



Interest Rates Daily MTM Report

Daily summary for: 03/03/2011

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			7.82600	7.78600		4.50	0.00	0	2,605
R157	On	04/08/2011	Bond Future			7.98600	7.94200		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.16400	8.11600		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.35600	8.30500		4.75	0.00	0	0
Total R157 Future										0.00	0	6,299
R157	On	05/05/2011	Bond Future	7.75	Call		839.00000	756,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		986.00000	1,067,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		942.00000	853,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		885.00000	959,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		744.00000	667,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,097.00000	1,183,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		656.00000	585,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,214.00000	1,307,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		728.00000	671,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,444.00000	2,556,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		795.00000	734,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,315.00000	2,423,000	4.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Call		666.00000	613,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,578.00000	2,694,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		2,106.00000	2,008,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,624.00000	1,699,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,209.00000	2,109,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,548.00000	1,621,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,006.00000	1,911,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,704.00000	1,782,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,543.00000	2,446,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,890.00000	1,964,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,641.00000	2,542,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,821.00000	1,893,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,448.00000	2,353,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1,962.00000	2,038,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,299
R186	On	05/05/2011	Bond Future			8.95300	8.93300		12.25	116,896,060.00	1,000	19,980
R186	On	04/08/2011	Bond Future			9.05400	9.03400		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.15600	9.13500		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.25600	9.23500		12.75	0.00	0	0
Total R186 Future										116,896,060.00	1,000	32,962
R186	On	05/05/2011	Bond Future	8.75	Call		1,638.00000	1,549,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,327.00000	3,420,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,826.00000	1,731,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,050.00000	3,137,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,463.00000	1,379,000	12.10	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		3,620.00000	3,718,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,189.00000	9,352,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		178.00000	159,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,175.00000	1,125,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,521.00000	8,650,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,284.00000	1,231,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,141.00000	8,267,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,072.00000	1,026,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,910.00000	9,043,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		4,200.00000	4,103,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,392.00000	5,479,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,410.00000	4,309,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,159.00000	5,241,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,996.00000	3,901,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,635.00000	5,724,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,466.00000	4,375,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,512.00000	6,601,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,666.00000	4,572,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,272.00000	6,358,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,272.00000	4,183,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,760.00000	6,851,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										116,896,060.00	1,000	38,462
R201	On	05/05/2011	Bond Future			7.49700	7.43500		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.65000	7.58300		4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future			7.82100	7.74700		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.00200	7.92100		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,334.00000	1,191,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		332.00000	387,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,450.00000	1,301,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		290.00000	339,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,223.00000	1,086,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		379.00000	440,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		634.00000	563,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,634.00000	1,762,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		692.00000	615,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,541.00000	1,663,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		581.00000	513,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,732.00000	1,863,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,699.00000	1,578,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,001.00000	1,085,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,784.00000	1,660,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		949.00000	1,029,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,616.00000	1,499,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,055.00000	1,143,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,055.00000	1,933,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,218.00000	1,303,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,133.00000	2,009,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,170.00000	1,253,000	4.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		1,978.00000	1,858,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,268.00000	1,355,000	4.05	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.32900	0.32900			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		42,656.00000	42,656,000		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		43,684.00000	43,684,000		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		41,617.00000	41,617,000		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	10,489
R203	On	05/05/2011	Bond Future			8.45200	8.40100		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.59300	8.54000		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.74400	8.68800		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.90300	8.84300		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		834.00000	730,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,566.00000	1,707,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		937.00000	825,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,426.00000	1,559,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		739.00000	642,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,714.00000	1,863,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		825.00000	750,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,370.00000	3,541,000	6.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.05	Call		899.00000	819,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,205.00000	3,371,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		753.00000	682,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,538.00000	3,713,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,934.00000	1,819,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,777.00000	2,911,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,040.00000	1,920,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,658.00000	2,787,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,832.00000	1,720,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,900.00000	3,038,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,566.00000	2,438,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		2,965.00000	3,093,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,675.00000	2,544,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,859.00000	2,984,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,459.00000	2,335,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,073.00000	3,205,000	7.12	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,932
R204	On	05/05/2011	Bond Future			8.63000	8.59000		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.76400	8.72200		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.90200	8.85800		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.04200	8.99600		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		1,092.00000	988,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,579.00000	1,690,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,217.00000	1,106,000	7.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,433.00000	1,538,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		975.00000	878,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,734.00000	1,852,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		720.00000	663,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,584.00000	4,746,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		786.00000	726,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,377.00000	4,536,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		657.00000	604,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,796.00000	4,962,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,451.00000	2,340,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,999.00000	3,110,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,575.00000	2,461,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,869.00000	2,977,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,330.00000	2,222,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,132.00000	3,246,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		3,137.00000	3,018,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,117.00000	3,223,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,265.00000	3,143,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,002.00000	3,104,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		3,012.00000	2,895,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,237.00000	3,344,000	8.48	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,976
R206	On	05/05/2011	Bond Future			7.18000	7.13800		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.34900	7.30200		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	03/11/2011	Bond Future			7.53600	7.48400		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.75100	7.69100		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,076.00000	998,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		206.00000	229,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,167.00000	1,087,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		177.00000	199,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		986.00000	911,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		235.00000	262,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		479.00000	440,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,145.00000	1,209,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		524.00000	483,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,080.00000	1,142,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		438.00000	401,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,215.00000	1,281,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,221.00000	1,159,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		695.00000	736,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,282.00000	1,219,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		658.00000	698,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,161.00000	1,101,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		734.00000	777,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,364.00000	1,301,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		820.00000	863,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,418.00000	1,354,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		787.00000	829,000	2.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		1,310.00000	1,249,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		854.00000	899,000	2.79	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/05/2011	Bond Future			8.69500	8.65500		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.81800	8.77700		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.94100	8.89700		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.06600	9.02100		9.50	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,042.00000	941,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,929.00000	2,056,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,163.00000	1,054,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,763.00000	1,881,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		930.00000	836,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,106.00000	2,239,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,118.00000	1,042,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,093.00000	4,243,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,209.00000	1,129,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,896.00000	4,043,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,033.00000	961,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,297.00000	4,451,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,488.00000	2,372,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,283.00000	3,404,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,616.00000	2,497,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,140.00000	3,257,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,363.00000	2,251,000	9.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		3,431.00000	3,555,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,244.00000	3,120,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,354.00000	3,465,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,379.00000	3,252,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,228.00000	3,335,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		3,113.00000	2,992,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,485.00000	3,599,000	9.48	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,620
R208	On	05/05/2011	Bond Future			8.77800	8.72300		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.89000	8.83200		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			9.00500	8.94500		10.75	0.00	0	5,603
R208	On	02/02/2012	Bond Future			9.12000	9.05700		10.75	0.00	0	0
Total R208 Future										0.00	0	5,793
R208	On	05/05/2011	Bond Future	8.50	Call		957.00000	829,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,304.00000	2,504,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,072.00000	935,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,115.00000	2,306,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		850.00000	732,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,503.00000	2,713,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,054.00000	952,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,540.00000	4,775,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,143.00000	1,035,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,322.00000	4,552,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		970.00000	874,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,763.00000	5,005,000	10.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Call		2,518.00000	2,359,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,639.00000	3,821,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,650.00000	2,485,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,481.00000	3,658,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,390.00000	2,236,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,801.00000	3,988,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,436.00000	3,256,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,754.00000	3,923,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,577.00000	3,393,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,616.00000	3,781,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,297.00000	3,122,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		3,895.00000	4,069,000	10.58	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,793
R209	On	05/05/2011	Bond Future			8.99300	8.95800		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.07000	9.03400		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.14800	9.11100		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.22300	9.18500		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		684.00000	609,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,364.00000	4,559,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		785.00000	703,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,049.00000	4,237,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		594.00000	526,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,694.00000	4,896,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,533.00000	1,439,000	16.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		5,791.00000	5,970,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,660.00000	1,561,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,502.00000	5,676,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,414.00000	1,325,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,091.00000	6,275,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,233.00000	7,999,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		799.00000	838,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,785.00000	2,663,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,580.00000	5,734,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,943.00000	2,817,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,340.00000	5,491,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,635.00000	2,517,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		5,830.00000	5,989,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		4,063.00000	3,921,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,455.00000	5,593,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		4,238.00000	4,092,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,249.00000	5,384,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,892.00000	3,754,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		5,667.00000	5,810,000	16.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,133
R211	On	05/05/2011	Bond Future			1.60100	1.59000			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,032.00000	2,970,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.19	Call		3,303.00000	3,241,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Call		2,761.00000	2,699,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		1.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.39900	2.39900			12,486,276.00	120	2,518
Total R212 Future										12,486,276.00	120	2,518
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		1,439.00000	1,439,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		954.00000	954,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		1,928.00000	1,928,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										12,486,276.00	120	2,518
R213	On	05/05/2011	Bond Future			9.02600	8.99700			0.00	0	0
R213	On	04/08/2011	Bond Future			9.11100	9.08100			0.00	0	0
R213	On	03/11/2011	Bond Future			9.19800	9.16700			0.00	0	0
R213	On	02/02/2012	Bond Future			9.28600	9.25400			0.00	0	0
Total R213 Future										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		8,458.00000	8,686,000		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		8,003.00000	8,231,000		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		8,916.00000	9,144,000		0.00	0	0
R213	On	04/08/2011	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	04/08/2011	Bond Future	8.00	Put	9,078.00000	9,310,000		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	8,625.00000	8,857,000		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	9,534.00000	9,766,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put	3,279.00000	3,515,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put	2,875.00000	3,111,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put	3,686.00000	3,922,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	1,942.00000	2,182,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put	1,554.00000	1,794,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put	2,333.00000	2,572,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									129,382,336.00	1,120	92,245
GOVI	On	05/05/2011	GOVI			342.06400	342.78400		0.00	0	208
GOVI	On	04/08/2011	GOVI			346.92700	347.65500		0.00	0	0
Total GOVI Future									0.00	0	208
GOVI	On	05/05/2011	GOVI	349.00	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put	62,160.00000	69,360,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	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
GOVI	On	05/05/2011	GOVI	349.01	Put		62,260.00000	69,460,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		62,060.00000	69,260,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		3,450.00000	10,730,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		3,550.00000	10,830,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		3,350.00000	10,630,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	208
Total for GOVI										0.00	0	208
AL7T	On	05/05/2011	Index Future			369.84500	370.84200			0.00	0	30
AL7T	On	04/08/2011	Index Future			375.10200	376.11200			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	05/05/2011	Index Future			340.84000	341.56700			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			345.68500	346.42000			0.00	0	0
Total ALBI Future										0.00	0	1,064
Total For ALBI										0.00	0	1,064
CRD1	On	05/05/2011	Index Future			154.42800	154.64100			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.54900	156.76400			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
IGOV	On	05/05/2011	Index Future			150.41800	150.47700			0.00	0	60
IGOV	On	04/08/2011	Index Future			152.55600	152.61500			0.00	0	0
Total IGOV Future										0.00	0	60
Total For IGOV										0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011	Index Future			406.78900	406.95500			0.00	0	336
Total ILBI Future										0.00	0	336
Total For ILBI										0.00	0	336
OTH1	On	05/05/2011	Index Future			333.86700	334.63100			0.00	0	3
OTH1	On	04/08/2011	Index Future			338.61400	339.38600			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	05/05/2011	Index Future			337.84300	338.55000			0.00	0	100
TRT1	On	04/08/2011	Index Future			342.48200	343.19900			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,595
JIBAR	On	16/03/2011	Jibar Future			5.59500	5.59400			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.63700	5.64200			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.68800	5.67000			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.71000	5.70100			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.72000	5.75900			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.81700	5.81100			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.89900	5.90800			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			6.40200	6.38800			0.00	0	5,390
JIBAR	On	20/03/2012	Jibar Future			6.82400	6.78900			0.00	0	1,290
JIBAR	On	20/06/2012	Jibar Future			7.26300	7.21400			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.67000	7.63500			0.00	0	44,510
JIBAR	On	19/12/2012	Jibar Future			8.04000	8.08000			0.00	0	490
Total Jibar Future										0.00	0	85,891
Total For JIBAR FUTURE										0.00	0	85,891
Total for Jibar										0.00	0	85,891

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							129,382,336.00	1,120	179,939
R155	On	31/08/2011	Spot Bond	5.84000	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	7.74000	7.70000		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	8.89000	8.87000		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	7.41500	7.35500		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	2.67000		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	8.37000	8.32000		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	8.55000	8.51000		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	7.09500	7.05500		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	8.62000	8.58000		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	8.71000	8.65500		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			8.94500	8.91000			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			2.67000	2.67000			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							129,382,336.00	1,120	174,439
Total Options							0.00	0	5,500
Grand Total:							129,382,336.00	1,120	179,939