



Interest Rates Daily MTM Report

Daily summary for: 03/02/2011

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			7.85000	7.78200		4.25	63,693,107.40	502	0
R157	On	05/05/2011	Bond Future			8.02500	7.92400		4.75	61,139,679.38	502	2,605
R157	On	04/08/2011	Bond Future			8.20700	8.08500		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.39900	8.25800		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.61600	8.39300			0.00	0	0
Total R157 Future										124,832,786.78	1,004	6,299
R157	On	03/02/2011	Bond Future	7.90	Call		512.00000	215,000	4.27	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		5.00000	0,000	4.27	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		722.00000	429,000	4.28	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	4.28	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		315.00000	0,000	4.27	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		22.00000	0,000	4.27	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		831.00000	669,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,542.00000	1,790,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		918.00000	745,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,424.00000	1,661,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		749.00000	599,000	4.68	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	7.70	Put		1,665.00000	1,925,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		673.00000	533,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,794.00000	2,064,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		720.00000	590,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,984.00000	3,319,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		781.00000	643,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,849.00000	3,177,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		663.00000	540,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,123.00000	3,465,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,939.00000	1,691,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,968.00000	2,224,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,035.00000	1,779,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,885.00000	2,133,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,846.00000	1,605,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,054.00000	2,317,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		358.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	386,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		524.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	220,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		191.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	553,000		0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										124,832,786.78	1,004	6,299
R186	On	03/02/2011	Bond Future			8.67000	8.60100		12.00	2,074,553,790.30	17,730	0
R186	On	05/05/2011	Bond Future			8.78400	8.68600		12.50	2,100,132,506.70	17,730	18,980

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future			8.88200	8.77500		12.75	16,076,943.40	140	0
R186	On	03/11/2011	Bond Future			8.97600	8.86200		12.50	0.00	0	12,959
R186	On	02/02/2012	Bond Future			9.07100	8.92900			0.00	0	0
Total R186 Future										4,190,763,240.40	35,600	31,939
R186	On	03/02/2011	Bond Future	9.00	Call		3,733.00000	3,074,000	12.12	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		0.00000	0,000	12.12	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,188.00000	3,529,000	12.14	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		0.00000	0,000	12.14	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,275.00000	2,616,000	12.10	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		0.00000	0,000	12.10	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		8,591.00000	9,250,000	11.56	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	11.56	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		3,290.00000	2,797,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,691.00000	3,114,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,544.00000	3,029,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,479.00000	2,880,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		3,046.00000	2,577,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,914.00000	3,361,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,469.00000	8,215,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		747.00000	577,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,081.00000	1,766,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,075.00000	7,741,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,240.00000	1,908,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,745.00000	7,393,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,930.00000	1,631,000	12.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.20	Put		7,416.00000	8,098,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,691.00000	5,124,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,453.00000	4,910,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,937.00000	5,356,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,255.00000	4,698,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,449.00000	4,897,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,657.00000	5,129,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		629.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	624,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		1,069.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	184,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		187.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		0.00000	1,066,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										4,190,763,240.40	35,600	37,439
R201	On	03/02/2011	Bond Future			7.69000	7.62200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.86900	7.76800		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			8.06100	7.93800		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			8.26500	8.11900		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.49400	8.25600			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	03/02/2011	Bond Future	8.00	Call		1,265.00000	1,036,000	4.05	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	4.05	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,431.00000	1,202,000	4.06	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	4.06	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,099.00000	870,000	4.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	4.04	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		878.00000	724,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		935.00000	1,099,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		959.00000	797,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		858.00000	1,015,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		798.00000	654,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,013.00000	1,188,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		428.00000	343,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,480.00000	2,757,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		471.00000	380,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,372.00000	2,643,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		390.00000	311,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,593.00000	2,876,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,274.00000	1,092,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,600.00000	1,817,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,342.00000	1,155,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,531.00000	1,743,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,207.00000	1,032,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,671.00000	1,894,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		15.00000	615,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		111.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	489,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		142.00000	742,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	03/02/2011	Bond Future			0.49900	0.48600			0.00	0	0
R202	On	05/05/2011	Bond Future			0.42700	0.41000			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	03/02/2011	Bond Future	3.05	Call		57,427.00000	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		58,274.00000	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		56,571.00000	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		40,289.00000	39,797,000		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		41,317.00000	40,825,000		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		39,251.00000	38,759,000		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	10,089
R203	On	03/02/2011	Bond Future			8.33000	8.26100		6.75	0.00	0	0
R203	On	05/05/2011	Bond Future			8.47600	8.38400		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.62200	8.51700		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.77300	8.65500		7.25	0.00	0	1,404
R203	On	02/02/2012	Bond Future			8.93500	8.76600			0.00	0	0
Total R203 Future										0.00	0	1,920
R203	On	03/02/2011	Bond Future	8.50	Call		1,188.00000	843,000	6.84	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		0.00000	0,000	6.84	0.00	0	0

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	8.55	Call		1,434.00000	1,090,000	6.85	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		0.00000	0,000	6.85	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		942.00000	596,000	6.82	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1.00000	0,000	6.82	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,318.00000	1,663,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000	6.59	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		1,144.00000	954,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,794.00000	2,047,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,254.00000	1,052,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,661.00000	1,902,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,041.00000	863,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,934.00000	2,199,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,030.00000	877,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,469.00000	3,802,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,111.00000	949,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,311.00000	3,635,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		954.00000	808,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,632.00000	3,973,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,125.00000	1,884,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,820.00000	3,105,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,235.00000	1,986,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,705.00000	2,982,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		2,019.00000	1,785,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,940.00000	3,232,000	7.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	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
R203	On	02/02/2012	Bond Future	8.75	Put		69.00000	791,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		146.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	576,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		284.00000	1,006,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,920
R204	On	03/02/2011	Bond Future			8.47500	8.41100		8.25	4,918,675.00	50	0
R204	On	05/05/2011	Bond Future			8.61300	8.52700		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.75000	8.65100		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.88500	8.77600		8.25	0.00	0	1,867
R204	On	02/02/2012	Bond Future			9.02500	8.87400			0.00	0	0
Total R204 Future										4,918,675.00	50	1,967
R204	On	03/02/2011	Bond Future	8.50	Call		521.00000	139,000	8.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		25.00000	0,000	8.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		779.00000	416,000	8.27	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		6.00000	0,000	8.27	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		300.00000	0,000	8.23	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		82.00000	139,000	8.23	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,634.00000	1,405,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,780.00000	2,016,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,771.00000	1,530,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,646.00000	1,870,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,503.00000	1,286,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,921.00000	2,169,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		948.00000	806,000	8.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	8.00	Put		4,441.00000	4,817,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,027.00000	877,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,246.00000	4,614,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		873.00000	740,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,641.00000	5,025,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,759.00000	2,483,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,891.00000	3,167,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,891.00000	2,607,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,769.00000	3,037,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,622.00000	2,354,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,009.00000	3,293,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		618.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	122,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		861.00000	122,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		373.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	366,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										4,918,675.00	50	1,967
R206	On	03/02/2011	Bond Future			7.37000	7.30200		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.55900	7.45900		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.78100	7.65100		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			8.01600	7.85500		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			8.30200	8.00900			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,800.00000	1,623,000	3.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,927.00000	1,750,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.13	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,672.00000	1,495,000	3.12	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.12	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		717.00000	594,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		619.00000	735,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		783.00000	653,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		565.00000	674,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		655.00000	539,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		677.00000	800,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		345.00000	274,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,774.00000	1,986,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		377.00000	303,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,696.00000	1,904,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		316.00000	250,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,856.00000	2,072,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		937.00000	794,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,144.00000	1,316,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		987.00000	839,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		1,095.00000	1,263,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		889.00000	750,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,194.00000	1,371,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		16.00000	527,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.05	Call		72.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	440,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		103.00000	615,000		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			8.54000	8.47600		9.25	18,504,522.00	200	0
R207	On	05/05/2011	Bond Future			8.68600	8.58300		9.50	18,730,948.00	200	285
R207	On	04/08/2011	Bond Future			8.81300	8.69900		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.93300	8.80900		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.05900	8.89700			0.00	0	0
Total R207 Future										37,235,470.00	400	885
R207	On	03/02/2011	Bond Future	8.75	Call		1,592.00000	1,217,000	9.34	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		0.00000	0,000	9.34	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,879.00000	1,504,000	9.36	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		0.00000	0,000	9.36	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,305.00000	929,000	9.32	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1.00000	0,000	9.32	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,551.00000	1,283,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,028.00000	2,347,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,688.00000	1,404,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,877.00000	2,180,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,422.00000	1,169,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,187.00000	2,521,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,438.00000	1,220,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,980.00000	4,394,000	9.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Call		1,541.00000	1,312,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,796.00000	4,198,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,340.00000	1,132,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,171.00000	4,594,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,872.00000	2,545,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,192.00000	3,534,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,009.00000	2,671,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,058.00000	3,388,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,739.00000	2,421,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,332.00000	3,682,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		541.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	308,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		803.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	47,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		279.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	570,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										37,235,470.00	400	885
R208	On	03/02/2011	Bond Future			8.57500	8.50600		10.00	0.00	0	0
R208	On	05/05/2011	Bond Future			8.69000	8.60200		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.80100	8.70400		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.91100	8.80600		10.75	0.00	0	5,584
R208	On	02/02/2012	Bond Future			9.02300	8.88400			0.00	0	0
Total R208 Future										0.00	0	5,774
R208	On	03/02/2011	Bond Future	8.75	Call		1,493.00000	1,067,000	10.09	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		0.00000	0,000	10.09	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		1,794.00000	1,369,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		0.00000	0,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,190.00000	764,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1.00000	0,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,601.00000	1,359,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,220.00000	2,508,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,742.00000	1,487,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,057.00000	2,332,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,467.00000	1,239,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,392.00000	2,694,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,498.00000	1,299,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,232.00000	4,603,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,606.00000	1,397,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,034.00000	4,395,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,394.00000	1,205,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,436.00000	4,817,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		3,059.00000	2,760,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,383.00000	3,687,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,205.00000	2,897,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,240.00000	3,534,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,917.00000	2,626,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,531.00000	3,843,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		651.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	128,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		930.00000	150,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		371.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	408,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,774
R209	On	03/02/2011	Bond Future			8.62000	8.55100		15.75	1,630,961,178.00	20,900	0
R209	On	05/05/2011	Bond Future			8.70700	8.61300		16.75	1,584,961,950.00	20,900	21,100
R209	On	04/08/2011	Bond Future			8.77800	8.67800		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.84600	8.74000		16.75	0.00	0	1,089
R209	On	02/02/2012	Bond Future			8.91400	8.78700			0.00	0	0
Total R209 Future										3,215,923,128.00	41,800	22,189
R209	On	03/02/2011	Bond Future	9.00	Call		3,584.00000	3,015,000	15.90	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		0.00000	0,000	15.90	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,967.00000	3,397,000	15.92	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		0.00000	0,000	15.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,199.00000	2,630,000	15.87	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		0.00000	0,000	15.87	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,119.00000	1,773,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,054.00000	3,472,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,306.00000	1,941,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,825.00000	3,224,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,940.00000	1,615,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,295.00000	3,734,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,928.00000	2,564,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,391.00000	4,829,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,111.00000	2,733,000	16.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Put		4,158.00000	4,583,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,750.00000	2,401,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,632.00000	5,085,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,810.00000	10,102,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		581.00000	676,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		4,417.00000	3,975,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,337.00000	4,735,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,619.00000	4,165,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,142.00000	4,528,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		4,219.00000	3,790,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,540.00000	4,951,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		1,657.00000	662,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		2,037.00000	1,042,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		1,273.00000	278,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R209 Option										0.00	0	0
Total For R209									3,215,923,128.00	41,800	22,189	
R210	On	03/02/2011	Bond Future			2.75000	1.07300			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	03/02/2011	Bond Future	3.10	Call		30,460.00000	4,571,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Call		31,092.00000	5,203,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Call		29,822.00000	3,933,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	0
R211	On	03/02/2011	Bond Future			2.14000	1.78200			5,103,249.00	50	0
R211	On	05/05/2011	Bond Future			1.57900	1.59500			0.00	0	539
Total R211 Future										5,103,249.00	50	539
R211	On	03/02/2011	Bond Future	2.50	Call		4,054.00000	2,010,000		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		4,330.00000	2,286,000		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		3,778.00000	1,734,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.14	Call		3,004.00000	3,094,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.19	Call		3,275.00000	3,364,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Call		2,732.00000	2,822,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										5,103,249.00	50	539
R212	On	03/02/2011	Bond Future			2.72000	2.53300			0.00	0	0
R212	On	05/05/2011	Bond Future			2.44200	2.44600			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,392.00000	2,607,000		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		4,849.00000	3,064,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	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
R212	On	03/02/2011	Bond Future	2.95	Call		3,932.00000	2,147,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		1,889.00000	1,851,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		1,403.00000	1,365,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		2,377.00000	2,339,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	03/02/2011	Bond Future			8.70000	8.63100			0.00	0	0
R213	On	05/05/2011	Bond Future			8.78800	8.70000			0.00	0	0
R213	On	04/08/2011	Bond Future			8.86800	8.77300			0.00	0	0
R213	On	03/11/2011	Bond Future			8.94700	8.84600			0.00	0	0
R213	On	02/02/2012	Bond Future			9.02800	8.90300			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		5,519.00000	6,092,000		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		5,062.00000	5,635,000		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		5,979.00000	6,552,000		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		6,068.00000	6,787,000		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		5,613.00000	6,332,000		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	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		6,526.00000	7,245,000		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		6,636.00000	7,401,000		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		6,184.00000	6,948,000		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		7,092.00000	7,857,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		773.00000	1,574,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		369.00000	1,170,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		1,179.00000	1,980,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		760.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	218,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		1,148.00000	170,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call		370.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	608,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										7,578,776,549.18	78,904	90,103
GOVI	On	03/02/2011	GOVI			338.43500	339.76100			223,367,100.00	66	0
GOVI	On	05/05/2011	GOVI			342.85700	344.67300			226,285,620.00	66	205
Total GOVI Future										449,652,720.00	132	205

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		32,390.00000	45,650,000		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		32,490.00000	45,750,000		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		32,290.00000	45,550,000		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		43,270.00000	61,430,000		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		43,370.00000	61,530,000		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		43,170.00000	61,330,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										449,652,720.00	132	205
Total for GOVI										449,652,720.00	132	205
AL7T	On	03/02/2011	Index Future			365.94800	367.44800			0.00	0	0
AL7T	On	05/05/2011	Index Future			370.68700	372.76100			0.00	0	30
AL7T	On	04/08/2011	Index Future			375.88700	378.13200			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	03/02/2011	Index Future			337.59900	338.97000			0.00	0	0
ALBI	On	05/05/2011	Index Future			341.99700	343.87000			13,679,880.00	4	1,082
ALBI	On	04/08/2011	Index Future			346.79400	348.82600			0.00	0	0
Total ALBI Future										13,679,880.00	4	1,082
Total For ALBI										13,679,880.00	4	1,082
CRD1	On	03/02/2011	Index Future			152.05000	152.05000			0.00	0	0
CRD1	On	05/05/2011	Index Future			153.60900	154.13500			0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 04/08/2011 Index Future			155.71000	156.24200			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			147.01200	147.00800			36,753,000.00	25	0
IGOV On 05/05/2011 Index Future			149.03000	149.13400			83,456,800.00	56	56
IGOV On 04/08/2011 Index Future			151.12000	151.28300			0.00	0	0
Total IGOV Future							120,209,800.00	81	56
Total For IGOV							120,209,800.00	81	56
ILBI On 03/02/2011 Index Future			397.85200	397.85200			67,634,840.00	17	0
ILBI On 05/05/2011 Index Future			403.09400	403.50600			0.00	0	336
Total ILBI Future							67,634,840.00	17	336
Total For ILBI							67,634,840.00	17	336
OTH1 On 03/02/2011 Index Future			332.73900	334.34300			0.00	0	0
OTH1 On 05/05/2011 Index Future			336.99600	339.17700			0.00	0	3
OTH1 On 04/08/2011 Index Future			341.72300	344.06500			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			335.84400	335.84400			0.00	0	0
TRT1 On 05/05/2011 Index Future			338.52700	340.44800			0.00	0	100
TRT1 On 04/08/2011 Index Future			343.15600	345.10400			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							201,524,520.00	102	1,609
JIBAR On 16/02/2011 Jibar Future			5.61000	5.61100			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.64600	5.65600			0.00	0	5,790
JIBAR On 20/04/2011 Jibar Future			5.70800	5.67900			0.00	1,001	2,000
JIBAR On 18/05/2011 Jibar Future			5.76900	5.71100			0.00	1,000	3,001
JIBAR On 15/06/2011 Jibar Future			5.83000	5.75400			0.00	1,000	3,890

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	20/07/2011	Jibar Future			5.91000	5.82000			0.00	1,000	2,000
JIBAR	On	21/09/2011	Jibar Future			6.08000	5.97000			0.00	0	14,890
JIBAR	On	21/12/2011	Jibar Future			6.54600	6.42100			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			7.00800	6.87100			0.00	0	790
JIBAR	On	20/06/2012	Jibar Future			7.45600	7.31900			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.89100	7.76700			0.00	500	44,510
JIBAR	On	19/12/2012	Jibar Future			8.18000	8.13000			0.00	0	490
Total Jibar Future										0.00	4,501	90,541
Total For JIBAR FUTURE										0.00	4,501	90,541
Total for Jibar										0.00	4,501	90,541
Total for Derivatives :										8,229,953,789.18	83,639	182,458
R155	On	31/08/2011	Spot Bond			6.20000	6.10000			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			7.88500	7.78000			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			8.70000	8.60000			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			7.72500	7.62000			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			2.78000	2.76000			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			8.35500	8.26000			0.00	0	0
Total R203 SPOT										0.00	0	0
Total For R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			8.50000	8.41000			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			7.40500	7.30000			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			8.58000	8.47500			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			8.59500	8.50500			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			8.64500	8.55000			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			2.72000	2.72000			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
Total Futures							8,229,953,789.18	83,639	176,958
Total Options							0.00	0	5,500
Grand Total:							8,229,953,789.18	83,639	182,458