



Interest Rates Daily MTM Report

Daily summary for: 12/01/2011

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			7.44300	7.35000		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.56000	7.46000		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.69400	7.58600		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,412.00000	2,024,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		24.00000	44,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,619.00000	2,225,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		17.00000	31,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,208.00000	1,827,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		34.00000	61,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,928.00000	1,662,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		732.00000	880,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,066.00000	1,790,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		665.00000	803,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,795.00000	1,539,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		804.00000	962,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,666.00000	1,421,000	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		881.00000	1,050,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,387.00000	1,194,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,723.00000	1,951,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,484.00000	1,282,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,625.00000	1,843,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,294.00000	1,109,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,826.00000	2,062,000	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			8.43300	8.31000		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.51300	8.38500		11.75	0.00	0	500
R186	On	04/08/2011	Bond Future			8.59600	8.46400		12.25	0.00	0	0
Total R186 Future										0.00	0	26,174
R186	On	03/02/2011	Bond Future	9.00	Call		6,612.00000	5,443,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		41.00000	84,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		7,056.00000	5,876,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		30.00000	62,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,170.00000	5,015,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		57.00000	114,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,813.00000	6,985,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		60.00000	20,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,197.00000	4,375,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,716.00000	2,132,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,518.00000	4,669,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,572.00000	1,961,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,884.00000	4,089,000	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		1,871.00000	2,314,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,371.00000	6,237,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,530.00000	1,158,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,272.00000	2,740,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,345.00000	6,066,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,490.00000	2,935,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,074.00000	5,772,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,061.00000	2,553,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,626.00000	6,371,000	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			7.27100	7.18700		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.38800	7.29800		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.52600	7.42800		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,745.00000	2,459,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1.00000	3,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,911.00000	2,624,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1.00000	2,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,580.00000	2,294,000	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		1,807.00000	1,596,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		365.00000	443,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,927.00000	1,710,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		327.00000	399,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,690.00000	1,486,000	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		407.00000	492,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		892.00000	769,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,428.00000	1,598,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		961.00000	832,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,346.00000	1,510,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		826.00000	709,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,513.00000	1,689,000	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			0.40000	0.38200			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.32400	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		60,465.00000	59,934,000		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		61,312.00000	60,781,000		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		59,609.00000	59,079,000		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	42,803,000		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	43,831,000		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	41,764,000		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			8.05700	7.96900		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.16900	8.07700		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.29100	8.19400		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		2,708.00000	2,289,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		44.00000	73,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,942.00000	2,516,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		32.00000	53,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,478.00000	2,067,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		61.00000	98,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		594.00000	809,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		752.00000	519,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,021.00000	1,757,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,174.00000	1,362,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,169.00000	1,894,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,079.00000	1,256,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,878.00000	1,625,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,275.00000	1,474,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,599.00000	1,402,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,523.00000	2,784,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,709.00000	1,503,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,394.00000	2,646,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,494.00000	1,306,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,658.00000	2,927,000	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			8.19900	8.10600		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.30500	8.20700		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.41900	8.31800		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		2,339.00000	1,880,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		120.00000	190,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,586.00000	2,112,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		90.00000	145,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,100.00000	1,658,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		159.00000	247,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,719.00000	2,374,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,112.00000	1,308,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,899.00000	2,541,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,021.00000	1,204,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,546.00000	2,212,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,211.00000	1,418,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,586.00000	1,376,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,312.00000	3,642,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,699.00000	1,479,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,151.00000	3,471,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,478.00000	1,278,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,478.00000	3,819,000	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			6.86900	6.79500		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.98100	6.89900		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			7.11900	7.02800		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,133.00000	2,937,000	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		3,260.00000	3,064,000	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		3,005.00000	2,809,000	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		1,652.00000	1,494,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		202.00000	243,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,749.00000	1,588,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		179.00000	218,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,558.00000	1,403,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		227.00000	272,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		805.00000	707,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		867.00000	970,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		861.00000	759,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		812.00000	911,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		750.00000	657,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		923.00000	1,031,000	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			8.28300	8.18500		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.38200	8.28000		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.48900	8.38300		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		3,371.00000	2,818,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		48.00000	83,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,644.00000	3,083,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		35.00000	61,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,101.00000	2,558,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		66.00000	111,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,620.00000	2,260,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,342.00000	1,577,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,800.00000	2,427,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,234.00000	1,457,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,445.00000	2,099,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,455.00000	1,705,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,153.00000	1,878,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,915.00000	3,242,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,290.00000	2,004,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,765.00000	3,081,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,020.00000	1,756,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,071.00000	3,409,000	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			8.30100	8.20300		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.38900	8.28700		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.48300	8.37800		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		3,452.00000	2,872,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		59.00000	100,000	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		3,738.00000	3,148,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		44.00000	74,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,169.00000	2,602,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		80.00000	133,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,726.00000	2,345,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,414.00000	1,665,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,917.00000	2,521,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,301.00000	1,536,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,542.00000	2,176,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,536.00000	1,801,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,287.00000	1,995,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,069.00000	3,412,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,434.00000	2,131,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,909.00000	3,241,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,144.00000	1,865,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,234.00000	3,589,000	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			8.39900	8.26500		15.25	0.00	0	22,596
R209	On	05/05/2011	Bond Future			8.45700	8.32000		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.51800	8.37700		16.00	0.00	0	0
Total R209 Future										0.00	0	22,796
R209	On	03/02/2011	Bond Future	9.00	Call		6,049.00000	4,930,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		31.00000	67,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,422.00000	5,294,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		22.00000	49,000	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		5,674.00000	4,567,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		41.00000	90,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,614.00000	2,935,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,086.00000	2,574,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,866.00000	3,159,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,922.00000	2,382,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,370.00000	2,718,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,261.00000	2,777,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,279.00000	3,626,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,242.00000	3,776,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,513.00000	3,839,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,060.00000	3,574,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,050.00000	3,418,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,432.00000	3,987,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,151.00000	12,069,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		422.00000	528,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,796
R210	On	03/02/2011	Bond Future			0.98200	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	32,078,000		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	32,710,000		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	31,441,000		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			1.72600	1.72300			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,396.00000	4,378,000		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		4,671.00000	4,654,000		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		4,119.00000	4,102,000		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			2.50700	2.50600			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,653.00000	4,643,000		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		5,110.00000	5,100,000		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		4,193.00000	4,183,000		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			8.50100	8.36800			0.00	0	0
R213	On	05/05/2011	Bond Future			8.56700	8.42900			0.00	0	0
R213	On	04/08/2011	Bond Future			8.63600	8.49500			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		3,282.00000	4,425,000		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		2,826.00000	3,968,000		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		3,743.00000	4,885,000		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		3,793.00000	4,963,000		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		3,339.00000	4,508,000		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		4,252.00000	5,421,000		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		4,336.00000	5,515,000		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		3,884.00000	5,062,000		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		4,792.00000	5,971,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	90,826
GOVI	On	03/02/2011	GOVI			343.99700	346.24500			0.00	0	211
GOVI	On	05/05/2011	GOVI			348.96900	351.25000			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		32,450.00000	9,970,000		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		32,350.00000	9,870,000		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		32,550.00000	10,070,000		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		22,500.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	310,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		22,400.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	410,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		22,600.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	210,000		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			372.03700	374.41100			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			343.19600	345.54400			0.00	0	1,123
ALBI	On	05/05/2011	Index Future			348.15700	350.53900			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			153.20900	153.79000			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.30300	155.89100			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			148.45900	148.62500			0.00	0	8
IGOV	On	05/05/2011	Index Future			150.60500	150.77300			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.76900	152.93900			0.00	0	0
Total IGOV Future										0.00	0	8
Total For IGOV										0.00	0	8

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			402.36000	402.70400			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			338.51200	341.38100			0.00	0	3
OTH1	On	05/05/2011	Index Future			343.40500	346.31600			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			339.89300	342.18800			0.00	0	100
TRT1	On	05/05/2011	Index Future			344.53800	346.86200			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,638
JIBAR	On	19/01/2011	Jibar Future			5.53800	5.52700			0.00	0	7,791
JIBAR	On	16/02/2011	Jibar Future			5.49400	5.48700			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.48100	5.46700			0.00	0	6,890
JIBAR	On	20/04/2011	Jibar Future			5.48200	5.45100			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.48700	5.45100			0.00	0	2,000
JIBAR	On	15/06/2011	Jibar Future			5.49300	5.45100			0.00	0	3,790
JIBAR	On	21/09/2011	Jibar Future			5.60400	5.55500			0.00	0	15,590
JIBAR	On	21/12/2011	Jibar Future			5.85600	5.80400			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.14300	6.08900			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.47100	6.42100			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.79200	6.73900			0.00	5,100	41,490
JIBAR	On	19/12/2012	Jibar Future			7.04000	6.96000			0.00	0	390
Total Jibar Future										0.00	5,100	86,413
Total For JIBAR FUTURE										0.00	5,100	86,413
Total for Jibar										0.00	5,100	86,413

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										0.00	5,100	179,088
R155	On	31/08/2011	Spot Bond			5.97500	5.87000			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			7.41500	7.32000			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			8.41500	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			7.24500	7.16000			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			2.67000	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			8.03000	7.94000			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			8.17500	8.08000			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			6.84500	6.77000			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			8.26000	8.16000			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			8.28000	8.18000			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			8.38500	8.25000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.70000	2.70000			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	5,100	169,588
Total Options							0.00	0	9,500
Grand Total:							0.00	5,100	179,088