



Interest Rates Daily MTM Report

Daily summary for: 11/02/2011

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			7.95300	7.95500		4.75	11,842,179.04	97	2,605
R157	On	04/08/2011	Bond Future			8.12700	8.12900		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.31400	8.31600		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.52200	8.52500			0.00	0	0
Total R157 Future										11,842,179.04	97	6,299
R157	On	05/05/2011	Bond Future	7.75	Call		731.00000	728,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,568.00000	1,557,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		814.00000	811,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,446.00000	1,435,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		654.00000	651,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,696.00000	1,685,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		583.00000	580,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,830.00000	1,819,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		643.00000	641,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,075.00000	3,065,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		700.00000	698,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,936.00000	2,927,000	4.55	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		589.00000	587,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,217.00000	3,207,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,807.00000	1,807,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,043.00000	2,036,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,900.00000	1,900,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,957.00000	1,950,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,717.00000	1,717,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,133.00000	2,126,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		83.00000	73,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		83.00000	93,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		250.00000	240,000		0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										11,842,179.04	97	6,299
R186	On	05/05/2011	Bond Future			8.75100	8.73600		12.50	4,156,531.40	35	18,980
R186	On	04/08/2011	Bond Future			8.84700	8.83200		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.94000	8.92500		12.50	116,794.02	1	12,958
R186	On	02/02/2012	Bond Future			9.03400	9.01800			0.00	0	0
Total R186 Future										4,273,325.42	36	31,938
R186	On	05/05/2011	Bond Future	8.75	Call		2,908.00000	2,819,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,777.00000	2,828,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,151.00000	3,058,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,555.00000	2,602,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,676.00000	2,591,000	12.47	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		3,013.00000	3,068,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,771.00000	7,879,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		580.00000	548,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,836.00000	1,784,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,354.00000	7,439,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,983.00000	1,929,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,012.00000	7,095,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,695.00000	1,646,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,705.00000	7,793,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,304.00000	5,222,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,633.00000	4,686,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,543.00000	5,459,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,429.00000	4,479,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,070.00000	4,990,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,846.00000	4,900,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		159.00000	299,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		281.00000	141,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	1,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		601.00000	742,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										4,273,325.42	36	37,438
R201	On	05/05/2011	Bond Future			7.79700	7.80900		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.98100	7.99500		4.25	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			8.17900	8.19400		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.39900	8.41500			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		775.00000	788,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		961.00000	936,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		853.00000	867,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		881.00000	858,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		700.00000	712,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,045.00000	1,019,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		368.00000	375,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,588.00000	2,554,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		408.00000	415,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,477.00000	2,443,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		334.00000	341,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,705.00000	2,671,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,159.00000	1,174,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,690.00000	1,664,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,224.00000	1,240,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,618.00000	1,593,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,096.00000	1,111,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,765.00000	1,739,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		416.00000	376,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		290.00000	250,000		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		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		543.00000	503,000		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			0.44700	0.43700			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	05/05/2011	Bond Future	2.05	Call		39,509.00000	39,221,000		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		40,537.00000	40,249,000		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		38,471.00000	38,183,000		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	10,089
R203	On	05/05/2011	Bond Future			8.41200	8.41300		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.55400	8.55600		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.70100	8.70300		7.25	0.00	0	1,404
R203	On	02/02/2012	Bond Future			8.85900	8.86000			0.00	0	0
Total R203 Future										0.00	0	1,920
R203	On	05/05/2011	Bond Future	8.25	Call		1,022.00000	1,016,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,812.00000	1,801,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,127.00000	1,121,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,674.00000	1,663,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		923.00000	917,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,956.00000	1,945,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		934.00000	932,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,554.00000	3,542,000	6.93	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		1,011.00000	1,009,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,392.00000	3,380,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		862.00000	859,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,721.00000	3,709,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,991.00000	1,990,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,901.00000	2,891,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,097.00000	2,097,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,782.00000	2,773,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,888.00000	1,887,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,023.00000	3,013,000	7.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		471.00000	467,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		257.00000	252,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		686.00000	682,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,920
R204	On	05/05/2011	Bond Future			8.53100	8.53200		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.66200	8.66300		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.79300	8.79400		8.25	0.00	0	1,867
R204	On	02/02/2012	Bond Future			8.92900	8.93000			0.00	0	0
Total R204 Future										0.00	0	1,967
R204	On	05/05/2011	Bond Future	8.50	Call		1,545.00000	1,538,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,719.00000	1,706,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,681.00000	1,674,000	8.52	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		1,584.00000	1,571,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,415.00000	1,408,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,860.00000	1,848,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		889.00000	886,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,445.00000	4,437,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		966.00000	962,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,248.00000	4,239,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		817.00000	813,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,648.00000	4,638,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,671.00000	2,669,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,895.00000	2,887,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,802.00000	2,799,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,772.00000	2,763,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,536.00000	2,533,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,014.00000	3,006,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		343.00000	347,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		586.00000	591,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		98.00000	103,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,967
R206	On	05/05/2011	Bond Future			7.44200	7.46500		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.64700	7.67400		3.25	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			7.86700	7.89700		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			8.13100	8.16500			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		680.00000	705,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		596.00000	566,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		745.00000	772,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		542.00000	514,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		618.00000	642,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		654.00000	623,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		316.00000	329,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,795.00000	1,750,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		348.00000	361,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,717.00000	1,671,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		289.00000	301,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,879.00000	1,832,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		884.00000	909,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,173.00000	1,139,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		932.00000	959,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		1,123.00000	1,091,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		837.00000	861,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,225.00000	1,190,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		289.00000	229,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		201.00000	142,000		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		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		376.00000	317,000		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			8.57800	8.57400		9.50	47,135,185.00	500	1,020
R207	On	04/08/2011	Bond Future			8.69900	8.69500		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.81500	8.81000		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.93600	8.93100			0.00	0	0
Total R207 Future										47,135,185.00	500	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,497.00000	1,476,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,922.00000	1,924,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,634.00000	1,612,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,772.00000	1,772,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,367.00000	1,347,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,081.00000	2,083,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,395.00000	1,381,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,915.00000	3,923,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,498.00000	1,483,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,730.00000	3,738,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,297.00000	1,283,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,106.00000	4,114,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,825.00000	2,806,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,151.00000	3,159,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,961.00000	2,942,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,015.00000	3,023,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,692.00000	2,673,000	9.36	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		3,290.00000	3,298,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		362.00000	336,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		623.00000	597,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		100.00000	74,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										47,135,185.00	500	1,620
R208	On	05/05/2011	Bond Future			8.61900	8.61000		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.72700	8.71700		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.83400	8.82400		10.75	0.00	0	5,584
R208	On	02/02/2012	Bond Future			8.94300	8.93200			0.00	0	0
Total R208 Future										0.00	0	5,774
R208	On	05/05/2011	Bond Future	8.50	Call		1,495.00000	1,460,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,163.00000	2,182,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,634.00000	1,598,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,997.00000	2,016,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,364.00000	1,331,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,337.00000	2,359,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,418.00000	1,391,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,229.00000	4,261,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,524.00000	1,495,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,028.00000	4,058,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,317.00000	1,291,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,436.00000	4,468,000	10.24	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		2,960.00000	2,926,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,387.00000	3,411,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,105.00000	3,069,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,243.00000	3,265,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,819.00000	2,786,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,537.00000	3,561,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		381.00000	319,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		660.00000	598,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		101.00000	39,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,774
R209	On	05/05/2011	Bond Future			8.71100	8.69200		16.75	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.78200	8.76200		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.85000	8.83000		16.75	4,489,760.40	60	1,029
R209	On	02/02/2012	Bond Future			8.91800	8.89700			0.00	0	0
Total R209 Future										4,489,760.40	60	22,129
R209	On	05/05/2011	Bond Future	8.50	Call		1,727.00000	1,650,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,305.00000	3,382,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,896.00000	1,816,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,058.00000	3,132,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,567.00000	1,495,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,565.00000	3,646,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,551.00000	2,474,000	16.31	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		4,689.00000	4,771,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,722.00000	2,642,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,444.00000	4,523,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,387.00000	2,313,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,944.00000	5,029,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,174.00000	10,029,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		620.00000	634,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		3,982.00000	3,895,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,616.00000	4,686,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,174.00000	4,085,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,411.00000	4,479,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,796.00000	3,711,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,831.00000	4,903,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		794.00000	631,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		1,174.00000	1,011,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		410.00000	247,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										4,489,760.40	60	22,129
R211	On	05/05/2011	Bond Future			1.63700	1.60500			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,948.00000	2,769,000		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		3,219.00000	3,040,000		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		2,676.00000	2,497,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	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			2.50600	2.50500			0.00	0	2,518
Total R212 Future										0.00	0	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		2,450.00000	2,459,000		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		1,964.00000	1,974,000		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		2,938.00000	2,947,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	05/05/2011	Bond Future			8.78700	8.77800			0.00	0	0
R213	On	04/08/2011	Bond Future			8.86600	8.85600			0.00	0	0
R213	On	03/11/2011	Bond Future			8.94500	8.93500			0.00	0	0
R213	On	02/02/2012	Bond Future			9.02600	9.01500			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		6,706.00000	6,779,000		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		6,251.00000	6,324,000		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		7,164.00000	7,237,000		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		7,305.00000	7,385,000		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		6,852.00000	6,932,000		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		7,761.00000	7,841,000		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		1,479.00000	1,558,000		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		1,075.00000	1,154,000		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		1,886.00000	1,965,000		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		117.00000	202,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		271.00000	186,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		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		507.00000	593,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										67,740,449.86	693	90,777
GOVI	On	05/05/2011	GOVI			343.99500	344.11000			0.00	0	205
GOVI	On	04/08/2011	GOVI			348.83900	348.95400			0.00	0	0
Total GOVI Future										0.00	0	205
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		48,900.00000	50,050,000		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		49,000.00000	50,150,000		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		48,800.00000	49,950,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		9,540.00000	8,390,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		9,440.00000	8,290,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		9,640.00000	8,490,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	205
Total for GOVI										0.00	0	205
AL7T	On	05/05/2011	Index Future			372.63800	372.73600			0.00	0	30
AL7T	On	04/08/2011	Index Future			377.88700	377.98300			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			343.10700	343.24400			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			347.93900	348.07600			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			154.26400	154.26300			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.37600	156.37500			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			148.84200	148.92400			0.00	0	58
IGOV	On	04/08/2011	Index Future			150.93800	151.02100			0.00	0	0
Total IGOV Future										0.00	0	58
Total For IGOV										0.00	0	58

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			402.59800	402.81800			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			337.95900	338.21800			0.00	0	3
OTH1	On	04/08/2011	Index Future			342.71900	342.97900			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			339.74500	339.79700			0.00	0	100
TRT1	On	04/08/2011	Index Future			344.39700	344.44900			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,593
JIBAR	On	16/02/2011	Jibar Future			5.60100	5.58900			0.00	0	5,000
JIBAR	On	16/03/2011	Jibar Future			5.59800	5.59500			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.66300	5.65000			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.69600	5.68100			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.71500	5.71700			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.79100	5.79900			0.00	0	2,000
JIBAR	On	21/09/2011	Jibar Future			5.92600	5.93000			0.00	0	15,390
JIBAR	On	21/12/2011	Jibar Future			6.40400	6.36400			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.83100	6.82000			0.00	0	790
JIBAR	On	20/06/2012	Jibar Future			7.28700	7.27200			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.69800	7.69600			0.00	0	44,510
JIBAR	On	19/12/2012	Jibar Future			8.09000	8.10500			0.00	0	490
Total Jibar Future										0.00	0	91,291
Total For JIBAR FUTURE										0.00	0	91,291
Total for Jibar										0.00	0	91,291

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							67,740,449.86	693	183,866
R155	On	31/08/2011	Spot Bond	6.05000	6.05000		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	7.83000	7.83000		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	8.67500	8.66000		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	7.67000	7.68000		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	2.80000	2.79000		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	8.30500	8.30500		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	8.43000	8.43000		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	7.31000	7.33000		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	8.48500	8.48000		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	8.53500	8.52500		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			8.65500	8.63500			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			2.78000	2.78000			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							67,740,449.86	693	178,366
Total Options							0.00	0	5,500
Grand Total:							67,740,449.86	693	183,866