



Interest Rates Daily MTM Report

Daily summary for: 01/11/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future			7.01300	7.04400		3.75	0.00	0	3,626
R157	On	03/02/2011	Bond Future			7.08400	7.11700		4.00	0.00	0	3,694
R157	On	05/05/2011	Bond Future			7.16100	7.19500		3.75	0.00	0	0
R157	On	04/08/2011	Bond Future			7.23500	7.26900		3.75	0.00	0	0
Total R157 Future										0.00	0	7,320
R157	On	04/11/2010	Bond Future	8.50	Call		6,602.00000	6,748,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		6,821.00000	6,967,000	4.06	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.06	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		6,383.00000	6,529,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		2,117.00000	2,262,000	3.86	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,556.00000	3,681,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		138.00000	116,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,749.00000	3,877,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		117.00000	98,000	4.14	0.00	0	0

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	7.85	Call		3,365.00000	3,487,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		162.00000	137,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,813.00000	2,914,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		510.00000	469,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,970.00000	3,074,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		463.00000	424,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,660.00000	2,757,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		563.00000	517,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,510.00000	2,604,000	3.82	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		618.00000	569,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,168.00000	2,240,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,259.00000	1,196,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,287.00000	2,361,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,182.00000	1,122,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,053.00000	2,122,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,340.00000	1,274,000	3.78	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	7,820
R186	On	04/11/2010	Bond Future			8.04300	8.03400		9.75	0.00	0	17,511
R186	On	03/02/2011	Bond Future			8.10100	8.09200		11.00	0.00	0	20,231
R186	On	05/05/2011	Bond Future			8.16400	8.15300		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.22500	8.21300		11.00	0.00	0	0
Total R186 Future										0.00	0	37,742
R186	On	04/11/2010	Bond Future	9.25	Call		11,705.00000	11,612,000	10.46	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.46	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,150.00000	12,057,000	10.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.49	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,257.00000	11,164,000	10.43	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.43	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		0.00000	0,000	10.18	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,102.00000	7,008,000	10.18	1,892,160.00	270	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,126.00000	9,023,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		362.00000	351,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,536.00000	9,434,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		317.00000	307,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,719.00000	8,616,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		413.00000	402,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,881.00000	4,908,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,321.00000	1,256,000	10.71	163,280.00	130	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,320.00000	7,213,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,546.00000	1,549,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,665.00000	7,558,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,426.00000	1,429,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,980.00000	6,875,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,674.00000	1,679,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,545.00000	4,577,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,997.00000	2,919,000	10.37	583,800.00	200	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,825.00000	4,737,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,461.00000	4,491,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		5,081.00000	4,991,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,228.00000	4,256,000	11.03	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	Call		4,575.00000	4,490,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,703.00000	4,736,000	10.98	0.00	0	0
Total R186 Option										2,639,240.00	600	16,400
Total For R186										2,639,240.00	600	54,142
R201	On	04/11/2010	Bond Future			6.81300	6.84300		3.25	0.00	0	1,169
R201	On	03/02/2011	Bond Future			6.86900	6.90200		3.50	0.00	0	319
R201	On	05/05/2011	Bond Future			6.93900	6.97200		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.00600	7.04100		3.25	0.00	0	0
Total R201 Future										0.00	0	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,890.00000	6,000,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		6,061.00000	6,172,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		5,718.00000	5,828,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		2,385.00000	2,495,000	3.34	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.34	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	3.30	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,485.00000	1,596,000	3.30	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		4,156.00000	4,266,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.44	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		402.00000	276,000	3.20	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		59.00000	44,000	3.20	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,752.00000	3,861,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		25.00000	19,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,913.00000	4,023,000	3.68	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	8.05	Put		20.00000	15,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,591.00000	3,699,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		30.00000	23,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,732.00000	2,817,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		235.00000	213,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,865.00000	2,952,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		210.00000	190,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,600.00000	2,683,000	3.36	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		261.00000	237,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,544.00000	1,601,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		911.00000	861,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,649.00000	1,708,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		865.00000	817,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,456.00000	1,511,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		974.00000	922,000	3.24	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,608
R202	On	04/11/2010	Bond Future			0.57400	0.57400			0.00	0	0
R202	On	05/05/2011	Bond Future			0.44700	0.44600			0.00	0	6,500
Total R202 Future										0.00	0	6,500
R202	On	04/11/2010	Bond Future	3.05	Call		55,486.00000	55,486,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		56,340.00000	56,340,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		54,623.00000	54,623,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		39,250.00000	39,221,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		40,278.00000	40,249,000		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		38,212.00000	38,183,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	6,500
R203	On	04/11/2010	Bond Future			7.58400	7.60500		5.75	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.66200	7.68300		6.25	0.00	0	1,402
R203	On	05/05/2011	Bond Future			7.74400	7.76500		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.82400	7.84600		6.00	0.00	0	0
Total R203 Future										0.00	0	3,320
R203	On	04/11/2010	Bond Future	9.25	Call		8,388.00000	8,501,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,630.00000	8,743,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		8,146.00000	8,259,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,335.00000	4,422,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		199.00000	177,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,555.00000	4,644,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		173.00000	153,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,118.00000	4,203,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		229.00000	205,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,249.00000	3,312,000	6.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		853.00000	811,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,423.00000	3,488,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		784.00000	744,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,078.00000	3,138,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		926.00000	881,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,585.00000	2,633,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,844.00000	1,786,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,722.00000	2,772,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,742.00000	1,686,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,451.00000	2,498,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,950.00000	1,891,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,320
R204	On	04/11/2010	Bond Future			7.70400	7.71400		6.50	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.77400	7.78500		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.85200	7.86200		6.75	0.00	0	0
R204	On	04/08/2011	Bond Future			7.92900	7.93900		7.00	0.00	0	0
Total R204 Future										0.00	0	4,118
R204	On	04/11/2010	Bond Future	9.25	Call		8,730.00000	8,790,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,998.00000	9,058,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,461.00000	8,521,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		7,376.00000	7,436,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	6.88	0.00	0	0

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	8.50	Call		4,371.00000	4,412,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		297.00000	273,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,610.00000	4,654,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		258.00000	238,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,135.00000	4,175,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		339.00000	314,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,268.00000	4,299,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		726.00000	700,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,477.00000	4,510,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		664.00000	640,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,063.00000	4,092,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		792.00000	765,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,643.00000	2,659,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,308.00000	2,269,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,790.00000	2,808,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,181.00000	2,144,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,500.00000	2,515,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,439.00000	2,399,000	6.98	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	4,118
R206	On	04/11/2010	Bond Future			6.59200	6.62300		2.50	0.00	0	0
R206	On	03/02/2011	Bond Future			6.63900	6.67300		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.70900	6.74200		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.77400	6.81000		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		5,221.00000	5,310,000	2.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		5,356.00000	5,445,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		5,086.00000	5,176,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,782.00000	1,871,000	2.58	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	2.58	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,863.00000	3,952,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	2.65	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		24.00000	3,000	2.50	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		388.00000	456,000	2.50	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		3,463.00000	3,552,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		6.00000	4,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,589.00000	3,678,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		5.00000	3,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,336.00000	3,425,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		7.00000	5,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,008.00000	2,072,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		174.00000	158,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,109.00000	2,174,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		156.00000	140,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,908.00000	1,971,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		194.00000	176,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,120.00000	1,162,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		698.00000	660,000	2.52	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	7.05	Call		1,185.00000	1,229,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		652.00000	616,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,057.00000	1,098,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		746.00000	707,000	2.51	0.00	0	0
Total R206 Option										0.00	0	1,200
Total For R206										0.00	0	1,200
R207	On	04/11/2010	Bond Future			7.81300	7.82900		7.50	0.00	0	600
R207	On	03/02/2011	Bond Future			7.88000	7.89600		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.95500	7.97100		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.02900	8.04500		8.00	0.00	0	0
Total R207 Future										0.00	0	2,000
R207	On	04/11/2010	Bond Future	9.25	Call		8,457.00000	8,558,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,737.00000	8,838,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,176.00000	8,277,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		9,293.00000	9,394,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,302.00000	5,379,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		220.00000	198,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,560.00000	5,639,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		191.00000	172,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,047.00000	5,121,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		253.00000	228,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,090.00000	4,145,000	7.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Put		978.00000	937,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,299.00000	4,356,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		900.00000	860,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,884.00000	3,937,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,061.00000	1,017,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,320.00000	3,361,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,130.00000	2,077,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,489.00000	3,532,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,011.00000	1,960,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		3,156.00000	3,195,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,254.00000	2,200,000	8.07	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	2,000
R208	On	04/11/2010	Bond Future			7.93300	7.93400		8.50	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.99900	8.00000		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			8.07000	8.06900		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.13800	8.13700		9.00	0.00	0	0
Total R208 Future										0.00	0	11,921
R208	On	04/11/2010	Bond Future	9.25	Call		8,192.00000	8,199,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,484.00000	8,491,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,899.00000	7,905,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.99	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,020.00000	5,010,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		325.00000	308,000	9.36	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		5,282.00000	5,273,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		285.00000	270,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,762.00000	4,751,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		370.00000	353,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,880.00000	3,859,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,200.00000	1,185,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,092.00000	4,071,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,108.00000	1,093,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,674.00000	3,653,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,300.00000	1,285,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,278.00000	3,259,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,581.00000	2,568,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,447.00000	3,428,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,443.00000	2,430,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		3,114.00000	3,095,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,724.00000	2,712,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,921
R209	On	04/11/2010	Bond Future			8.08200	8.06800		13.75	0.00	0	23,345
R209	On	03/02/2011	Bond Future			8.12700	8.11200		14.50	0.00	0	2,097
R209	On	05/05/2011	Bond Future			8.17400	8.15800		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.21900	8.20300		14.50	0.00	0	0
Total R209 Future										0.00	0	25,442
R209	On	04/11/2010	Bond Future	9.00	Call		7,779.00000	7,653,000	14.56	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	14.56	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,162.00000	8,035,000	14.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put		0.00000	0,000	14.60	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,393.00000	7,267,000	14.52	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	14.52	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		3,766.00000	3,638,000	14.16	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		2.00000	0,000	14.16	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		93.00000	31,000	13.96	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		1,714.00000	1,526,000	13.96	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,660.00000	9,533,000	14.76	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	14.76	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,972.00000	3,089,000	13.55	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		10.00000	0,000	13.55	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,725.00000	7,586,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		354.00000	349,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,065.00000	7,926,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		312.00000	307,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,384.00000	7,245,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		398.00000	394,000	15.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,946.00000	4,828,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,000.00000	2,024,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,216.00000	5,096,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,854.00000	1,876,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,681.00000	4,566,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,155.00000	2,182,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,510.00000	5,402,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,967.00000	2,999,000	14.68	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	Call		5,761.00000	5,651,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,802.00000	2,833,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,264.00000	5,158,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,140.00000	3,174,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,624.00000	14,485,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		389.00000	391,000	15.82	0.00	0	0
Total R209 Option										0.00	0	432
Total For R209										0.00	0	25,874
R212	On	04/11/2010	Bond Future			2.65100	2.65100			109,844,974.80	1,080	0
R212	On	03/02/2011	Bond Future			2.56500	2.56400			165,764,050.76	1,628	1,868
Total R212 Future										275,609,025.56	2,708	1,868
R212	On	04/11/2010	Bond Future	3.00	Call		3,324.00000	3,324,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		3,790.00000	3,790,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		2,855.00000	2,855,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Call		4,094.00000	4,084,000		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		4,551.00000	4,541,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		3,634.00000	3,624,000		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										275,609,025.56	2,708	1,868
Total for Bond										278,248,265.56	3,308	121,371
GOVI	On	04/11/2010	GOVI			345.89400	345.61600			0.00	0	82

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI			351.09200	350.81100			0.00	0	94
GOVI	On	05/05/2011	GOVI			356.32400	356.06600			0.00	0	0
Total GOVI Future										0.00	0	176
GOVI	On	04/11/2010	GOVI	329.00	Call		166,160.00000	168,940,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		166,060.00000	168,840,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		166,260.00000	169,040,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Call		78,110.00000	80,920,000		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		78,010.00000	80,820,000		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		78,210.00000	81,020,000		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		70,660.00000	73,240,000		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		70,560.00000	73,140,000		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		70,760.00000	73,340,000		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	176
Total for GOVI										0.00	0	176
AL7T	On	04/11/2010	Index Future			375.30200	374.90300			90,185,070,600.00	24,030	8
AL7T	On	03/02/2011	Index Future			380.94300	380.53800			64,760,310.00	17	17

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future									90,249,830,910.00	24,047	25
Total For AL7T									90,249,830,910.00	24,047	25
ALBI	On	04/11/2010			345.20600	344.94900			0.00	0	1,058
ALBI	On	03/02/2011			350.39500	350.13300			136,654,050.00	39	284
ALBI	On	05/05/2011			355.61600	355.37800			0.00	0	0
Total ALBI Future									136,654,050.00	39	1,342
Total For ALBI									136,654,050.00	39	1,342
CRD1	On	04/11/2010			152.13700	151.95300			0.00	0	0
CRD1	On	03/02/2011			154.39200	154.20500			0.00	0	2
CRD1	On	05/05/2011			156.64700	156.45700			0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
IGOV	On	03/02/2011			146.95700	145.00000			0.00	0	0
IGOV	On	05/05/2011			149.14700	145.00000			0.00	0	0
IGOV	On	04/08/2011			151.42300	145.00000			0.00	0	0
Total IGOV Future									0.00	0	0
Total For IGOV									0.00	0	0
ILBI	On	04/11/2010			391.99300	391.98400			1,936,445,420.00	494	17
ILBI	On	03/02/2011			397.95300	398.04700			1,965,887,820.00	494	494
Total ILBI Future									3,902,333,240.00	988	511
Total For ILBI									3,902,333,240.00	988	511
OTH1	On	04/11/2010			341.12800	340.97800			0.00	0	0
OTH1	On	03/02/2011			346.25500	346.10300			0.00	0	3
OTH1	On	05/05/2011			351.41500	351.28700			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	04/11/2010			341.86800	341.56500			0.00	0	0
TRT1	On	03/02/2011			346.93600	346.62700			0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 05/05/2011 Index Future			352.00300	351.68900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							94,288,818,200.00	25,074	1,983
JIBAR On 17/11/2010 Jibar Future			5.82500	5.87000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.71600	5.72000			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.64300	5.64000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.56900	5.58000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.54100	5.55000			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.54100	5.55000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.56300	5.56000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.69600	5.69000			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			5.86700	5.86000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.07800	6.07000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.32200	6.31000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.45500	6.52000			0.00	0	40,000
Total Jibar Future							0.00	0	73,900
Total For JIBAR FUTURE							0.00	0	73,900
Total for Jibar							0.00	0	73,900
Total for Derivatives :							94,567,066,465.56	28,382	197,430
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.30000	7.18000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			7.97500	7.83000			0.00	0	0
Total R186 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.24000	7.11500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			169.66400	169.34127			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			7.83000	7.71000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.03000	6.93000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			7.94000	7.80000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			7.97000	7.84000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			7.95500	7.81000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.62000	2.62000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							94,564,427,225.56	27,782	177,778
Total Options							2,639,240.00	600	19,652
Grand Total:							94,567,066,465.56	28,382	197,430