



Interest Rates Daily MTM Report

Daily summary for: 08/02/2011

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			7.85000	7.78200		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.98300	8.02200		4.75	0.00	0	2,613
R157	On	04/08/2011	Bond Future			8.16000	8.20200		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.34900	8.39500		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.56000	8.61000			0.00	0	0
Total R157 Future										0.00	0	6,307
R157	On	05/05/2011	Bond Future	7.75	Call		650.00000	701,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,759.00000	1,651,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		725.00000	781,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,629.00000	1,527,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		580.00000	627,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,894.00000	1,783,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		515.00000	558,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		2,034.00000	1,919,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		581.00000	618,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,291.00000	3,168,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		633.00000	674,000	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	7.55	Put		3,148.00000	3,029,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		531.00000	566,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,437.00000	3,312,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,683.00000	1,757,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,202.00000	2,111,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,772.00000	1,848,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		2,111.00000	2,023,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,598.00000	1,669,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,296.00000	2,203,000	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		366.00000	200,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		200.00000	33,000		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		533.00000	367,000		0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,307
R186	On	03/02/2011	Bond Future			8.67000	8.60100		12.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.71900	8.75100		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.81400	8.84700		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.90600	8.94100		12.50	0.00	0	12,959
R186	On	02/02/2012	Bond Future			8.99900	9.03500			0.00	0	0
Total R186 Future										0.00	0	31,939
R186	On	05/05/2011	Bond Future	8.75	Call		2,886.00000	3,025,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,895.00000	2,735,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,125.00000	3,272,000	12.53	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	8.80	Put		2,669.00000	2,517,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,658.00000	2,789,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,135.00000	2,967,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,919.00000	7,660,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		588.00000	628,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,823.00000	1,906,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,478.00000	7,259,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,969.00000	2,057,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,135.00000	6,921,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,684.00000	1,763,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,831.00000	7,608,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,254.00000	5,415,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,727.00000	4,574,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,491.00000	5,657,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,520.00000	4,372,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,022.00000	5,179,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,941.00000	4,784,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	9,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		308.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		132.00000	449,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		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		751.00000	434,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	37,439

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future			7.69000	7.62200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.83700	7.87600		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			8.02500	8.06900		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			8.22600	8.27300		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.45100	8.50300			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		695.00000	744,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,092.00000	1,019,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		767.00000	820,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,007.00000	937,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		626.00000	672,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,182.00000	1,105,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		329.00000	354,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,766.00000	2,662,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		365.00000	392,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,651.00000	2,549,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		298.00000	321,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,886.00000	2,780,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,073.00000	1,125,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,820.00000	1,744,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,135.00000	1,189,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,744.00000	1,670,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,013.00000	1,063,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,897.00000	1,819,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0

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	8.25	Put		638.00000	507,000		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		511.00000	381,000		0.00	0	0
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		764.00000	634,000		0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	03/02/2011	Bond Future			0.49900	0.48600			0.00	0	0
R202	On	05/05/2011	Bond Future			0.42700	0.44600			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	05/05/2011	Bond Future	2.05	Call		39,250.00000	39,797,000		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		40,278.00000	40,825,000		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		38,212.00000	38,759,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,089
R203	On	03/02/2011	Bond Future			8.33000	8.26100		6.75	0.00	0	0
R203	On	05/05/2011	Bond Future			8.43400	8.47800		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.57800	8.62400		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.72700	8.77500		7.25	0.00	0	1,404
R203	On	02/02/2012	Bond Future			8.88600	8.93700			0.00	0	0
Total R203 Future										0.00	0	1,920
R203	On	05/05/2011	Bond Future	8.25	Call		920.00000	996,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,022.00000	1,887,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,017.00000	1,098,000	7.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.30	Put		1,876.00000	1,746,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		830.00000	900,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,176.00000	2,034,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		855.00000	913,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,789.00000	3,635,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		927.00000	988,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,622.00000	3,470,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		788.00000	842,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,962.00000	3,803,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,863.00000	1,952,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,093.00000	2,968,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,964.00000	2,056,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,969.00000	2,847,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,764.00000	1,850,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,219.00000	3,092,000	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		800.00000	582,000		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		585.00000	368,000		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		1,015.00000	797,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,920
R204	On	03/02/2011	Bond Future			8.47500	8.41100		8.25	0.00	0	0
R204	On	05/05/2011	Bond Future			8.55700	8.59500		8.50	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future			8.69000	8.73000		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.82300	8.86400		8.25	0.00	0	1,867
R204	On	02/02/2012	Bond Future			8.96000	9.00400			0.00	0	0
Total R204 Future										0.00	0	1,967
R204	On	05/05/2011	Bond Future	8.50	Call		1,412.00000	1,498,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,926.00000	1,807,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,539.00000	1,631,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,782.00000	1,669,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,291.00000	1,373,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,077.00000	1,954,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		813.00000	862,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,719.00000	4,559,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		884.00000	937,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,516.00000	4,360,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		745.00000	791,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,926.00000	4,763,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,513.00000	2,609,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,091.00000	2,980,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,638.00000	2,737,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,962.00000	2,854,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,382.00000	2,475,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,215.00000	3,100,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	196,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		20.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		224.00000	439,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		264.00000	49,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,967
R206	On	03/02/2011	Bond Future			7.37000	7.30200		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.50400	7.55500		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.71800	7.77600		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			7.94600	8.01000		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			8.22200	8.29600			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		584.00000	639,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		715.00000	649,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		643.00000	702,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		655.00000	592,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		529.00000	580,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		780.00000	709,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		270.00000	297,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,971.00000	1,872,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		298.00000	327,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,888.00000	1,791,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		245.00000	270,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		2,057.00000	1,956,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		791.00000	844,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,302.00000	1,229,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		836.00000	891,000	2.96	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	7.80	Put		1,248.00000	1,178,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		748.00000	798,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,357.00000	1,282,000	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		517.00000	388,000		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		429.00000	301,000		0.00	0	0
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		605.00000	476,000		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			8.54000	8.47600		9.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.59900	8.65800		9.50	0.00	0	1,085
R207	On	04/08/2011	Bond Future			8.72100	8.78200		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.83800	8.90100		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.96000	9.02600			0.00	0	0
Total R207 Future										0.00	0	1,685
R207	On	05/05/2011	Bond Future	8.50	Call		1,312.00000	1,451,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,216.00000	2,019,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,436.00000	1,584,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,053.00000	1,865,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,194.00000	1,324,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,387.00000	2,181,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,250.00000	1,357,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,253.00000	4,022,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,345.00000	1,458,000	9.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Put		4,060.00000	3,835,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,160.00000	1,262,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,451.00000	4,215,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,603.00000	2,761,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,420.00000	3,238,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,732.00000	2,895,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,277.00000	3,101,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,477.00000	2,631,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,566.00000	3,381,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	210,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		136.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		125.00000	471,000		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		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		398.00000	53,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,685
R208	On	03/02/2011	Bond Future			8.57500	8.50600		10.00	0.00	0	0
R208	On	05/05/2011	Bond Future			8.61400	8.66700		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.72100	8.77600		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.82800	8.88600		10.75	0.00	0	5,584
R208	On	02/02/2012	Bond Future			8.93700	8.99700			0.00	0	0
Total R208 Future										0.00	0	5,774
R208	On	05/05/2011	Bond Future	8.50	Call		1,377.00000	1,506,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,388.00000	2,198,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,507.00000	1,644,000	10.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.55	Put		2,214.00000	2,032,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,254.00000	1,375,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,571.00000	2,373,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,321.00000	1,423,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,479.00000	4,257,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,421.00000	1,529,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,272.00000	4,057,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,225.00000	1,322,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,691.00000	4,464,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,804.00000	2,961,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,587.00000	3,411,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,944.00000	3,105,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,438.00000	3,266,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,668.00000	2,820,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,742.00000	3,561,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		17.00000	353,000		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		296.00000	632,000		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		0.00000	73,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		263.00000	0,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,774
R209	On	03/02/2011	Bond Future			8.62000	8.55100		15.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.65300	8.68500		16.75	0.00	0	21,100

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011			8.72200	8.75500		16.50	0.00	0	0
R209	On	03/11/2011			8.78900	8.82200		16.75	0.00	0	1,089
R209	On	02/02/2012			8.85500	8.88900			0.00	0	0
Total R209 Future									0.00	0	22,189
R209	On	05/05/2011	8.50	Call		1,792.00000	1,889,000	16.59	0.00	0	0
R209	On	05/05/2011	8.50	Put		3,314.00000	3,151,000	16.59	0.00	0	0
R209	On	05/05/2011	8.55	Call		1,964.00000	2,068,000	16.62	0.00	0	0
R209	On	05/05/2011	8.55	Put		3,070.00000	2,914,000	16.62	0.00	0	0
R209	On	05/05/2011	8.45	Call		1,630.00000	1,721,000	16.55	0.00	0	0
R209	On	05/05/2011	8.45	Put		3,571.00000	3,403,000	16.55	0.00	0	0
R209	On	04/08/2011	8.50	Call		2,604.00000	2,709,000	16.31	0.00	0	0
R209	On	04/08/2011	8.50	Put		4,686.00000	4,526,000	16.31	0.00	0	0
R209	On	04/08/2011	8.55	Call		2,776.00000	2,886,000	16.35	0.00	0	0
R209	On	04/08/2011	8.55	Put		4,442.00000	4,288,000	16.35	0.00	0	0
R209	On	04/08/2011	8.45	Call		2,438.00000	2,539,000	16.27	0.00	0	0
R209	On	04/08/2011	8.45	Put		4,939.00000	4,775,000	16.27	0.00	0	0
R209	On	04/08/2011	10.10	Call		10,239.00000	10,466,000	17.61	0.00	0	0
R209	On	04/08/2011	10.10	Put		629.00000	592,000	17.61	0.00	0	0
R209	On	03/11/2011	8.75	Call		4,038.00000	4,164,000	16.75	0.00	0	0
R209	On	03/11/2011	8.75	Put		4,609.00000	4,474,000	16.75	0.00	0	0
R209	On	03/11/2011	8.80	Call		4,231.00000	4,361,000	16.79	0.00	0	0
R209	On	03/11/2011	8.80	Put		4,405.00000	4,274,000	16.79	0.00	0	0
R209	On	03/11/2011	8.70	Call		3,851.00000	3,972,000	16.71	0.00	0	0
R209	On	03/11/2011	8.70	Put		4,823.00000	4,683,000	16.71	0.00	0	0
R209	On	02/02/2012	9.00	Call		856.00000	1,121,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,236.00000	1,502,000		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		472.00000	738,000		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										0.00	0	22,189
R210	On	03/02/2011	Bond Future			2.75000	1.07300			0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211	On	03/02/2011	Bond Future			2.14000	1.78200			0.00	0	0
R211	On	05/05/2011	Bond Future			1.58600	1.58600			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,054.00000	3,054,000		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		3,325.00000	3,325,000		0.00	0	0
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		2,783.00000	2,783,000		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	03/02/2011	Bond Future			2.72000	2.53300			0.00	0	0
R212	On	05/05/2011	Bond Future			2.47400	2.47300			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		2,146.00000	2,155,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	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
R212	On	05/05/2011	Bond Future	2.30	Put		1,660.00000	1,670,000		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		2,634.00000	2,644,000		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			8.70000	8.63100			0.00	0	0
R213	On	05/05/2011	Bond Future			8.76500	8.78700			0.00	0	0
R213	On	04/08/2011	Bond Future			8.84400	8.86600			0.00	0	0
R213	On	03/11/2011	Bond Future			8.92200	8.94500			0.00	0	0
R213	On	02/02/2012	Bond Future			9.00200	9.02500			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		6,779.00000	6,600,000		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		6,324.00000	6,145,000		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		7,237.00000	7,058,000		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		7,385.00000	7,209,000		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		6,932.00000	6,756,000		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		7,841.00000	7,665,000		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		1,558.00000	1,377,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	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	03/11/2011	Bond Future	8.80	Put	1,154.00000	973,000		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	1,965.00000	1,783,000		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	194.00000	16,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	194.00000	372,000		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	585.00000	406,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									0.00	0	90,911
GOVI	On	05/05/2011	GOVI			344.16800	343.38200		0.00	0	205
GOVI	On	04/08/2011	GOVI			349.00800	348.21000		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	56,180.00000	48,320,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put	56,280.00000	48,420,000		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	56,080.00000	48,220,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call	0.00000	10,080,000		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	0.00000	9,980,000		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	0.00000	10,180,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 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			372.50900	371.38500			0.00	0	30
AL7T On 04/08/2011 Index Future			377.74700	376.60500			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			343.34800	342.55400			0.00	0	1,082
ALBI On 04/08/2011 Index Future			348.17600	347.36900			0.00	0	0
Total ALBI Future							0.00	0	1,082
Total For ALBI							0.00	0	1,082
CRD1 On 05/05/2011 Index Future			154.22200	153.96400			0.00	0	2
CRD1 On 04/08/2011 Index Future			156.33200	156.07100			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			149.08800	148.92300			0.00	0	56
IGOV On 04/08/2011 Index Future			151.18500	151.01600			0.00	0	0
Total IGOV Future							0.00	0	56
Total For IGOV							0.00	0	56
ILBI On 05/05/2011 Index Future			402.68800	402.70400			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			338.56300	337.73000			0.00	0	3
OTH1 On 04/08/2011 Index Future			343.32400	342.47700			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			339.83300	339.06400			0.00	0	100
TRT1 On 04/08/2011 Index Future			344.48200	343.70300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,609
JIBAR On 16/02/2011 Jibar Future			5.58200	5.59300			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.59800	5.62800			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.66000	5.68800			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.67500	5.71600			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.72500	5.76900			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.79800	5.85000			0.00	0	2,000
JIBAR On 21/09/2011 Jibar Future			5.93500	5.99300			0.00	0	15,390
JIBAR On 21/12/2011 Jibar Future			6.38700	6.44700			0.00	0	5,290
JIBAR On 20/03/2012 Jibar Future			6.84600	6.91600			0.00	0	790
JIBAR On 20/06/2012 Jibar Future			7.30700	7.37700			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.77200	7.83300			0.00	250	44,510
JIBAR On 19/12/2012 Jibar Future			8.25000	8.25000			0.00	0	490
Total Jibar Future							0.00	250	91,291
Total For JIBAR FUTURE							0.00	250	91,291
Total for Jibar							0.00	250	91,291
Total for Derivatives :							0.00	250	184,016
R155 On 31/08/2011 Spot Bond			6.05000	6.17000			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			7.85000	7.88500			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			8.64000	8.67000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 21/12/2014 Spot Bond			7.70000	7.73500			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			2.78000	2.80000			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			8.32000	8.36000			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			8.45000	8.48500			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			7.36000	7.40500			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			8.50000	8.55500			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			8.52500	8.57500			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.59500	8.62500			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			2.75000	2.75000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :							0.00	0	0
Total Futures							0.00	250	178,516
Total Options							0.00	0	5,500
Grand Total:							0.00	250	184,016