



Interest Rates Daily MTM Report

Daily summary for: 07/01/2011

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			7.27000	7.27200		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.37500	7.37600		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.49400	7.49500		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,755.00000	2,761,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		23.00000	20,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,962.00000	2,969,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		16.00000	14,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,549.00000	2,555,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		32.00000	29,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,188.00000	2,186,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		642.00000	636,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,333.00000	2,331,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		583.00000	576,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,046.00000	2,044,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		706.00000	699,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,910.00000	1,907,000	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		775.00000	768,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,580.00000	1,578,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,560.00000	1,555,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,684.00000	1,683,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,469.00000	1,464,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,479.00000	1,478,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,655.00000	1,651,000	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			8.24600	8.23600		11.50	12,114,238.00	100	25,674
R186	On	05/05/2011	Bond Future			8.31900	8.30900		11.75	61,447,080.00	500	500
R186	On	04/08/2011	Bond Future			8.39600	8.38600		12.25	0.00	0	0
Total R186 Future										73,561,318.00	600	26,174
R186	On	03/02/2011	Bond Future	9.00	Call		7,353.00000	7,251,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		44.00000	43,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		7,797.00000	7,695,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		33.00000	31,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,910.00000	6,808,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		59.00000	58,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,168.00000	5,249,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		153.00000	134,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,777.00000	5,695,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,552.00000	1,568,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		6,110.00000	6,027,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,420.00000	1,435,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,450.00000	5,370,000	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		1,693.00000	1,711,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,940.00000	4,991,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,843.00000	1,796,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,663.00000	3,608,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,987.00000	5,028,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,895.00000	3,838,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,730.00000	4,769,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,438.00000	3,385,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,254.00000	5,297,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										73,561,318.00	600	34,674
R201	On	03/02/2011	Bond Future			7.10800	7.10400		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.21200	7.20700		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.33500	7.33000		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		3,031.00000	3,017,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		2.00000	1,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,196.00000	3,182,000	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		2,865.00000	2,851,000	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		2,045.00000	2,029,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		310.00000	310,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,170.00000	2,155,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		277.00000	278,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,923.00000	1,907,000	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		346.00000	347,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,039.00000	1,029,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,280.00000	1,285,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,114.00000	1,104,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,204.00000	1,209,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		967.00000	957,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,359.00000	1,364,000	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			8,381,575.50	50	3,739
R202	On	05/05/2011	Bond Future			0.30400	0.30400			0.00	0	6,500
Total R202 Future										8,381,575.50	50	10,239
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										8,381,575.50	50	10,239

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			7.88000	7.88100		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			7.98300	7.98400		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.09600	8.09700		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		3,154.00000	3,155,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		40.00000	36,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,390.00000	3,392,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		30.00000	27,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,921.00000	2,921,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		54.00000	49,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		476.00000	462,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		1,084.00000	1,075,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,336.00000	2,332,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,031.00000	1,022,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,494.00000	2,491,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		946.00000	938,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,182.00000	2,179,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,120.00000	1,113,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,834.00000	1,831,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,297.00000	2,289,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,952.00000	1,949,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,176.00000	2,168,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,720.00000	1,717,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,423.00000	2,415,000	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			8.02700	8.02300		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.12500	8.12100		8.00	10,236,312.00	100	100
R204	On	04/08/2011	Bond Future			8.23100	8.22700		8.25	0.00	0	0
Total R204 Future										10,236,312.00	100	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		2,800.00000	2,773,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		105.00000	101,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,052.00000	3,025,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		80.00000	76,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,554.00000	2,526,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		137.00000	132,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,073.00000	3,051,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		988.00000	988,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,262.00000	3,239,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		906.00000	905,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,890.00000	2,868,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,077.00000	1,077,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,816.00000	1,801,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,052.00000	3,058,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,938.00000	1,923,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,900.00000	2,906,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,698.00000	1,684,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,209.00000	3,216,000	7.81	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										10,236,312.00	100	2,026
R206	On	03/02/2011	Bond Future			6.70900	6.71000		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.80400	6.80500		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			6.92300	6.92400		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,359.00000	3,361,000	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		3,486.00000	3,489,000	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		3,231.00000	3,234,000	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		1,849.00000	1,849,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		169.00000	167,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,949.00000	1,950,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		150.00000	149,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,751.00000	1,751,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		191.00000	189,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		933.00000	932,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		764.00000	761,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		994.00000	993,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		715.00000	712,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		874.00000	873,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		816.00000	813,000	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			8.11100	8.09100		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.20300	8.18300		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.30300	8.28200		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		3,933.00000	3,813,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		43.00000	44,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,209.00000	4,089,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		32.00000	33,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,659.00000	3,540,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		57.00000	59,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,022.00000	2,938,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,173.00000	1,207,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,214.00000	3,127,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,077.00000	1,109,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,835.00000	2,753,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,274.00000	1,311,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,463.00000	2,397,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,647.00000	2,702,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,611.00000	2,542,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,508.00000	2,559,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,319.00000	2,255,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,792.00000	2,848,000	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			8.13400	8.10900		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.21600	8.19000		10.00	9,092,953.00	100	100
R208	On	04/08/2011	Bond Future			8.30400	8.27700		10.00	0.00	0	0
Total R208 Future										9,092,953.00	100	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		4,045.00000	3,888,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		52.00000	55,000	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		4,333.00000	4,176,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		38.00000	42,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,759.00000	3,603,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		69.00000	74,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,152.00000	3,038,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,235.00000	1,284,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,355.00000	3,238,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,133.00000	1,179,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,955.00000	2,845,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,343.00000	1,396,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,618.00000	2,529,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,784.00000	2,860,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,777.00000	2,685,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,636.00000	2,709,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,465.00000	2,379,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,938.00000	3,018,000	9.61	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										9,092,953.00	100	5,698
R209	On	03/02/2011	Bond Future			8.22100	8.21100		15.25	0.00	0	22,596
R209	On	05/05/2011	Bond Future			8.27400	8.26500		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.33000	8.32000		16.00	0.00	0	0
Total R209 Future										0.00	0	22,596
R209	On	03/02/2011	Bond Future	9.00	Call		6,530.00000	6,440,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		39.00000	37,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,902.00000	6,813,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		28.00000	27,000	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		6,157.00000	6,067,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		51.00000	49,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,966.00000	3,906,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,961.00000	1,979,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,228.00000	4,166,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,807.00000	1,823,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,712.00000	3,653,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,127.00000	2,146,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,606.00000	4,546,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,080.00000	3,106,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,848.00000	4,787,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,907.00000	2,932,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,368.00000	4,311,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,261.00000	3,290,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,619.00000	13,536,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		402.00000	405,000	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			1.72200	1.74100			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,292.00000	4,402,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		1.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		4,567.00000	4,677,000		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		4,015.00000	4,125,000		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			2.49500	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	4,759,000		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	5,217,000		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	4,300,000		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			8.30900	8.29400			0.00	0	0
R213	On	05/05/2011	Bond Future			8.36900	8.35400			0.00	0	0
R213	On	04/08/2011	Bond Future			8.43300	8.41700			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		2,637.00000	2,768,000		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		2,180.00000	2,312,000		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		3,097.00000	3,229,000		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		3,148.00000	3,277,000		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		2,693.00000	2,823,000		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		3,606.00000	3,736,000		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		3,674.00000	3,811,000		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		3,221.00000	3,358,000		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		4,130.00000	4,267,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										101,272,158.50	850	90,626
GOVI	On	03/02/2011	GOVI			347.52100	347.71300			0.00	0	211
GOVI	On	05/05/2011	GOVI			352.54500	352.73900			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		47,130.00000	45,210,000		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		47,030.00000	45,110,000		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		47,230.00000	45,310,000		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		37,390.00000	35,450,000		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		37,290.00000	35,350,000		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		37,490.00000	35,550,000		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			375.95700	376.33200			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			346.83900	347.04500			0.00	0	1,123
ALBI	On	05/05/2011	Index Future			351.85300	352.06200			0.00	0	2
Total ALBI Future										0.00	0	1,125
Total For ALBI										0.00	0	1,125
CRD1	On	03/02/2011	Index Future			154.10600	154.12400			0.00	0	2
CRD1	On	05/05/2011	Index Future			156.21100	156.22800			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			148.48800	148.48300			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.63400	150.62900			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.79700	152.79200			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			402.42800	402.41200			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			342.77200	343.05600			0.00	0	3
OTH1	On	05/05/2011	Index Future			347.72700	348.01600			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			343.41600	343.59200			0.00	0	100
TRT1	On	05/05/2011	Index Future			348.10600	348.28400			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,636
JIBAR	On	19/01/2011	Jibar Future			5.50300	5.51100			0.00	0	7,791
JIBAR	On	16/02/2011	Jibar Future			5.45100	5.46300			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.41900	5.42900			0.00	100	6,390
JIBAR	On	20/04/2011	Jibar Future			5.39100	5.39300			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.48100	5.39600			0.00	0	2,000
JIBAR	On	15/06/2011	Jibar Future			5.48200	5.39600			0.00	0	3,790
JIBAR	On	21/09/2011	Jibar Future			5.51000	5.51100			0.00	0	15,090
JIBAR	On	21/12/2011	Jibar Future			5.75000	5.76400			0.00	300	5,290
JIBAR	On	20/03/2012	Jibar Future			6.03300	6.03600			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.36700	6.36600			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.68000	6.67300			0.00	0	41,490
JIBAR	On	19/12/2012	Jibar Future			6.90000	6.90000			0.00	0	390
Total Jibar Future										0.00	400	85,413
Total For JIBAR FUTURE										0.00	400	85,413
Total for Jibar										0.00	400	85,413

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										101,272,158.50	1,250	177,886
R155	On	31/08/2011	Spot Bond			5.78000	5.78000			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	7.24000			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			8.22500	8.21500			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			7.08000	7.07500			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	7.85000			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			8.00000	7.99500			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	6.68500			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			8.08500	8.06500			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			8.11000	8.08500			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			8.20500	8.19500			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			2.69000	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							101,272,158.50	1,250	168,386
Total Options							0.00	0	9,500
Grand Total:							101,272,158.50	1,250	177,886