



Interest Rates Daily MTM Report

Daily summary for: 09/02/2011

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			7.94100	7.98300		4.75	0.00	0	2,613
R157	On	04/08/2011	Bond Future			8.11400	8.16000		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.30000	8.34900		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.50600	8.56000			0.00	0	0
Total R157 Future										0.00	0	6,307
R157	On	05/05/2011	Bond Future	7.75	Call		701.00000	760,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,651.00000	1,540,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		781.00000	844,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,527.00000	1,419,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		627.00000	681,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,783.00000	1,666,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		558.00000	608,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,919.00000	1,799,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		618.00000	662,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,168.00000	3,037,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		674.00000	721,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		3,029.00000	2,900,000	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		566.00000	607,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,312.00000	3,178,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,757.00000	1,839,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,111.00000	2,018,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,848.00000	1,932,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		2,023.00000	1,932,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,669.00000	1,748,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,203.00000	2,107,000	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		200.00000	20,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		0.00000	147,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		33.00000	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		367.00000	187,000		0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,307
R186	On	05/05/2011	Bond Future			8.70600	8.71900		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.80100	8.81400		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.89300	8.90600		12.50	0.00	0	12,959
R186	On	02/02/2012	Bond Future			8.98500	8.99900			0.00	0	0
Total R186 Future										0.00	0	31,939
R186	On	05/05/2011	Bond Future	8.75	Call		3,025.00000	3,073,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,735.00000	2,661,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,272.00000	3,323,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,517.00000	2,446,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,789.00000	2,834,000	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		2,967.00000	2,890,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,660.00000	7,548,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		628.00000	638,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,906.00000	1,934,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,259.00000	7,168,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,057.00000	2,087,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,921.00000	6,831,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,763.00000	1,789,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,608.00000	7,515,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,415.00000	5,471,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,574.00000	4,512,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,657.00000	5,714,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,372.00000	4,312,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,179.00000	5,233,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,784.00000	4,721,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		9.00000	132,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		449.00000	572,000		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		434.00000	310,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	37,439
R201	On	05/05/2011	Bond Future			7.79500	7.83700		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.97900	8.02500		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			8.17600	8.22600		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.39600	8.45100			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		744.00000	801,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,019.00000	943,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		820.00000	880,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		937.00000	864,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		672.00000	725,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,105.00000	1,025,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		354.00000	382,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,662.00000	2,555,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		392.00000	422,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,549.00000	2,444,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		321.00000	347,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,780.00000	2,671,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,125.00000	1,183,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,744.00000	1,665,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,189.00000	1,249,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,670.00000	1,594,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,063.00000	1,119,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,819.00000	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		507.00000	369,000		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		381.00000	242,000		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		634.00000	495,000		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			0.44600	0.42700			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	05/05/2011	Bond Future	2.05	Call		39,797.00000	39,250,000		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		40,825.00000	40,278,000		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		38,759.00000	38,212,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		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			8.41000	8.43400		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.55200	8.57800		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.69900	8.72700		7.25	0.00	0	1,404
R203	On	02/02/2012	Bond Future			8.85600	8.88600			0.00	0	0
Total R203 Future										0.00	0	1,920
R203	On	05/05/2011	Bond Future	8.25	Call		996.00000	1,036,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,887.00000	1,811,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,098.00000	1,141,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,746.00000	1,673,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		900.00000	937,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,034.00000	1,956,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		913.00000	945,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,635.00000	3,546,000	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		988.00000	1,022,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,470.00000	3,384,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		842.00000	872,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,803.00000	3,713,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,952.00000	2,003,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,968.00000	2,895,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,056.00000	2,110,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,847.00000	2,777,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,850.00000	1,900,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,092.00000	3,017,000	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		582.00000	454,000		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		368.00000	240,000		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		797.00000	669,000		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			8.51700	8.55700		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.64800	8.69000		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.77900	8.82300		8.25	0.00	0	1,867
R204	On	02/02/2012	Bond Future			8.91400	8.96000			0.00	0	0
Total R204 Future										0.00	0	1,967
R204	On	05/05/2011	Bond Future	8.50	Call		1,498.00000	1,595,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,807.00000	1,687,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,631.00000	1,733,000	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		1,669.00000	1,554,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,373.00000	1,463,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,954.00000	1,827,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		862.00000	916,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,559.00000	4,393,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		937.00000	995,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,360.00000	4,198,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		791.00000	842,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,763.00000	4,594,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,609.00000	2,715,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,980.00000	2,862,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,737.00000	2,847,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,854.00000	2,740,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,475.00000	2,578,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,100.00000	2,980,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		196.00000	421,000		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		439.00000	665,000		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		0.00000	177,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		49.00000	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			7.45600	7.50400		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.66400	7.71800		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			7.88500	7.94600		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			8.15200	8.22200			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		639.00000	695,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		649.00000	590,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		702.00000	761,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		592.00000	536,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		580.00000	632,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		709.00000	646,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		297.00000	324,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,872.00000	1,782,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		327.00000	355,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,791.00000	1,702,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		270.00000	296,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,956.00000	1,864,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		844.00000	897,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,229.00000	1,163,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		891.00000	945,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		1,178.00000	1,112,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		798.00000	849,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,282.00000	1,213,000	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		388.00000	266,000		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		301.00000	178,000		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		476.00000	354,000		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			8.56000	8.59900		9.50	0.00	0	1,085
R207	On	04/08/2011	Bond Future			8.68000	8.72100		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.79500	8.83800		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.91500	8.96000			0.00	0	0
Total R207 Future										0.00	0	1,685
R207	On	05/05/2011	Bond Future	8.50	Call		1,451.00000	1,545,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,019.00000	1,890,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,584.00000	1,684,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,865.00000	1,741,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,324.00000	1,413,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,181.00000	2,046,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,357.00000	1,431,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,022.00000	3,867,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,458.00000	1,535,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,835.00000	3,684,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,262.00000	1,332,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,215.00000	4,057,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,761.00000	2,871,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,238.00000	3,115,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,895.00000	3,009,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,101.00000	2,982,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,631.00000	2,737,000	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		3,381.00000	3,254,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		210.00000	446,000		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		471.00000	708,000		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	184,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		53.00000	0,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,685
R208	On	05/05/2011	Bond Future			8.59000	8.61400		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.69700	8.72100		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.80300	8.82800		10.75	0.00	0	5,584
R208	On	02/02/2012	Bond Future			8.91000	8.93700			0.00	0	0
Total R208 Future										0.00	0	5,774
R208	On	05/05/2011	Bond Future	8.50	Call		1,506.00000	1,561,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,198.00000	2,108,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,644.00000	1,703,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,032.00000	1,946,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,375.00000	1,427,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,373.00000	2,280,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,423.00000	1,465,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,257.00000	4,158,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,529.00000	1,574,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,057.00000	3,960,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,322.00000	1,362,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,464.00000	4,362,000	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		2,961.00000	3,027,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,411.00000	3,333,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,105.00000	3,173,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,266.00000	3,190,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,820.00000	2,884,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,561.00000	3,481,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		353.00000	505,000		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		632.00000	784,000		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		73.00000	225,000		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			8.64600	8.65300		16.75	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.71500	8.72200		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.78200	8.78900		16.75	0.00	0	1,089
R209	On	02/02/2012	Bond Future			8.84700	8.85500			0.00	0	0
Total R209 Future										0.00	0	22,189
R209	On	05/05/2011	Bond Future	8.50	Call		1,889.00000	1,900,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,151.00000	3,105,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,068.00000	2,080,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,914.00000	2,869,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,721.00000	1,730,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,403.00000	3,355,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,709.00000	2,725,000	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		4,526.00000	4,486,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,886.00000	2,902,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,288.00000	4,248,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,539.00000	2,553,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,775.00000	4,733,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,466.00000	10,510,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		592.00000	580,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		4,164.00000	4,185,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,474.00000	4,440,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,361.00000	4,382,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,274.00000	4,239,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,972.00000	3,992,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,683.00000	4,647,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		1,121.00000	1,184,000		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		1,502.00000	1,564,000		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		738.00000	800,000		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
R211	On	05/05/2011	Bond Future			1.58900	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	3,038,000		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	3,308,000		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		2,783.00000	2,766,000		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			2.47400	2.47400			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		2,155.00000	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
R212	On	05/05/2011	Bond Future	2.30	Put		1,670.00000	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		2,644.00000	2,644,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	05/05/2011	Bond Future			8.75300	8.76500			0.00	0	0
R213	On	04/08/2011	Bond Future			8.83100	8.84400			0.00	0	0
R213	On	03/11/2011	Bond Future			8.90900	8.92200			0.00	0	0
R213	On	02/02/2012	Bond Future			8.98800	9.00200			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		6,600.00000	6,502,000		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		6,145.00000	6,047,000		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		7,058.00000	6,960,000		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		7,209.00000	7,105,000		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		6,756.00000	6,652,000		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		7,665.00000	7,561,000		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		1,377.00000	1,274,000		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		973.00000	870,000		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		1,783.00000	1,680,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	94,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		16.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		372.00000	481,000		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		406.00000	297,000		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			344.51600	344.16800			0.00	0	205
GOVI	On	04/08/2011	GOVI			349.36300	349.00800			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		48,320.00000	44,840,000		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		48,420.00000	44,940,000		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		48,220.00000	44,740,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		10,080.00000	13,630,000		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		9,980.00000	13,530,000		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		10,180.00000	13,730,000		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			373.10000	372.50900			0.00	0	30
AL7T	On	04/08/2011	Index Future			378.34900	377.74700			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			343.68700	343.34800			61,863,660.00	18	1,064
ALBI	On	04/08/2011	Index Future			348.52300	348.17600			0.00	0	0
Total ALBI Future										61,863,660.00	18	1,064
Total For ALBI										61,863,660.00	18	1,064
CRD1	On	05/05/2011	Index Future			154.33900	154.22200			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.45100	156.33200			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			148.89400	149.08800			0.00	0	56
IGOV	On	04/08/2011	Index Future			150.98900	151.18500			0.00	0	0
Total IGOV Future										0.00	0	56
Total For IGOV										0.00	0	56

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			402.74000	402.68800			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			338.85700	338.56300			0.00	0	3
OTH1	On	04/08/2011	Index Future			343.62400	343.32400			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			340.21200	339.83300			0.00	0	100
TRT1	On	04/08/2011	Index Future			344.86900	344.48200			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										61,863,660.00	18	1,591
JIBAR	On	16/02/2011	Jibar Future			5.58000	5.58200			0.00	0	5,000
JIBAR	On	16/03/2011	Jibar Future			5.60400	5.59800			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.64000	5.66000			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.67000	5.67500			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.70400	5.72500			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.78400	5.79800			0.00	0	2,000
JIBAR	On	21/09/2011	Jibar Future			5.93400	5.93500			0.00	0	15,390
JIBAR	On	21/12/2011	Jibar Future			6.37200	6.38700			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.82000	6.84600			0.00	0	790
JIBAR	On	20/06/2012	Jibar Future			7.27400	7.30700			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.72400	7.77200			0.00	0	44,510
JIBAR	On	19/12/2012	Jibar Future			8.08000	8.25000			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 :							61,863,660.00	18	183,998
R155	On	31/08/2011	Spot Bond	6.03500	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	7.81500	7.85000		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	8.63000	8.64000		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	7.66500	7.70000		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	2.78000		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	8.30000	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	8.41500	8.45000		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	7.32000	7.36000		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	8.46500	8.50000		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	8.50500	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			8.59000	8.59500			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
Total for SPOT :							0.00	0	0
Total Futures							61,863,660.00	18	178,498
Total Options							0.00	0	5,500
Grand Total:							61,863,660.00	18	183,998