54400	8.57800		9.25	0.00	0	0
Total R207 Future										0.00	0	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		2,705.00000	2,842,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		475.00000	422,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,927.00000	3,070,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		411.00000	364,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,490.00000	2,622,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		548.00000	490,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,261.00000	2,355,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,076.00000	1,980,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,415.00000	2,514,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,943.00000	1,851,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,112.00000	2,202,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,216.00000	2,115,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,869.00000	1,942,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,735.00000	3,617,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,989.00000	2,065,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,567.00000	3,452,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,753.00000	1,823,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,907.00000	3,786,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	03/02/2011	Bond Future			8.36700	8.39400		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.45600	8.48300		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.55200	8.58000		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		2,738.00000	2,856,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		549.00000	498,000	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		2,967.00000	3,089,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		476.00000	429,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,517.00000	2,629,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		631.00000	574,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,319.00000	2,398,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,215.00000	2,129,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,480.00000	2,563,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,072.00000	1,990,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,163.00000	2,239,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,365.00000	2,276,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,964.00000	2,027,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,962.00000	3,858,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,092.00000	2,157,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,784.00000	3,681,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,841.00000	1,901,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,147.00000	4,039,000	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			8.51100	8.55200		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.57100	8.61300		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.63400	8.67800		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		4,210.00000	4,468,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		634.00000	551,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,509.00000	4,776,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		551.00000	476,000	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		3,916.00000	4,165,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		725.00000	633,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,676.00000	2,832,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,611.00000	3,422,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,872.00000	3,035,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,391.00000	3,209,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,487.00000	2,636,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,842.00000	3,646,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,283.00000	3,444,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,746.00000	4,549,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,475.00000	3,642,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,522.00000	4,332,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,097.00000	3,252,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,979.00000	4,776,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		11,087.00000	11,390,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		858.00000	804,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,601
R211	On	03/02/2011	Bond Future			1.81000	1.80900			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		3,899.00000	3,893,000		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		4,174.00000	4,168,000		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		3,622.00000	3,616,000		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			2.47000	2.49000			66,779,940.50	650	2,518
Total R212 Future										66,779,940.50	650	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,808.00000	5,002,000		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		5,265.00000	5,459,000		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		4,348.00000	4,542,000		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										66,779,940.50	650	2,518
R213	On	03/02/2011	Bond Future			8.57700	8.59300			0.00	0	0
R213	On	05/05/2011	Bond Future			8.64300	8.65900			0.00	0	0
R213	On	04/08/2011	Bond Future			8.71400	8.73100			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		5,201.00000	5,067,000		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		4,745.00000	4,610,000		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		5,662.00000	5,527,000		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		5,730.00000	5,597,000		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		5,275.00000	5,142,000		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	6,188.00000	6,055,000		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	6,295.00000	6,156,000		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	5,842.00000	5,703,000		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	6,751.00000	6,612,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									113,237,232.11	929	87,712
GOVI	On	03/02/2011	GOVI			342.70300	342.07800		3,427,030.00	1	210
GOVI	On	05/05/2011	GOVI			347.71400	347.08000		0.00	0	0
Total GOVI Future									3,427,030.00	1	210
GOVI	On	03/02/2011	GOVI	343.00	Call	0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put	9,220.00000	2,970,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call	0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put	9,320.00000	3,070,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call	0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put	9,120.00000	2,870,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put	19,200.00000	12,860,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put	19,300.00000	12,960,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put	19,100.00000	12,760,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									3,427,030.00	1	210

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							3,427,030.00	1	210
AL7T On 03/02/2011 Index Future			370.82300	370.10800			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			341.77500	341.13100			17,088,750.00	5	1,164
ALBI On 05/05/2011 Index Future			346.77200	346.11800			0.00	0	2
Total ALBI Future							17,088,750.00	5	1,166
Total For ALBI							17,088,750.00	5	1,166
CRD1 On 03/02/2011 Index Future			152.39100	152.17400			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.46300	154.24300			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			148.34900	148.41800			5,933,960.00	4	4
IGOV On 05/05/2011 Index Future			150.51800	150.58800			0.00	0	0
IGOV On 04/08/2011 Index Future			152.68900	152.76000			0.00	0	0
Total IGOV Future							5,933,960.00	4	4
Total For IGOV							5,933,960.00	4	4
ILBI On 03/02/2011 Index Future			401.80200	401.97900			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			336.40300	335.65100			0.00	0	3
OTH1 On 05/05/2011 Index Future			341.32200	340.55800			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			338.49900	337.84500			0.00	0	100
TRT1 On 05/05/2011 Index Future			343.10200	342.43800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							23,022,710.00	9	1,675

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	15/12/2010	Jibar Future			5.55200	5.53100			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.53700	5.52700			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.50900	5.50900			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.50800	5.50300			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			5.51300	5.51700			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.52600	5.52300			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.75800	5.74800			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			6.01400	5.97700			0.00	100	5,200
JIBAR	On	20/03/2012	Jibar Future			6.29300	6.24100			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.58100	6.53800			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.85000	6.81000			0.00	0	40,100
Total Jibar Future										0.00	100	84,402
Total For JIBAR FUTURE										0.00	100	84,402
Total for Jibar										0.00	100	84,402
Total for Derivatives :										139,686,972.11	1,039	173,999
R155	On	31/08/2011	Spot Bond			5.86000	6.04000			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			7.44000	7.47000			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			8.47000	8.49500			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			7.19500	7.22000			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			8.06000	8.10000			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			8.18000	8.21500			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			6.84000	6.86500			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			8.28000	8.31000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.31500	8.34000			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			8.47500	8.51500			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			2.68000	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							139,686,972.11	1,039	164,499
Total Options							0.00	0	9,500
Grand Total:							139,686,972.11	1,039	173,999