



Interest Rates Daily MTM Report

Daily summary for: 06/12/2010

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			7.40500	7.39000		4.25	0.00	0	7,186
R157	On	05/05/2011	Bond Future			7.51500	7.49900		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.64300	7.62600		4.25	0.00	0	0
Total R157 Future										0.00	0	7,891
R157	On	03/02/2011	Bond Future	7.90	Call		2,413.00000	2,344,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		200.00000	197,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,595.00000	2,525,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		168.00000	164,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,235.00000	2,167,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		237.00000	235,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,011.00000	1,956,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		976.00000	988,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,142.00000	2,086,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		903.00000	913,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,884.00000	1,831,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,055.00000	1,068,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,762.00000	1,710,000	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		1,138.00000	1,153,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,454.00000	1,414,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,946.00000	1,972,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,549.00000	1,507,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,846.00000	1,870,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,363.00000	1,324,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,051.00000	2,078,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	7,891
R186	On	03/02/2011	Bond Future			8.40300	8.36900		11.50	1,315,453.37	11	23,674
R186	On	05/05/2011	Bond Future			8.48000	8.44400		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.56200	8.52500		12.25	0.00	0	0
Total R186 Future										1,315,453.37	11	23,674
R186	On	03/02/2011	Bond Future	9.00	Call		6,427.00000	6,108,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		440.00000	455,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,820.00000	6,499,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		378.00000	391,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,039.00000	5,724,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		510.00000	529,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,679.00000	6,946,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		342.00000	275,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,284.00000	5,030,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,376.00000	2,470,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,584.00000	5,324,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,211.00000	2,299,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,991.00000	4,743,000	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		2,551.00000	2,651,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,190.00000	6,398,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,776.00000	1,636,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,395.00000	3,219,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,050.00000	6,224,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,606.00000	3,425,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,772.00000	5,941,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,190.00000	3,021,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,337.00000	6,518,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										1,315,453.37	11	32,174
R201	On	03/02/2011	Bond Future			7.13400	7.11900		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.23500	7.21900		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.35800	7.34000		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		3,006.00000	2,953,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		28.00000	27,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,166.00000	3,113,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		22.00000	21,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,847.00000	2,794,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		35.00000	34,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,114.00000	2,067,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		418.00000	422,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,234.00000	2,187,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		380.00000	385,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,996.00000	1,950,000	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		458.00000	464,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,114.00000	1,081,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,385.00000	1,406,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,190.00000	1,156,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,310.00000	1,331,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,042.00000	1,010,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,464.00000	1,487,000	3.61	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	489
R202	On	03/02/2011	Bond Future			0.41800	0.41700			0.00	0	3,240
R202	On	05/05/2011	Bond Future			0.34000	0.34000			0.00	0	6,500
Total R202 Future										0.00	0	9,740
R202	On	03/02/2011	Bond Future	3.05	Call		59,435.00000	59,406,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		60,282.00000	60,253,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		58,579.00000	58,550,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		42,332.00000	42,332,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		43,360.00000	43,360,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		41,293.00000	41,293,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	9,740

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			8.02500	8.01000		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.13200	8.11700		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.25100	8.23500		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,752.00000	2,671,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		297.00000	292,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,956.00000	2,875,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		255.00000	250,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,554.00000	2,473,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		346.00000	341,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,124.00000	1,136,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		1,073.00000	1,009,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,151.00000	2,092,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,501.00000	1,516,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,292.00000	2,232,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,399.00000	1,413,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,014.00000	1,956,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,608.00000	1,623,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,696.00000	1,650,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,814.00000	2,843,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,804.00000	1,757,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,683.00000	2,711,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,593.00000	1,548,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,950.00000	2,981,000	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			8.15800	8.14300		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.25800	8.24300		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.37000	8.35400		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,514.00000	2,425,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		506.00000	502,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,724.00000	2,634,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		439.00000	434,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,311.00000	2,224,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		581.00000	580,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,866.00000	2,795,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,458.00000	1,470,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,036.00000	2,964,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,357.00000	1,368,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,700.00000	2,631,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,564.00000	1,578,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,714.00000	1,665,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,633.00000	3,669,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,826.00000	1,776,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,471.00000	3,506,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,606.00000	1,559,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,799.00000	3,838,000	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			6.79100	6.77600		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.88800	6.87200		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			7.01400	6.99600		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,187.00000	3,147,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,313.00000	3,273,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,061.00000	3,020,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		5.00000	4,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,786.00000	1,750,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		270.00000	273,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,880.00000	1,844,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		244.00000	247,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,694.00000	1,658,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		298.00000	301,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		916.00000	890,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		907.00000	921,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		973.00000	947,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		853.00000	867,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		859.00000	834,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		961.00000	976,000	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			8.20200	8.18300		8.75	945,257.50	10	1,400
R207	On	05/05/2011	Bond Future			8.29600	8.27500		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.39900	8.37700		9.25	0.00	0	0
Total R207 Future										945,257.50	10	1,400

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		3,631.00000	3,514,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		296.00000	294,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,875.00000	3,758,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		254.00000	251,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,392.00000	3,276,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		345.00000	344,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,932.00000	2,836,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,624.00000	1,651,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,109.00000	3,011,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,514.00000	1,539,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,759.00000	2,667,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,740.00000	1,771,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,396.00000	2,321,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,124.00000	3,174,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,535.00000	2,457,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,976.00000	3,023,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,261.00000	2,188,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,278.00000	3,330,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										945,257.50	10	1,400
R208	On	03/02/2011	Bond Future			8.26900	8.25500		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.35400	8.33900		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.44700	8.43100		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,462.00000	3,366,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		399.00000	392,000	9.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Call		3,709.00000	3,613,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		344.00000	337,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,221.00000	3,125,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		461.00000	454,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,844.00000	2,768,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,855.00000	1,872,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,023.00000	2,946,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,729.00000	1,745,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,670.00000	2,595,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,987.00000	2,004,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,378.00000	2,316,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,481.00000	3,516,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,521.00000	2,458,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,318.00000	3,351,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,239.00000	2,180,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,650.00000	3,687,000	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			8.42300	8.39300		15.25	0.00	0	23,301
R209	On	05/05/2011	Bond Future			8.48000	8.44900		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.54100	8.50900		16.00	0.00	0	0
Total R209 Future										0.00	0	23,301
R209	On	03/02/2011	Bond Future	9.00	Call		5,356.00000	5,110,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		442.00000	451,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,678.00000	5,430,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		382.00000	389,000	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		5,036.00000	4,793,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		508.00000	520,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,420.00000	3,249,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,992.00000	3,082,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,645.00000	3,469,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,801.00000	2,885,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,202.00000	3,037,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,194.00000	3,289,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,011.00000	3,849,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,086.00000	4,190,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,226.00000	4,059,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,886.00000	3,984,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,801.00000	3,643,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,295.00000	4,403,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,318.00000	12,071,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		702.00000	721,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	23,301
R211	On	03/02/2011	Bond Future			1.82400	1.83300			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		3,760.00000	3,812,000		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		4,036.00000	4,088,000		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		3,484.00000	3,536,000		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			2.48700	2.48600			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		4,846.00000	4,837,000		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		5,304.00000	5,294,000		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		4,387.00000	4,377,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	1,868
R213	On	03/02/2011	Bond Future			8.46300	8.41800			0.00	0	0
R213	On	05/05/2011	Bond Future			8.52600	8.48000			0.00	0	0
R213	On	04/08/2011	Bond Future			8.59400	8.54600			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		3,714.00000	4,101,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Put		3,258.00000	3,644,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put		4,175.00000	4,561,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		4,229.00000	4,618,000		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		3,774.00000	4,163,000		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	4,687.00000	5,076,000		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	4,765.00000	5,166,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put	4,313.00000	4,714,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put	5,221.00000	5,622,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									2,260,710.87	21	87,383
GOVI	On	03/02/2011	GOVI			344.91800	345.20600		0.00	0	209
GOVI	On	05/05/2011	GOVI			349.96000	350.25000		0.00	0	0
Total GOVI Future									0.00	0	209
GOVI	On	03/02/2011	GOVI	343.00	Call	22,060.00000	19,180,000		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	21,960.00000	19,080,000		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	22,160.00000	19,280,000		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	12,500.00000	9,600,000		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	12,400.00000	9,500,000		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	12,600.00000	9,700,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	209

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							0.00	0	209
AL7T On 03/02/2011 Index Future			373.41700	373.62700			0.00	0	30
Total AL7T Future							0.00	0	30
Total For AL7T							0.00	0	30
ALBI On 03/02/2011 Index Future			344.05700	344.38300			0.00	0	1,132
ALBI On 05/05/2011 Index Future			349.08600	349.41500			0.00	0	2
Total ALBI Future							0.00	0	1,134
Total For ALBI							0.00	0	1,134
CRD1 On 03/02/2011 Index Future			152.81200	152.83600			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.88800	154.91200			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			148.46700	148.58300			0.00	0	0
IGOV On 05/05/2011 Index Future			150.63800	150.75500			0.00	0	0
IGOV On 04/08/2011 Index Future			152.81000	152.92900			0.00	0	0
Total IGOV Future							0.00	0	0
Total For IGOV							0.00	0	0
ILBI On 03/02/2011 Index Future			402.01400	402.37200			0.00	0	370
Total ILBI Future							0.00	0	370
Total For ILBI							0.00	0	370
OTH1 On 03/02/2011 Index Future			339.04000	339.56900			0.00	0	3
OTH1 On 05/05/2011 Index Future			343.99600	344.53200			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			340.60400	340.97800			0.00	0	100
TRT1 On 05/05/2011 Index Future			345.23200	345.61000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,639

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	15/12/2010	Jibar Future			5.52000	5.54000			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.49200	5.52000			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.47900	5.51000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46600	5.50000			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.47500	5.49000			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.48800	5.51000			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.48800	5.50000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.67800	5.70000			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.88600	5.92000			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.14000	6.19000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.44000	6.49000			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.72000	6.77000			0.00	0	40,100
Total Jibar Future										0.00	0	84,402
Total For JIBAR FUTURE										0.00	0	84,402
Total for Jibar										0.00	0	84,402
Total for Derivatives :										2,260,710.87	21	173,633
R155	On	31/08/2011	Spot Bond			6.35000	6.33500			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			7.33500	7.32000			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			8.35500	8.32000			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			7.07500	7.06000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			2.70000	2.70000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.95500	7.94000			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			8.09500	8.08000			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			6.74000	6.72500			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			8.14500	8.12500			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			8.21500	8.20000			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			8.38500	8.35500			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			2.70000	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							2,260,710.87	21	164,133
Total Options							0.00	0	9,500
Grand Total:							2,260,710.87	21	173,633