



Interest Rates Daily MTM Report

Daily summary for: 06/01/2011

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			7.27200	7.22200		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.37600	7.32200		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.49500	7.43700		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,970.00000	2,755,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		17.00000	23,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,179.00000	2,962,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		12.00000	16,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,763.00000	2,549,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		25.00000	32,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,351.00000	2,188,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		580.00000	642,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,501.00000	2,333,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		525.00000	583,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,205.00000	2,046,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		639.00000	706,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,063.00000	1,910,000	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		703.00000	775,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,702.00000	1,580,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,455.00000	1,560,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,811.00000	1,684,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,368.00000	1,469,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,597.00000	1,479,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,546.00000	1,655,000	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			8.23600	8.17200		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.30900	8.24200		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.38600	8.31700		12.25	0.00	0	0
Total R186 Future										0.00	0	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		7,985.00000	7,353,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		33.00000	44,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,431.00000	7,797,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		24.00000	33,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		7,538.00000	6,910,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		44.00000	59,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,607.00000	5,168,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		235.00000	153,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		6,267.00000	5,777,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,380.00000	1,552,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		6,612.00000	6,110,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,260.00000	1,420,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,927.00000	5,450,000	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		1,508.00000	1,693,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,539.00000	4,940,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,104.00000	1,843,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,995.00000	3,663,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,650.00000	4,987,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,239.00000	3,895,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,405.00000	4,730,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,758.00000	3,438,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,905.00000	5,254,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	34,174
R201	On	03/02/2011	Bond Future			7.10400	7.05900		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.20700	7.15900		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.33000	7.27700		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		3,186.00000	3,031,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		2.00000	2,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,351.00000	3,196,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,020.00000	2,865,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,169.00000	2,045,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		279.00000	310,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,297.00000	2,170,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		249.00000	277,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,044.00000	1,923,000	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		312.00000	346,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,119.00000	1,039,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,200.00000	1,280,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,198.00000	1,114,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,129.00000	1,204,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,043.00000	967,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,276.00000	1,359,000	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			0.38100	0.38100			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.30400	0.30400			0.00	0	6,500
Total R202 Future										0.00	0	10,189
R202	On	03/02/2011	Bond Future	3.05	Call		60,494.00000	60,494,000		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		61,341.00000	61,341,000		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		59,639.00000	59,639,000		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		43,394.00000	43,394,000		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		44,422.00000	44,422,000		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		42,356.00000	42,356,000		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	10,189

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			7.88100	7.82200		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			7.98400	7.92100		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.09700	8.03100		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		3,447.00000	3,154,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		30.00000	40,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,685.00000	3,390,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		22.00000	30,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,211.00000	2,921,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		41.00000	54,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		385.00000	476,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		1,296.00000	1,084,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,545.00000	2,336,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		927.00000	1,031,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,710.00000	2,494,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		849.00000	946,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,384.00000	2,182,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,010.00000	1,120,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,992.00000	1,834,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,140.00000	2,297,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,116.00000	1,952,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,025.00000	2,176,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,872.00000	1,720,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,260.00000	2,423,000	6.50	0.00	0	0
Total R203 Option										0.00	0	1,000
Total For R203										0.00	0	2,404

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			8.02300	7.93800		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.12100	8.03200		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.22700	8.13400		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		3,255.00000	2,800,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		70.00000	105,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,514.00000	3,052,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		52.00000	80,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,998.00000	2,554,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		91.00000	137,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,429.00000	3,073,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		846.00000	988,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,627.00000	3,262,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		773.00000	906,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,235.00000	2,890,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		924.00000	1,077,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,046.00000	1,816,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,778.00000	3,052,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,178.00000	1,938,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,636.00000	2,900,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,920.00000	1,698,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,927.00000	3,209,000	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			6.71000	6.65900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.80500	6.74900		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			6.92400	6.86200		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,494.00000	3,359,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,622.00000	3,486,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,367.00000	3,231,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,965.00000	1,849,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		149.00000	169,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,068.00000	1,949,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		132.00000	150,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,865.00000	1,751,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		168.00000	191,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,011.00000	933,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		705.00000	764,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,074.00000	994,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		657.00000	715,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		948.00000	874,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		753.00000	816,000	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			8.09100	8.02600		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.18300	8.11500		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.28200	8.21100		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		4,317.00000	3,933,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		32.00000	43,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,595.00000	4,209,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		23.00000	32,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,039.00000	3,659,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		42.00000	57,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,300.00000	3,022,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,048.00000	1,173,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,500.00000	3,214,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		961.00000	1,077,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,105.00000	2,835,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,142.00000	1,274,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,680.00000	2,463,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,455.00000	2,647,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,835.00000	2,611,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,323.00000	2,508,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,529.00000	2,319,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,593.00000	2,792,000	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			8.10900	8.03400		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.19000	8.11300		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.27700	8.19700		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		4,511.00000	4,045,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		36.00000	52,000	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		4,804.00000	4,333,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		27.00000	38,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,220.00000	3,759,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		48.00000	69,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,486.00000	3,152,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,084.00000	1,235,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,699.00000	3,355,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		993.00000	1,133,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,279.00000	2,955,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,183.00000	1,343,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,880.00000	2,618,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,554.00000	2,784,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,048.00000	2,777,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,415.00000	2,636,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,718.00000	2,465,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,699.00000	2,938,000	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			8.21100	8.14100		15.25	0.00	0	22,596
R209	On	05/05/2011	Bond Future			8.26500	8.19300		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.32000	8.24700		16.00	0.00	0	0
Total R209 Future										0.00	0	22,596
R209	On	03/02/2011	Bond Future	9.00	Call		7,139.00000	6,530,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		27.00000	39,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,514.00000	6,902,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		20.00000	28,000	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		6,763.00000	6,157,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		37.00000	51,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,384.00000	3,966,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,748.00000	1,961,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,659.00000	4,228,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,607.00000	1,807,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,116.00000	3,712,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,900.00000	2,127,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,994.00000	4,606,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,836.00000	3,080,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		5,247.00000	4,848,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,674.00000	2,907,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,746.00000	4,368,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,007.00000	3,261,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,208.00000	13,619,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		359.00000	402,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,596
R210	On	03/02/2011	Bond Future			0.96200	0.96200			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,437.00000	32,437,000		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		33,069.00000	33,069,000		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		31,799.00000	31,799,000		0.00	0	0
R210	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
Total R210 Option										0.00	0	0
Total For R210										0.00	0	2
R211	On	03/02/2011	Bond Future			1.74100	1.74000			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,297.00000	4,292,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	1,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		4,573.00000	4,567,000		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		4,021.00000	4,015,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	589
R212	On	03/02/2011	Bond Future			2.48500	2.48500			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,856.00000	4,856,000		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		5,313.00000	5,313,000		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		4,396.00000	4,396,000		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	2,518
R213	On	03/02/2011	Bond Future			8.29400	8.23400			0.00	0	0
R213	On	05/05/2011	Bond Future			8.35400	8.29200			0.00	0	0
R213	On	04/08/2011	Bond Future			8.41700	8.35400			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/02/2011	Bond Future	8.00	Put	2,108.00000	2,637,000		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	1,651.00000	2,180,000		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	2,568.00000	3,097,000		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	2,608.00000	3,148,000		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	2,154.00000	2,693,000		0.00	0	0
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	3,067.00000	3,606,000		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	3,133.00000	3,674,000		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	2,681.00000	3,221,000		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	3,589.00000	4,130,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									0.00	0	89,876
GOVI	On	03/02/2011	GOVI			347.71300	349.04100		0.00	0	211
GOVI	On	05/05/2011	GOVI			352.73900	354.08700		0.00	0	0
Total GOVI Future									0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call	60,410.00000	47,130,000		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	60,310.00000	47,030,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		60,510.00000	47,230,000		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		50,870.00000	37,390,000		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		50,770.00000	37,290,000		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		50,970.00000	37,490,000		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	211
Total for GOVI										0.00	0	211
AL7T	On	03/02/2011	Index Future			376.33200	378.04300			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			347.04500	348.42200			142,288,450.00	41	1,123
ALBI	On	05/05/2011	Index Future			352.06200	353.45900			0.00	0	2
Total ALBI Future										142,288,450.00	41	1,125
Total For ALBI										142,288,450.00	41	1,125
CRD1	On	03/02/2011	Index Future			154.12400	154.44800			0.00	0	2
CRD1	On	05/05/2011	Index Future			156.22800	156.55700			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			148.48300	148.48900			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.62900	150.63500			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.79200	152.79800			0.00	0	0
Total IGOV Future										0.00	0	6
Total For IGOV										0.00	0	6

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011	Index Future			402.41200	402.42500			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			343.05600	344.68200			0.00	0	3
OTH1	On	05/05/2011	Index Future			348.01600	349.66600			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			343.59200	344.94800			0.00	0	100
TRT1	On	05/05/2011	Index Future			348.28400	349.65700			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										142,288,450.00	41	1,636
JIBAR	On	19/01/2011	Jibar Future			5.51100	5.50400			0.00	0	7,791
JIBAR	On	16/02/2011	Jibar Future			5.46300	5.44100			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.42900	5.40500			0.00	500	6,290
JIBAR	On	20/04/2011	Jibar Future			5.39300	5.37100			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.39600	5.37600			0.00	0	2,000
JIBAR	On	15/06/2011	Jibar Future			5.39600	5.37700			0.00	0	3,790
JIBAR	On	21/09/2011	Jibar Future			5.51100	5.49400			0.00	500	15,090
JIBAR	On	21/12/2011	Jibar Future			5.76400	5.74600			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.03600	6.02500			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.36600	6.34700			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.67300	6.65700			0.00	0	41,490
JIBAR	On	19/12/2012	Jibar Future			6.90000	6.89000			0.00	0	390
Total Jibar Future										0.00	1,000	85,313
Total For JIBAR FUTURE										0.00	1,000	85,313
Total for Jibar										0.00	1,000	85,313

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							142,288,450.00	1,041	177,036
R155	On	31/08/2011	Spot Bond	5.78000	5.73000		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	7.24000	7.19000		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	8.21500	8.15000		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	7.03000		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	2.65000	2.65000		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	7.85000	7.79000		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	7.99500	7.91000		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	6.68500	6.63500		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	8.06500	8.00000		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	8.08500	8.01000		0.00	0	0
Total R208 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 R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.19500	8.12500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.68000	2.68000			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							142,288,450.00	1,041	167,536
Total Options							0.00	0	9,500
Grand Total:							142,288,450.00	1,041	177,036