



Interest Rates Daily MTM Report

Daily summary for: 08/12/2010

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			7.54100	7.38300		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.66100	7.49100		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.80100	7.61700		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,421.00000	1,857,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		178.00000	305,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,605.00000	2,024,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		148.00000	258,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,241.00000	1,695,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		212.00000	358,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,013.00000	1,597,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		945.00000	1,231,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,145.00000	1,714,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		873.00000	1,144,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,886.00000	1,486,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,024.00000	1,326,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,762.00000	1,378,000	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		1,105.00000	1,423,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,457.00000	1,146,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,914.00000	2,318,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,552.00000	1,229,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,814.00000	2,205,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,365.00000	1,068,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,018.00000	2,436,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	8,591
R186	On	03/02/2011	Bond Future			8.54300	8.39200		11.50	0.00	0	23,674
R186	On	05/05/2011	Bond Future			8.62400	8.46800		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.71100	8.55000		12.25	0.00	0	0
Total R186 Future										0.00	0	23,674
R186	On	03/02/2011	Bond Future	9.00	Call		6,189.00000	4,964,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		428.00000	674,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,582.00000	5,328,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		366.00000	582,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,802.00000	4,608,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		499.00000	776,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,842.00000	8,177,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		279.00000	143,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,091.00000	4,185,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,415.00000	3,001,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,388.00000	4,452,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,247.00000	2,802,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,802.00000	3,926,000	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		2,594.00000	3,209,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,307.00000	7,370,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,661.00000	1,233,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,258.00000	2,656,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,150.00000	7,058,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,465.00000	2,837,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,868.00000	6,750,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,057.00000	2,481,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,441.00000	7,375,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	32,174
R201	On	03/02/2011	Bond Future			7.28100	7.11700		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.39400	7.21700		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.53100	7.33800		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		3,008.00000	2,472,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		23.00000	50,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,169.00000	2,628,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		19.00000	40,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,848.00000	2,318,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		30.00000	62,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,107.00000	1,700,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		404.00000	567,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,228.00000	1,810,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		367.00000	519,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,989.00000	1,593,000	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		445.00000	618,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,107.00000	853,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,372.00000	1,697,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,182.00000	917,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,296.00000	1,610,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,035.00000	792,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,451.00000	1,787,000	3.61	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	489
R202	On	03/02/2011	Bond Future			0.41900	0.41800			0.00	0	3,240
R202	On	05/05/2011	Bond Future			0.34100	0.34000			0.00	0	6,500
Total R202 Future										0.00	0	9,740
R202	On	03/02/2011	Bond Future	3.05	Call		59,406.00000	59,376,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		60,253.00000	60,223,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		58,550.00000	58,521,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		42,332.00000	42,302,000		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	43,330,000		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	41,264,000		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			8.17000	8.00300		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.28400	8.10900		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.41200	8.22700		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,757.00000	2,090,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		266.00000	445,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,963.00000	2,275,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		226.00000	384,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,555.00000	1,911,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		311.00000	513,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,070.00000	1,535,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		1,055.00000	674,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,150.00000	1,689,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,461.00000	1,854,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,292.00000	1,813,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,360.00000	1,735,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,011.00000	1,569,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,565.00000	1,978,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,695.00000	1,341,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,775.00000	3,290,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,803.00000	1,435,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,644.00000	3,145,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,591.00000	1,252,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,911.00000	3,441,000	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			8.27600	8.11500		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.38200	8.21400		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.50000	8.32400		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,601.00000	1,937,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		433.00000	683,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,817.00000	2,127,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		372.00000	596,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,392.00000	1,756,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		502.00000	780,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,939.00000	2,382,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,371.00000	1,739,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,113.00000	2,538,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,274.00000	1,624,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,770.00000	2,232,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,474.00000	1,861,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,758.00000	1,401,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,516.00000	4,098,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,873.00000	1,500,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,357.00000	3,923,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,647.00000	1,306,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,680.00000	4,277,000	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			6.92100	6.76900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.03100	6.86400		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			7.17300	6.98700		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,205.00000	2,806,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	6,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,331.00000	2,932,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	5,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,078.00000	2,680,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	8,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,793.00000	1,486,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		257.00000	356,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,888.00000	1,574,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		233.00000	325,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,700.00000	1,401,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		284.00000	391,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		919.00000	722,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		890.00000	1,104,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		976.00000	772,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		837.00000	1,044,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		862.00000	673,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		944.00000	1,166,000	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			8.36800	8.19600		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.46800	8.28900		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.57800	8.39200		9.25	0.00	0	0
Total R207 Future										0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		3,537.00000	2,705,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		281.00000	475,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,782.00000	2,927,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		239.00000	411,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,298.00000	2,490,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		330.00000	548,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,854.00000	2,261,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,628.00000	2,076,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,030.00000	2,415,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,517.00000	1,943,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,683.00000	2,112,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,746.00000	2,216,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,334.00000	1,869,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,148.00000	3,735,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,471.00000	1,989,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,997.00000	3,567,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,200.00000	1,753,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,302.00000	3,907,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	03/02/2011	Bond Future			8.39400	8.24300		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.48300	8.32700		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.58000	8.41800		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,491.00000	2,738,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		352.00000	549,000	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		3,742.00000	2,967,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		301.00000	476,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,246.00000	2,517,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		410.00000	631,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,857.00000	2,319,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,794.00000	2,215,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,039.00000	2,480,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,671.00000	2,072,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,681.00000	2,163,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,923.00000	2,365,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,390.00000	1,964,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,414.00000	3,962,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,535.00000	2,092,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,253.00000	3,784,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,250.00000	1,841,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,582.00000	4,147,000	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			8.55200	8.40200		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.61300	8.45800		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.67800	8.51900		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		5,250.00000	4,210,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		413.00000	634,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,574.00000	4,509,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		355.00000	551,000	15.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	8.95	Call		4,929.00000	3,916,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		477.00000	725,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,337.00000	2,676,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,985.00000	3,611,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,560.00000	2,872,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,792.00000	3,391,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,121.00000	2,487,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,188.00000	3,842,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,935.00000	3,283,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,093.00000	4,746,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,148.00000	3,475,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,891.00000	4,522,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,726.00000	3,097,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,303.00000	4,979,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,227.00000	11,087,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		694.00000	858,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,601
R211	On	03/02/2011	Bond Future			1.80900	1.82500			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		3,806.00000	3,899,000		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		4,082.00000	4,174,000		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		3,530.00000	3,622,000		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			2.49000	2.49800			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		4,730.00000	4,808,000		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		5,188.00000	5,265,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		1.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		4,270.00000	4,348,000		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			8.59300	8.44200			0.00	0	0
R213	On	05/05/2011	Bond Future			8.65900	8.50400			0.00	0	0
R213	On	04/08/2011	Bond Future			8.73100	8.57100			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		3,921.00000	5,201,000		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		3,464.00000	4,745,000		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		4,381.00000	5,662,000		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		4,432.00000	5,730,000		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		3,977.00000	5,275,000		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		4,890.00000	6,188,000		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		4,975.00000	6,295,000		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		4,522.00000	5,842,000		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		5,431.00000	6,751,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	86,783
GOVI	On	03/02/2011	GOVI			342.07800	345.29500			0.00	0	209
GOVI	On	05/05/2011	GOVI			347.08000	350.34300			0.00	0	0
Total GOVI Future										0.00	0	209
GOVI	On	03/02/2011	GOVI	343.00	Call		22,950.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	9,220,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		22,850.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	9,320,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		23,050.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	9,120,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		13,430.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	19,200,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		13,330.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	19,300,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		13,530.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	19,100,000		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			370.10800	373.93000			0.00	0	30
Total AL7T Future							0.00	0	30
Total For AL7T							0.00	0	30
ALBI On 03/02/2011 Index Future			341.13100	344.44200			0.00	0	1,164
ALBI On 05/05/2011 Index Future			346.11800	349.47800			0.00	0	2
Total ALBI Future							0.00	0	1,166
Total For ALBI							0.00	0	1,166
CRD1 On 03/02/2011 Index Future			152.17400	153.05400			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.24300	155.13400			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			148.41800	148.45400			0.00	0	0
IGOV On 05/05/2011 Index Future			150.58800	150.62400			0.00	0	0
IGOV On 04/08/2011 Index Future			152.76000	152.79700			0.00	0	0
Total IGOV Future							0.00	0	0
Total For IGOV							0.00	0	0
ILBI On 03/02/2011 Index Future			401.97900	401.99000			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			335.65100	339.46700			0.00	0	3
OTH1 On 05/05/2011 Index Future			340.55800	344.43000			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			337.84500	341.02500			0.00	0	100
TRT1 On 05/05/2011 Index Future			342.43800	345.65900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,671

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	15/12/2010	Jibar Future			5.53100	5.52200			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.52700	5.50300			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.50900	5.47700			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.50300	5.46000			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.51000	5.46400			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.51700	5.47100			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.52300	5.47900			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.74800	5.67300			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.97700	5.87900			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.24100	6.14600			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.53800	6.44600			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.81000	6.71000			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 :										0.00	0	173,065
R155	On	31/08/2011	Spot Bond			6.04000	5.88500			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			7.47000	7.31500			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			8.49500	8.34500			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			7.22000	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			8.10000	7.93500			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			8.21500	8.05500			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			6.86500	6.72000			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			8.31000	8.14000			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			8.34000	8.19000			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			8.51500	8.36500			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	2.71000			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							0.00	0	163,565
Total Options							0.00	0	9,500
Grand Total:							0.00	0	173,065