



Interest Rates Daily MTM Report

Daily summary for: 10/01/2011

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			7.37100	7.27000		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.48300	7.37500		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.61100	7.49400		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,761.00000	2,327,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		20.00000	31,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,969.00000	2,532,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		14.00000	22,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,555.00000	2,126,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		29.00000	45,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,186.00000	1,871,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		636.00000	770,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,331.00000	2,007,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		576.00000	701,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,044.00000	1,740,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		699.00000	844,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,907.00000	1,614,000	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		768.00000	924,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,578.00000	1,345,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,555.00000	1,779,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,683.00000	1,440,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,464.00000	1,678,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,478.00000	1,254,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,651.00000	1,884,000	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			8.34100	8.24600		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.41700	8.31900		11.75	0.00	0	500
R186	On	04/08/2011	Bond Future			8.49800	8.39600		12.25	0.00	0	0
Total R186 Future										0.00	0	26,174
R186	On	03/02/2011	Bond Future	9.00	Call		7,251.00000	6,321,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		43.00000	57,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		7,695.00000	6,761,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		31.00000	42,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,808.00000	5,883,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		58.00000	77,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,249.00000	6,113,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		134.00000	53,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,695.00000	5,000,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,568.00000	1,830,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		6,027.00000	5,314,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,435.00000	1,679,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,370.00000	4,694,000	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		1,711.00000	1,992,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,991.00000	5,596,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,796.00000	1,444,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,608.00000	3,141,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,028.00000	5,539,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,838.00000	3,353,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,769.00000	5,262,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,385.00000	2,936,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,297.00000	5,826,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	34,674
R201	On	03/02/2011	Bond Future			7.20900	7.10800		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.32100	7.21200		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.45300	7.33500		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		3,017.00000	2,671,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1.00000	2,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,182.00000	2,836,000	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		2,851.00000	2,506,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		2.00000	4,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,029.00000	1,756,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		310.00000	388,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,155.00000	1,874,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		278.00000	348,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,907.00000	1,641,000	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		347.00000	432,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,029.00000	863,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,285.00000	1,474,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,104.00000	931,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,209.00000	1,391,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		957.00000	799,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,364.00000	1,561,000	3.61	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	489
R202	On	03/02/2011	Bond Future			0.38100	0.38100			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.30400	0.30400			0.00	0	6,500
Total R202 Future										0.00	0	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										0.00	0	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			7.98600	7.88000		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.09400	7.98300		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.21200	8.09600		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		3,155.00000	2,632,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		36.00000	55,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,392.00000	2,864,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		27.00000	40,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,921.00000	2,404,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		49.00000	74,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		462.00000	649,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		1,075.00000	720,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,332.00000	1,979,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,022.00000	1,216,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,491.00000	2,125,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		938.00000	1,119,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,179.00000	1,837,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,113.00000	1,318,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,831.00000	1,567,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,289.00000	2,576,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,949.00000	1,675,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,168.00000	2,445,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,717.00000	1,464,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,415.00000	2,713,000	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			8.12700	8.02700		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.23000	8.12500		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.34100	8.23100		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		2,773.00000	2,244,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		101.00000	145,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,025.00000	2,487,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		76.00000	111,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,526.00000	2,010,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		132.00000	189,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,051.00000	2,645,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		988.00000	1,165,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,239.00000	2,821,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		905.00000	1,070,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,868.00000	2,474,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,077.00000	1,266,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,801.00000	1,543,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,058.00000	3,392,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,923.00000	1,654,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,906.00000	3,229,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,684.00000	1,437,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,216.00000	3,561,000	7.81	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,026
R206	On	03/02/2011	Bond Future			6.82600	6.70900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.93400	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			7.06700	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	3,051,000	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	3,178,000	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	2,923,000	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	1,587,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		167.00000	222,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,950.00000	1,683,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		149.00000	198,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,751.00000	1,494,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		189.00000	249,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		932.00000	765,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		761.00000	913,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		993.00000	819,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		712.00000	857,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		873.00000	712,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		813.00000	971,000	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			8.21100	8.11100		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.30700	8.20300		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.41100	8.30300		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		3,813.00000	3,229,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		44.00000	63,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,089.00000	3,499,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		33.00000	46,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,540.00000	2,963,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		59.00000	85,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,938.00000	2,532,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,207.00000	1,412,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,127.00000	2,709,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,109.00000	1,301,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,753.00000	2,361,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,311.00000	1,529,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,397.00000	2,085,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,702.00000	3,007,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,542.00000	2,220,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,559.00000	2,854,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,255.00000	1,955,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,848.00000	3,165,000	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			8.23400	8.13400		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.32000	8.21600		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.41100	8.30400		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		3,888.00000	3,275,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		55.00000	79,000	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		4,176.00000	3,556,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		42.00000	58,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,603.00000	2,998,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		74.00000	105,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,038.00000	2,611,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,284.00000	1,504,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,238.00000	2,796,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,179.00000	1,385,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,845.00000	2,432,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,396.00000	1,631,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,529.00000	2,201,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,860.00000	3,183,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,685.00000	2,344,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,709.00000	3,020,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,379.00000	2,062,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,018.00000	3,352,000	9.61	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,698
R209	On	03/02/2011	Bond Future			8.31100	8.22100		15.25	0.00	0	22,596
R209	On	05/05/2011	Bond Future			8.36700	8.27400		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.42500	8.33000		16.00	0.00	0	0
Total R209 Future										0.00	0	22,596
R209	On	03/02/2011	Bond Future	9.00	Call		6,440.00000	5,666,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		37.00000	48,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,813.00000	6,035,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		27.00000	34,000	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		6,067.00000	5,296,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		49.00000	63,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,906.00000	3,387,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,979.00000	2,262,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,166.00000	3,629,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,823.00000	2,088,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,653.00000	3,152,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,146.00000	2,447,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,546.00000	4,060,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,106.00000	3,430,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,787.00000	4,287,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,932.00000	3,242,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,311.00000	3,839,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,290.00000	3,628,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,536.00000	12,783,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		405.00000	462,000	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			1.72300	1.72200			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,402.00000	4,396,000		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		4,677.00000	4,671,000		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		4,125.00000	4,119,000		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			2.49600	2.49500			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,759.00000	4,750,000		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		5,217.00000	5,207,000		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		4,300.00000	4,290,000		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			8.39300	8.30900			0.00	0	0
R213	On	05/05/2011	Bond Future			8.45600	8.36900			0.00	0	0
R213	On	04/08/2011	Bond Future			8.52200	8.43300			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	2,768.00000	3,499,000		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	2,312.00000	3,042,000		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	3,229.00000	3,959,000		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	3,277.00000	4,024,000		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	2,823.00000	3,569,000		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	3,736.00000	4,482,000		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	3,811.00000	4,564,000		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	3,358.00000	4,111,000		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	4,267.00000	5,020,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									0.00	0	90,626
GOVI	On	03/02/2011	GOVI			345.68000	347.52100		0.00	0	211
GOVI	On	05/05/2011	GOVI			350.67700	352.54500		0.00	0	0
Total GOVI Future									0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call	45,210.00000	26,800,000		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	45,110.00000	26,700,000		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		45,310.00000	26,900,000		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		35,450.00000	16,770,000		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		35,350.00000	16,670,000		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		35,550.00000	16,870,000		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			373.81700	375.95700			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			344.94900	346.83900			0.00	0	1,123
ALBI	On	05/05/2011	Index Future			349.93600	351.85300			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			153.65600	154.10600			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.75400	156.21100			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			148.51800	148.48800			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.66500	150.63400			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.82900	152.79700			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			402.41500	402.42800			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			340.63200	342.77200			0.00	0	3
OTH1	On	05/05/2011	Index Future			345.55600	347.72700			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			341.61000	343.41600			0.00	0	100
TRT1	On	05/05/2011	Index Future			346.27600	348.10600			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			5.53000	5.50300			0.00	0	7,791
JIBAR	On	16/02/2011	Jibar Future			5.49000	5.45100			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46000	5.41900			0.00	0	6,390
JIBAR	On	20/04/2011	Jibar Future			5.43000	5.39100			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.43000	5.48100			0.00	0	2,000
JIBAR	On	15/06/2011	Jibar Future			5.43000	5.48200			0.00	0	3,790
JIBAR	On	21/09/2011	Jibar Future			5.55000	5.51000			0.00	0	15,090
JIBAR	On	21/12/2011	Jibar Future			5.79000	5.75000			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.09000	6.03300			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.42000	6.36700			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.73000	6.68000			0.00	100	41,490
JIBAR	On	19/12/2012	Jibar Future			6.96000	6.90000			0.00	0	390
Total Jibar Future										0.00	100	85,413
Total For JIBAR FUTURE										0.00	100	85,413
Total for Jibar										0.00	100	85,413

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										0.00	100	177,886
R155	On	31/08/2011	Spot Bond			5.88500	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			7.34000	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			8.32000	8.22500			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			7.18000	7.08000			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			7.95500	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			8.10000	8.00000			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			6.80000	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			8.18500	8.08500			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			8.21000	8.11000			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			8.29500	8.20500			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	2.69000			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	100	168,386
Total Options							0.00	0	9,500
Grand Total:							0.00	100	177,886