



Interest Rates Daily MTM Report

Daily summary for: 03/01/2011

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			7.29800	7.34800		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.40400	7.45200		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.52600	7.57500		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,456.00000	2,653,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		59.00000	36,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,656.00000	2,857,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		45.00000	26,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,260.00000	2,451,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		78.00000	49,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,004.00000	2,122,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		775.00000	693,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,142.00000	2,265,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		708.00000	631,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,871.00000	1,984,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		847.00000	760,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,742.00000	1,850,000	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		923.00000	832,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,448.00000	1,530,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,741.00000	1,632,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,546.00000	1,632,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,644.00000	1,538,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,354.00000	1,432,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,843.00000	1,730,000	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			8.26600	8.31600		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.33900	8.38900		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.41700	8.46800		12.25	0.00	0	0
Total R186 Future										0.00	0	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		6,628.00000	7,080,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		117.00000	71,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		7,058.00000	7,518,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		92.00000	54,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,201.00000	6,643,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		148.00000	92,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,956.00000	5,472,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		143.00000	157,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,307.00000	5,605,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,865.00000	1,674,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,623.00000	5,932,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,716.00000	1,536,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,997.00000	5,285,000	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		2,023.00000	1,822,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,526.00000	5,166,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,646.00000	1,775,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,365.00000	3,555,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,477.00000	5,177,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,583.00000	3,782,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,205.00000	4,915,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,153.00000	3,335,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,757.00000	5,450,000	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			7.08300	7.13300		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.18500	7.23300		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.30600	7.35500		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,934.00000	3,104,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		4.00000	2,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,098.00000	3,269,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		3.00000	1,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,770.00000	2,938,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		7.00000	3,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,998.00000	2,109,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		347.00000	303,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,121.00000	2,235,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		312.00000	271,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,879.00000	1,986,000	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		386.00000	338,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,020.00000	1,081,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,336.00000	1,250,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,094.00000	1,159,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,260.00000	1,177,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		949.00000	1,008,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,417.00000	1,328,000	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			0.38000	0.38000			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.30300	0.30100			0.00	0	6,500
Total R202 Future										0.00	0	10,189
R202	On	03/02/2011	Bond Future	3.05	Call		60,524.00000	60,524,000		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		61,371.00000	61,371,000		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		59,668.00000	59,668,000		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		43,483.00000	43,424,000		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		44,511.00000	44,452,000		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		42,444.00000	42,385,000		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			7.89700	7.94800		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.00100	8.05000		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.11500	8.16400		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		2,861.00000	3,088,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		90.00000	56,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,087.00000	3,321,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		70.00000	43,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,638.00000	2,858,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		114.00000	73,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		689.00000	544,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		954.00000	1,070,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,172.00000	2,302,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,193.00000	1,081,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,323.00000	2,458,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,101.00000	994,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,027.00000	2,150,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,291.00000	1,173,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,715.00000	1,808,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,497.00000	2,357,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,828.00000	1,925,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,371.00000	2,235,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,607.00000	1,696,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,628.00000	2,485,000	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			8.01300	8.06900		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.11000	8.16500		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.21600	8.27100		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,615.00000	2,872,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		184.00000	120,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,854.00000	3,123,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		146.00000	94,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,381.00000	2,628,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		228.00000	154,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,951.00000	3,136,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,111.00000	990,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,134.00000	3,325,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,023.00000	908,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,774.00000	2,952,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,206.00000	1,077,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,749.00000	1,858,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,222.00000	3,034,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,867.00000	1,982,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,066.00000	2,884,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,635.00000	1,739,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,383.00000	3,190,000	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			6.70900	6.75900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.80400	6.85100		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	6.97100		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,229.00000	3,361,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,356.00000	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		3,101.00000	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		1,769.00000	1,857,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		202.00000	175,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,867.00000	1,957,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		180.00000	156,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,674.00000	1,759,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		226.00000	197,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		890.00000	940,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		826.00000	769,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		949.00000	1,001,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		774.00000	720,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		833.00000	881,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		880.00000	821,000	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			8.10100	8.15100		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.19300	8.24200		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.29200	8.34200		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		3,621.00000	3,888,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		94.00000	58,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,887.00000	4,161,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		73.00000	45,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,358.00000	3,618,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		119.00000	76,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,845.00000	3,007,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,344.00000	1,217,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,029.00000	3,197,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,240.00000	1,120,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,667.00000	2,821,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,454.00000	1,320,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,330.00000	2,452,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,858.00000	2,694,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,472.00000	2,599,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,713.00000	2,553,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,192.00000	2,310,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,009.00000	2,840,000	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			8.11900	8.16900		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.20000	8.25000		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.28800	8.33800		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,720.00000	3,999,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		111.00000	70,000	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		3,998.00000	4,284,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		87.00000	53,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,446.00000	3,716,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		140.00000	91,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,960.00000	3,135,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,418.00000	1,280,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,154.00000	3,337,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,308.00000	1,178,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,772.00000	2,940,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,536.00000	1,391,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,472.00000	2,604,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,010.00000	2,837,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,624.00000	2,761,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,856.00000	2,688,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,325.00000	2,451,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,171.00000	2,992,000	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			8.24400	8.29500		15.25	0.00	0	22,599
R209	On	05/05/2011	Bond Future			8.29900	8.34800		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.35500	8.40600		16.00	0.00	0	0
Total R209 Future										0.00	0	22,599
R209	On	03/02/2011	Bond Future	9.00	Call		5,859.00000	6,264,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		102.00000	62,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,220.00000	6,631,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		81.00000	47,000	15.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	8.95	Call		5,500.00000	5,896,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		129.00000	80,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,599.00000	3,818,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,312.00000	2,108,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,844.00000	4,072,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,140.00000	1,946,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,361.00000	3,570,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,493.00000	2,280,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,239.00000	4,458,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,448.00000	3,233,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,468.00000	4,695,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,262.00000	3,054,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,014.00000	4,226,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,642.00000	3,420,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,971.00000	13,355,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		489.00000	438,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,599
R210	On	03/02/2011	Bond Future			0.96100	0.96000			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,473.00000	32,455,000		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		33,105.00000	33,087,000		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		31,835.00000	31,817,000		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			1.73700	1.73500			0.00	0	589
Total R211 Future							0.00	0	589
R211 On 03/02/2011 Bond Future	2.50	Call		4,326.00000	4,315,000		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		4,602.00000	4,590,000		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		4,050.00000	4,038,000		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			2.48400	2.48300			0.00	0	2,518
Total R212 Future							0.00	0	2,518
R212 On 03/02/2011 Bond Future	3.00	Call		4,876.00000	4,866,000		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		5,333.00000	5,323,000		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		4,416.00000	4,406,000		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			8.34300	8.39800			0.00	0	0
R213 On 05/05/2011 Bond Future			8.40400	8.45900			0.00	0	0
R213 On 04/08/2011 Bond Future			8.46900	8.52500			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		3,542.00000	3,065,000		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		3,085.00000	2,608,000		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		4,002.00000	3,525,000		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		4,050.00000	3,579,000		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		3,595.00000	3,124,000		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		4,508.00000	4,037,000		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		4,589.00000	4,116,000		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		4,137.00000	3,664,000		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		5,045.00000	4,573,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	89,879
GOVI	On	03/02/2011	GOVI			347.54200	346.37300			0.00	0	211
GOVI	On	05/05/2011	GOVI			352.56700	351.44900			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		33,730.00000	45,420,000		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		33,630.00000	45,320,000		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		33,830.00000	45,520,000		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		24,490.00000	35,670,000		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		24,390.00000	35,570,000		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		24,590.00000	35,770,000		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			376.40600	375.04300			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			346.82900	345.62200			0.00	0	1,164
ALBI	On	05/05/2011	Index Future			351.84400	350.68700			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			154.11400	153.69900			0.00	0	2
CRD1	On	05/05/2011	Index Future			156.21600	155.79600			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			148.42800	148.41400			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.57400	150.58900			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.73500	152.76400			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			402.16200	402.68300			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			342.59800	341.19500			0.00	0	3
OTH1	On	05/05/2011	Index Future			347.55100	346.19500			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			343.42200	342.24700			0.00	0	100
TRT1	On	05/05/2011	Index Future			348.10800	346.91600			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,677
JIBAR	On	19/01/2011	Jibar Future			5.50000	5.50700			0.00	2,500	7,791
JIBAR	On	16/02/2011	Jibar Future			5.44000	5.46500			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.44000	5.45000			0.00	0	5,790
JIBAR	On	20/04/2011	Jibar Future			5.44000	5.45700			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.44000	5.46100			0.00	0	1
JIBAR	On	15/06/2011	Jibar Future			5.44000	5.46200			0.00	0	4,790
JIBAR	On	21/09/2011	Jibar Future			5.58000	5.60500			0.00	5,100	14,590
JIBAR	On	21/12/2011	Jibar Future			5.84000	5.86200			0.00	5,000	5,290
JIBAR	On	20/03/2012	Jibar Future			6.15000	6.14100			0.00	5,000	290
JIBAR	On	20/06/2012	Jibar Future			6.47000	6.46300			0.00	5,000	390
JIBAR	On	19/09/2012	Jibar Future			6.77000	6.76700			0.00	5,000	41,390
JIBAR	On	19/12/2012	Jibar Future			7.05000	7.10000			0.00	0	390
Total Jibar Future										0.00	27,600	83,214
Total For JIBAR FUTURE										0.00	27,600	83,214
Total for Jibar										0.00	27,600	83,214

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										0.00	27,600	174,981
R155	On	31/08/2011	Spot Bond			5.80000	5.85000			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			7.26000	7.31000			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			8.24000	8.29000			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			7.05000	7.10000			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			7.86000	7.91000			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			7.98000	8.03500			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			6.68000	6.73000			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			8.07000	8.12000			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			8.09000	8.14000			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			8.22500	8.27500			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							0.00	27,600	165,481
Total Options							0.00	0	9,500
Grand Total:							0.00	27,600	174,981