



Interest Rates Daily MTM Report

Daily summary for: 04/01/2011

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			7.25000	7.29800		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.35300	7.40400		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.47100	7.52600		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,653.00000	2,853,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		36.00000	24,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,857.00000	3,060,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		26.00000	17,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,451.00000	2,647,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		49.00000	33,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,122.00000	2,264,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		693.00000	623,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,265.00000	2,411,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		631.00000	565,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,984.00000	2,121,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		760.00000	685,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,850.00000	1,982,000	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		832.00000	751,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,530.00000	1,636,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,632.00000	1,522,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,632.00000	1,742,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,538.00000	1,433,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,432.00000	1,533,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,730.00000	1,615,000	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			8.20900	8.26600		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.28100	8.33900		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.35700	8.41700		12.25	0.00	0	0
Total R186 Future										0.00	0	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		7,080.00000	7,625,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		71.00000	46,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		7,518.00000	8,069,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		54.00000	34,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,643.00000	7,182,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		92.00000	61,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,472.00000	4,947,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		157.00000	203,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,605.00000	5,997,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,674.00000	1,496,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,932.00000	6,335,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,536.00000	1,369,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,285.00000	5,666,000	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		1,822.00000	1,633,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,166.00000	4,790,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,775.00000	1,969,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,555.00000	3,816,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,177.00000	4,859,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,782.00000	4,054,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,915.00000	4,608,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,335.00000	3,586,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,450.00000	5,121,000	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			7.04600	7.08300		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.14500	7.18500		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.26200	7.30600		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		3,104.00000	3,230,000	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		3,269.00000	3,396,000	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		2,938.00000	3,065,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		3.00000	2,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,109.00000	2,208,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		303.00000	273,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,235.00000	2,337,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		271.00000	244,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,986.00000	2,082,000	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		338.00000	305,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,081.00000	1,144,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,250.00000	1,180,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,159.00000	1,224,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,177.00000	1,109,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,008.00000	1,068,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,328.00000	1,255,000	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	0.30300			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		43,424.00000	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		44,452.00000	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		42,385.00000	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			7.84000	7.89700		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			7.94100	8.00100		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.05100	8.11500		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		3,088.00000	3,361,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		56.00000	36,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,321.00000	3,598,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		43.00000	27,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,858.00000	3,127,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		73.00000	50,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		544.00000	426,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		1,070.00000	1,245,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,302.00000	2,486,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,081.00000	968,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,458.00000	2,648,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		994.00000	887,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,150.00000	2,327,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,173.00000	1,052,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,808.00000	1,949,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,357.00000	2,193,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,925.00000	2,072,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,235.00000	2,077,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,696.00000	1,831,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,485.00000	2,315,000	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			7.95100	8.01300		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.04500	8.11000		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.14800	8.21600		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,872.00000	3,190,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		120.00000	80,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,123.00000	3,448,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		94.00000	61,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,628.00000	2,937,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		154.00000	106,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,136.00000	3,383,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		990.00000	873,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,325.00000	3,580,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		908.00000	799,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,952.00000	3,191,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,077.00000	953,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,858.00000	2,017,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,034.00000	2,825,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,982.00000	2,147,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,884.00000	2,681,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,739.00000	1,892,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,190.00000	2,975,000	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			6.66700	6.70900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.75800	6.80400		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			6.87100	6.92300		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,361.00000	3,473,000	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		3,489.00000	3,600,000	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		3,234.00000	3,345,000	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		1,857.00000	1,949,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		175.00000	155,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,957.00000	2,051,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		156.00000	137,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,759.00000	1,849,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		197.00000	174,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		940.00000	1,002,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		769.00000	716,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,001.00000	1,065,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		720.00000	668,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		881.00000	939,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		821.00000	764,000	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			8.05400	8.10100		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.14400	8.19300		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.24200	8.29200		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		3,888.00000	4,156,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		58.00000	41,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,161.00000	4,432,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		45.00000	30,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,618.00000	3,881,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		76.00000	54,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,007.00000	3,191,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,217.00000	1,111,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,197.00000	3,387,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,120.00000	1,020,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,821.00000	2,999,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,320.00000	1,208,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,452.00000	2,592,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,694.00000	2,546,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,599.00000	2,744,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,553.00000	2,410,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,310.00000	2,444,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,840.00000	2,687,000	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			8.07200	8.11900		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.15200	8.20000		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.23800	8.28800		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,999.00000	4,280,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		70.00000	50,000	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		4,284.00000	4,569,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		53.00000	37,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,716.00000	3,992,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		91.00000	65,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,135.00000	3,327,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,280.00000	1,171,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,337.00000	3,534,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,178.00000	1,074,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,940.00000	3,125,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,391.00000	1,275,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,604.00000	2,754,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,837.00000	2,680,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,761.00000	2,917,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,688.00000	2,537,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,451.00000	2,596,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,992.00000	2,830,000	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			8.18800	8.24400		15.25	245,146.95	3	22,596
R209	On	05/05/2011	Bond Future			8.24100	8.29900		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.29600	8.35500		16.00	0.00	0	0
Total R209 Future										245,146.95	3	22,596
R209	On	03/02/2011	Bond Future	9.00	Call		6,264.00000	6,735,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		62.00000	41,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,631.00000	7,107,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		47.00000	30,000	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		5,896.00000	6,362,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		80.00000	53,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,818.00000	4,122,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,108.00000	1,908,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,072.00000	4,387,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,946.00000	1,756,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,570.00000	3,863,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,280.00000	2,068,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,458.00000	4,746,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,233.00000	3,013,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,695.00000	4,992,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,054.00000	2,844,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,226.00000	4,505,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,420.00000	3,191,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,355.00000	13,818,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		438.00000	394,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										245,146.95	3	22,596
R210	On	03/02/2011	Bond Future			0.96100	0.96100			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,455.00000	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		33,087.00000	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		31,817.00000	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			1.73800	1.73700			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,315.00000	4,309,000		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		4,590.00000	4,584,000		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		4,038.00000	4,032,000		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	2.48400			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,866.00000	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		5,323.00000	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		4,406.00000	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			8.28200	8.34300			0.00	0	0
R213	On	05/05/2011	Bond Future			8.34100	8.40400			0.00	0	0
R213	On	04/08/2011	Bond Future			8.40400	8.46900			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		3,065.00000	2,532,000		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		2,608.00000	2,075,000		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		3,525.00000	2,992,000		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		3,579.00000	3,035,000		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		3,124.00000	2,580,000		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		4,037.00000	3,493,000		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		4,116.00000	3,563,000		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		3,664.00000	3,110,000		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		4,573.00000	4,019,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										245,146.95	3	89,876
GOVI	On	03/02/2011	GOVI			348.60000	347.54200			0.00	0	211
GOVI	On	05/05/2011	GOVI			353.64000	352.56700			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		45,420.00000	56,000,000		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		45,320.00000	55,900,000		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		45,520.00000	56,100,000		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		35,670.00000	46,400,000		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		35,570.00000	46,300,000		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		35,770.00000	46,500,000		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			377.59100	376.40600			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			347.92900	346.82900			0.00	0	1,164
ALBI	On	05/05/2011	Index Future			352.96000	351.84400			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			154.36400	154.11400			0.00	0	2
CRD1	On	05/05/2011	Index Future			156.47000	156.21600			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			148.42200	148.42800			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.56800	150.57400			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.72900	152.73500			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			402.14900	402.16200			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			343.91900	342.59800			0.00	0	3
OTH1	On	05/05/2011	Index Future			348.89100	347.55100			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			344.41000	343.42200			0.00	0	100
TRT1	On	05/05/2011	Index Future			349.11000	348.10800			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			5.49200	5.50000			0.00	0	7,791
JIBAR	On	16/02/2011	Jibar Future			5.42400	5.44000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.39500	5.44000			0.00	0	5,790
JIBAR	On	20/04/2011	Jibar Future			5.37100	5.44000			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.37100	5.44000			0.00	2,000	2,000
JIBAR	On	15/06/2011	Jibar Future			5.37200	5.44000			0.00	2,000	3,790
JIBAR	On	21/09/2011	Jibar Future			5.49000	5.58000			0.00	0	14,590
JIBAR	On	21/12/2011	Jibar Future			5.76700	5.84000			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.03900	6.15000			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.36600	6.47000			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.67700	6.77000			0.00	100	41,490
JIBAR	On	19/12/2012	Jibar Future			6.90000	7.05000			0.00	0	390
Total Jibar Future										0.00	4,100	84,313
Total For JIBAR FUTURE										0.00	4,100	84,313
Total for Jibar										0.00	4,100	84,313

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										245,146.95	4,103	176,077
R155	On	31/08/2011	Spot Bond			5.75500	5.80000			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			7.21500	7.26000			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			8.18500	8.24000			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			7.01500	7.05000			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			7.80500	7.86000			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			7.92000	7.98000			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			6.64000	6.68000			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			8.02500	8.07000			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			8.04500	8.09000			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			8.17000	8.22500			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							245,146.95	4,103	166,577
Total Options							0.00	0	9,500
Grand Total:							245,146.95	4,103	176,077