



Interest Rates Daily MTM Report

Daily summary for: 02/03/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future			7.78600	7.87500		4.50	0.00	0	2,605
R157	On	04/08/2011	Bond Future			7.94200	8.03900		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.11600	8.22100		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.30500	8.41900		4.75	0.00	0	0
Total R157 Future										0.00	0	6,299
R157	On	05/05/2011	Bond Future	7.75	Call		684.00000	839,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,195.00000	986,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		774.00000	942,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,080.00000	885,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		601.00000	744,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,317.00000	1,097,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		526.00000	656,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,448.00000	1,214,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		619.00000	728,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,707.00000	2,444,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		679.00000	795,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,571.00000	2,315,000	4.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Call		565.00000	666,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,849.00000	2,578,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,908.00000	2,106,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,804.00000	1,624,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,005.00000	2,209,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,722.00000	1,548,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,814.00000	2,006,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,889.00000	1,704,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,339.00000	2,543,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,068.00000	1,890,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,432.00000	2,641,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,995.00000	1,821,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,249.00000	2,448,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,145.00000	1,962,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,299
R186	On	05/05/2011	Bond Future			8.93300	9.03900		12.25	0.00	0	18,980
R186	On	04/08/2011	Bond Future			9.03400	9.14300		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.13500	9.24800		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.23500	9.35200		12.75	0.00	0	0
Total R186 Future										0.00	0	31,962
R186	On	05/05/2011	Bond Future	8.75	Call		1,301.00000	1,638,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,952.00000	3,327,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,461.00000	1,826,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,646.00000	3,050,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,153.00000	1,463,000	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		4,271.00000	3,620,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		10,097.00000	9,189,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		125.00000	178,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		975.00000	1,175,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,290.00000	8,521,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,070.00000	1,284,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,896.00000	8,141,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		887.00000	1,072,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,694.00000	8,910,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,753.00000	4,200,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,929.00000	5,392,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,948.00000	4,410,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,681.00000	5,159,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,563.00000	3,996,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		6,186.00000	5,635,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,025.00000	4,466,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		7,069.00000	6,512,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,212.00000	4,666,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,816.00000	6,272,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,844.00000	4,272,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,331.00000	6,760,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	37,462
R201	On	05/05/2011	Bond Future			7.43500	7.48600		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.58300	7.63900		4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future			7.74700	7.80800		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.92100	7.98800		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,225.00000	1,334,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		386.00000	332,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,336.00000	1,450,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		339.00000	290,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,119.00000	1,223,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		438.00000	379,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		580.00000	634,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,746.00000	1,634,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		633.00000	692,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,649.00000	1,541,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		529.00000	581,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,847.00000	1,732,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,604.00000	1,699,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,075.00000	1,001,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,686.00000	1,784,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,019.00000	949,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,524.00000	1,616,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,132.00000	1,055,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,958.00000	2,055,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,292.00000	1,218,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,034.00000	2,133,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,242.00000	1,170,000	4.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		1,883.00000	1,978,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,344.00000	1,268,000	4.05	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.32900	0.32900			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		42,656.00000	42,656,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		43,684.00000	43,684,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		41,617.00000	41,617,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,489
R203	On	05/05/2011	Bond Future			8.40100	8.46300		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.54000	8.60500		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.68800	8.75700		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.84300	8.91600		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		727.00000	834,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,757.00000	1,566,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		821.00000	937,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,608.00000	1,426,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		641.00000	739,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,915.00000	1,714,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		744.00000	825,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,590.00000	3,370,000	6.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.05	Call		813.00000	899,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,420.00000	3,205,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		677.00000	753,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,763.00000	3,538,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,803.00000	1,934,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,953.00000	2,777,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,904.00000	2,040,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,829.00000	2,658,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,705.00000	1,832,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,080.00000	2,900,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,420.00000	2,566,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,130.00000	2,965,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,526.00000	2,675,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,022.00000	2,859,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,317.00000	2,459,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,242.00000	3,073,000	7.12	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,932
R204	On	05/05/2011	Bond Future			8.59000	8.65600		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.72200	8.79100		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.85800	8.93000		8.50	98,585.08	1	1,876
R204	On	02/02/2012	Bond Future			8.99600	9.07200		8.50	0.00	0	0
Total R204 Future										98,585.08	1	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		950.00000	1,092,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,792.00000	1,579,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,064.00000	1,217,000	7.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,635.00000	1,433,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		844.00000	975,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,958.00000	1,734,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		642.00000	720,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,866.00000	4,584,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		703.00000	786,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,653.00000	4,377,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		584.00000	657,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,083.00000	4,796,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,285.00000	2,451,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,195.00000	2,999,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,404.00000	2,575,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,060.00000	2,869,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,170.00000	2,330,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,335.00000	3,132,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,954.00000	3,137,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,305.00000	3,117,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		3,077.00000	3,265,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,184.00000	3,002,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,833.00000	3,012,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,428.00000	3,237,000	8.48	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										98,585.08	1	1,976
R206	On	05/05/2011	Bond Future			7.13800	7.21200		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.30200	7.38500		3.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future			7.48400	7.57700		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.69100	7.79700		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		950.00000	1,076,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		258.00000	206,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,036.00000	1,167,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		225.00000	177,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		866.00000	986,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		294.00000	235,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		417.00000	479,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,265.00000	1,145,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		459.00000	524,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,197.00000	1,080,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		380.00000	438,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,339.00000	1,215,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,117.00000	1,221,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		775.00000	695,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,175.00000	1,282,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		735.00000	658,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,060.00000	1,161,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		817.00000	734,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,258.00000	1,364,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		901.00000	820,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,310.00000	1,418,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		866.00000	787,000	2.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		1,207.00000	1,310,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		938.00000	854,000	2.79	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/05/2011	Bond Future			8.65500	8.75100		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.77700	8.87700		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.89700	9.00200		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.02100	9.13000		9.50	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		845.00000	1,042,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,277.00000	1,929,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		949.00000	1,163,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,093.00000	1,763,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		748.00000	930,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,468.00000	2,106,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		960.00000	1,118,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,486.00000	4,093,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,042.00000	1,209,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,280.00000	3,896,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		884.00000	1,033,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,699.00000	4,297,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,237.00000	2,488,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,595.00000	3,283,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,357.00000	2,616,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,444.00000	3,140,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,121.00000	2,363,000	9.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		3,752.00000	3,431,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,966.00000	3,244,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,643.00000	3,354,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,093.00000	3,379,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,509.00000	3,228,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,842.00000	3,113,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,782.00000	3,485,000	9.48	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,620
R208	On	05/05/2011	Bond Future			8.72300	8.84400		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.83200	8.95900		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.94500	9.07600		10.75	86,954.22	1	5,603
R208	On	02/02/2012	Bond Future			9.05700	9.19400		10.75	0.00	0	0
Total R208 Future										86,954.22	1	5,793
R208	On	05/05/2011	Bond Future	8.50	Call		725.00000	957,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,792.00000	2,304,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		820.00000	1,072,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,583.00000	2,115,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		638.00000	850,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,011.00000	2,503,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		859.00000	1,054,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,082.00000	4,540,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		936.00000	1,143,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,853.00000	4,322,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		787.00000	970,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,318.00000	4,763,000	10.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Call		2,198.00000	2,518,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,061.00000	3,639,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,318.00000	2,650,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,892.00000	3,481,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,081.00000	2,390,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,234.00000	3,801,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,070.00000	3,436,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		4,145.00000	3,754,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,202.00000	3,577,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,999.00000	3,616,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,941.00000	3,297,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,296.00000	3,895,000	10.58	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										86,954.22	1	5,793
R209	On	05/05/2011	Bond Future			8.95800	9.06300		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.03400	9.14200		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.11100	9.22100		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.18500	9.29900		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		519.00000	684,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,003.00000	4,364,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		601.00000	785,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,669.00000	4,049,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		447.00000	594,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,351.00000	4,694,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,297.00000	1,533,000	16.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		6,369.00000	5,791,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,410.00000	1,660,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,067.00000	5,502,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,193.00000	1,414,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,684.00000	6,091,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,571.00000	8,233,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		952.00000	799,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,464.00000	2,785,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,077.00000	5,580,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,610.00000	2,943,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,825.00000	5,340,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,326.00000	2,635,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,339.00000	5,830,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,676.00000	4,063,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,904.00000	5,455,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,840.00000	4,238,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,688.00000	5,249,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,516.00000	3,892,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,128.00000	5,667,000	16.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,133
R211	On	05/05/2011	Bond Future			1.59000	1.58700			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,049.00000	3,032,000		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		3,319.00000	3,303,000		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		2,777.00000	2,761,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	1,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.39900	2.39800			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		1,430.00000	1,439,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		944.00000	954,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		1,918.00000	1,928,000		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			8.99700	9.08600			0.00	0	0
R213	On	04/08/2011	Bond Future			9.08100	9.17300			0.00	0	0
R213	On	03/11/2011	Bond Future			9.16700	9.26200			0.00	0	0
R213	On	02/02/2012	Bond Future			9.25400	9.35100			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		9,154.00000	8,458,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		8,699.00000	8,003,000		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		9,612.00000	8,916,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.00	Put		9,786.00000	9,078,000		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		9,333.00000	8,625,000		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		10,242.00000	9,534,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		3,999.00000	3,279,000		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		3,595.00000	2,875,000		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		4,406.00000	3,686,000		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		2,665.00000	1,942,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		2,278.00000	1,554,000		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		3,056.00000	2,333,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										185,539.30	2	91,245
GOVI	On	05/05/2011	GOVI			342.78400	341.21400			0.00	0	208
GOVI	On	04/08/2011	GOVI			347.65500	346.06100			0.00	0	0
Total GOVI Future										0.00	0	208
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		77,860.00000	62,160,000		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	77,960.00000	62,260,000		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	77,760.00000	62,060,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put	19,390.00000	3,450,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put	19,490.00000	3,550,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call	0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put	19,290.00000	3,350,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	208
Total for GOVI									0.00	0	208
AL7T	On	05/05/2011	Index Future			370.84200	368.88700		0.00	0	30
AL7T	On	04/08/2011	Index Future			376.11200	374.12600		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			341.56700	339.90300		0.00	0	1,064
ALBI	On	04/08/2011	Index Future			346.42000	344.73100		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			154.64100	154.08400		0.00	0	2
CRD1	On	04/08/2011	Index Future			156.76400	156.19900		0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
IGOV	On	05/05/2011	Index Future			150.47700	150.28100		0.00	0	60
IGOV	On	04/08/2011	Index Future			152.61500	152.41600		0.00	0	0
Total IGOV Future									0.00	0	60
Total For IGOV									0.00	0	60

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011			406.95500	406.33500			0.00	0	336
Total ILBI Future									0.00	0	336
Total For ILBI									0.00	0	336
OTH1	On	05/05/2011			334.63100	332.46400			0.00	0	3
OTH1	On	04/08/2011			339.38600	337.18700			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	05/05/2011			338.55000	336.96900			0.00	0	100
TRT1	On	04/08/2011			343.19900	341.59400			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									0.00	0	1,595
JIBAR	On	16/03/2011			5.59400	5.59500			0.00	0	6,040
JIBAR	On	20/04/2011			5.64200	5.62800			0.00	0	2,000
JIBAR	On	18/05/2011			5.67000	5.67800			0.00	0	3,001
JIBAR	On	15/06/2011			5.70100	5.69900			0.00	0	3,890
JIBAR	On	20/07/2011			5.75900	5.71600			0.00	0	2,000
JIBAR	On	17/08/2011			5.81100	5.82700			0.00	0	0
JIBAR	On	21/09/2011			5.90800	5.93500			0.00	0	14,390
JIBAR	On	21/12/2011			6.38800	6.41700			0.00	0	5,390
JIBAR	On	20/03/2012			6.78900	6.84200			0.00	0	1,290
JIBAR	On	20/06/2012			7.21400	7.26900			0.00	0	2,890
JIBAR	On	19/09/2012			7.63500	7.69400			0.00	0	44,510
JIBAR	On	19/12/2012			8.08000	8.08000			0.00	0	490
Total Jibar Future									0.00	0	85,891
Total For JIBAR FUTURE									0.00	0	85,891
Total for Jibar									0.00	0	85,891

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										185,539.30	2	178,939
R155	On	31/08/2011	Spot Bond			5.80000	5.88000			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			7.70000	7.78000			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			8.87000	8.97000			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			7.35500	7.40000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0
R202	On	07/12/2033	Spot Bond			2.67000	2.67000			0.00	0	0
Total R202 SPOT										0.00	0	0
Total For R202										0.00	0	0
R203	On	15/09/2017	Spot Bond			8.32000	8.37500			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			8.51000	8.57000			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			7.05500	7.12000			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			8.58000	8.67000			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			8.65500	8.77000			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			8.91000	9.01000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.67000	2.67000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							185,539.30	2	173,439
Total Options							0.00	0	5,500
Grand Total:							185,539.30	2	178,939