



Interest Rates Daily MTM Report

Daily summary for: 03/12/2010

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			7.39000	7.47600		4.25	0.00	0	7,186
R157	On	05/05/2011	Bond Future			7.49900	7.59100		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.62600	7.72500		4.25	0.00	0	0
Total R157 Future										0.00	0	7,891
R157	On	03/02/2011	Bond Future	7.90	Call		2,111.00000	2,413,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		275.00000	200,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,283.00000	2,595,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		233.00000	168,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,944.00000	2,235,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		323.00000	237,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,788.00000	2,011,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,134.00000	976,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,910.00000	2,142,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,051.00000	903,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,669.00000	1,884,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,220.00000	1,055,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,555.00000	1,762,000	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		1,312.00000	1,138,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,287.00000	1,454,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,164.00000	1,946,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,375.00000	1,549,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,057.00000	1,846,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,203.00000	1,363,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,276.00000	2,051,000	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			8.36900	8.44100		11.50	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.44400	8.51800		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.52500	8.60200		12.25	0.00	0	0
Total R186 Future										0.00	0	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		5,843.00000	6,427,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		562.00000	440,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,223.00000	6,820,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		487.00000	378,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,470.00000	6,039,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		647.00000	510,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,310.00000	6,679,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		267.00000	342,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,851.00000	5,284,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,656.00000	2,376,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,137.00000	5,584,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,477.00000	2,211,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,571.00000	4,991,000	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		2,844.00000	2,551,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,693.00000	6,190,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,566.00000	1,776,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,101.00000	3,395,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,484.00000	6,050,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,301.00000	3,606,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,195.00000	5,772,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,908.00000	3,190,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,783.00000	6,337,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	32,185
R201	On	03/02/2011	Bond Future			7.11900	7.19400		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.21900	7.30000		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.34000	7.42800		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,762.00000	3,006,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		42.00000	28,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,920.00000	3,166,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		34.00000	22,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,606.00000	2,847,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		52.00000	35,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,927.00000	2,114,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		492.00000	418,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,043.00000	2,234,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		450.00000	380,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,815.00000	1,996,000	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		538.00000	458,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		996.00000	1,114,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,532.00000	1,385,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,067.00000	1,190,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,452.00000	1,310,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		929.00000	1,042,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,616.00000	1,464,000	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			0.41700	0.41700			0.00	0	3,240
R202	On	05/05/2011	Bond Future			0.34000	0.33900			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	59,435,000		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	60,282,000		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	58,579,000		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		42,361.00000	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		43,389.00000	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		41,323.00000	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			8.01000	8.12500		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.11700	8.23800		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.23500	8.36300		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,303.00000	2,752,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		431.00000	297,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,492.00000	2,956,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		374.00000	255,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,120.00000	2,554,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		495.00000	346,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,450.00000	1,124,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		816.00000	1,073,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,837.00000	2,151,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,779.00000	1,501,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,966.00000	2,292,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,665.00000	1,399,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,713.00000	2,014,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,898.00000	1,608,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,454.00000	1,696,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,174.00000	2,814,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,552.00000	1,804,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,033.00000	2,683,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,361.00000	1,593,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,321.00000	2,950,000	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			8.14300	8.23700		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.24300	8.34100		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.35400	8.45700		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,142.00000	2,514,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		668.00000	506,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,336.00000	2,724,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		585.00000	439,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,955.00000	2,311,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		759.00000	581,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,551.00000	2,866,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,683.00000	1,458,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,711.00000	3,036,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,572.00000	1,357,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,396.00000	2,700,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,800.00000	1,564,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,511.00000	1,714,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,979.00000	3,633,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,614.00000	1,826,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,808.00000	3,471,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,412.00000	1,606,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,155.00000	3,799,000	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			6.77600	6.83000		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.87200	6.93200		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			6.99600	7.06300		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,046.00000	3,187,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		6.00000	4,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,172.00000	3,313,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		4.00000	2,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,920.00000	3,061,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		7.00000	5,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,676.00000	1,786,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		306.00000	270,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,768.00000	1,880,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		278.00000	244,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,587.00000	1,694,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		337.00000	298,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		845.00000	916,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		984.00000	907,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		899.00000	973,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		928.00000	853,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		791.00000	859,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,041.00000	961,000	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			8.18300	8.28100		8.75	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.27500	8.37800		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.37700	8.48400		9.25	0.00	0	0
Total R207 Future										0.00	0	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		3,158.00000	3,631,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		411.00000	296,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,389.00000	3,875,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		355.00000	254,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,932.00000	3,392,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		473.00000	345,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,588.00000	2,932,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,882.00000	1,624,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,753.00000	3,109,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,759.00000	1,514,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,428.00000	2,759,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,010.00000	1,740,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,125.00000	2,396,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,461.00000	3,124,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,254.00000	2,535,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,302.00000	2,976,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,000.00000	2,261,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,625.00000	3,278,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,400
R208	On	03/02/2011	Bond Future			8.25500	8.34800		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.33900	8.43600		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.43100	8.53100		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,011.00000	3,462,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		534.00000	399,000	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		3,244.00000	3,709,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		465.00000	344,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,785.00000	3,221,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		611.00000	461,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,517.00000	2,844,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,125.00000	1,855,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,684.00000	3,023,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,988.00000	1,729,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,355.00000	2,670,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,269.00000	1,987,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,119.00000	2,378,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,824.00000	3,481,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,253.00000	2,521,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,652.00000	3,318,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,991.00000	2,239,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,004.00000	3,650,000	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			8.39300	8.47500		15.25	31,094,691.66	389	23,301
R209	On	05/05/2011	Bond Future			8.44900	8.53400		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.50900	8.59600		16.00	0.00	0	0
Total R209 Future										31,094,691.66	389	23,301
R209	On	03/02/2011	Bond Future	9.00	Call		4,793.00000	5,356,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		574.00000	442,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,102.00000	5,678,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		501.00000	382,000	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		4,488.00000	5,036,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		654.00000	508,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,058.00000	3,420,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,341.00000	2,992,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,268.00000	3,645,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,135.00000	2,801,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,855.00000	3,202,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,558.00000	3,194,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,654.00000	4,011,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,448.00000	4,086,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,857.00000	4,226,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,236.00000	3,886,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,456.00000	3,801,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,669.00000	4,295,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		11,694.00000	12,318,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		797.00000	702,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										31,094,691.66	389	23,301
R211	On	03/02/2011	Bond Future			1.83300	1.77000			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,124.00000	3,760,000		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		4,399.00000	4,036,000		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		3,847.00000	3,484,000		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			2.48600	2.45500			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,147.00000	4,846,000		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		5,605.00000	5,304,000		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		4,688.00000	4,387,000		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			8.41800	8.49500			0.00	0	0
R213	On	05/05/2011	Bond Future			8.48000	8.55900			0.00	0	0
R213	On	04/08/2011	Bond Future			8.54600	8.62800			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		4,374.00000	3,714,000		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		3,917.00000	3,258,000		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		4,834.00000	4,175,000		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		4,896.00000	4,229,000		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		4,441.00000	3,774,000		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	5,354.00000	4,687,000		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	5,449.00000	4,765,000		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	4,996.00000	4,313,000		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	5,905.00000	5,221,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									31,094,691.66	389	87,394
GOVI	On	03/02/2011	GOVI			345.20600	343.50500		0.00	0	209
GOVI	On	05/05/2011	GOVI			350.25000	348.52400		0.00	0	0
Total GOVI Future									0.00	0	209
GOVI	On	03/02/2011	GOVI	343.00	Call	5,050.00000	22,060,000		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	4,950.00000	21,960,000		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	5,150.00000	22,160,000		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	0.00000	12,500,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put	4,760.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call	0.00000	12,400,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put	4,860.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call	0.00000	12,600,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put	4,660.00000	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			373.62700	371.46900			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			344.38300	342.63900			0.00	0	1,132
ALBI On 05/05/2011 Index Future			349.41500	347.64500			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			152.83600	152.42100			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.91200	154.49200			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			148.58300	148.57100			0.00	0	0
IGOV On 05/05/2011 Index Future			150.75500	150.74200			0.00	0	0
IGOV On 04/08/2011 Index Future			152.92900	152.91600			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			402.37200	402.40200			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			339.56900	337.59100			0.00	0	3
OTH1 On 05/05/2011 Index Future			344.53200	342.52400			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			340.97800	339.30000			0.00	0	100
TRT1 On 05/05/2011 Index Future			345.61000	343.90900			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			5.54000	5.56400			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.52000	5.56500			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.51000	5.56000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.50000	5.56600			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.49000	5.57100			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.51000	5.58400			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.50000	5.59200			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.70000	5.79300			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.92000	6.01700			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.19000	6.28900			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.49000	6.54900			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.77000	6.80700			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 :										31,094,691.66	389	173,644
R155	On	31/08/2011	Spot Bond			6.33500	6.22500			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			7.32000	7.40000			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			8.32000	8.39000			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			7.06000	7.13000			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			7.94000	8.05000			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			8.08000	8.17000			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			6.72500	6.77500			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			8.12500	8.22000			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			8.20000	8.29000			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			8.35500	8.43500			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	2.67000			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							31,094,691.66	389	164,144
Total Options							0.00	0	9,500
Grand Total:							31,094,691.66	389	173,644