



Interest Rates Daily MTM Report

Daily summary for: 07/02/2011

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			8.02200	8.05100		4.75	974,434.72	8	2,613
R157 On 04/08/2011 Bond Future			8.20200	8.23400		4.75	0.00	0	0
R157 On 03/11/2011 Bond Future			8.39500	8.42900		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.61000	8.64700			0.00	0	0
Total R157 Future							974,434.72	8	6,307
R157 On 05/05/2011 Bond Future	7.75	Call		627.00000	650,000	4.69	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		1,853.00000	1,759,000	4.69	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		700.00000	725,000	4.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		1,721.00000	1,629,000	4.70	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		559.00000	580,000	4.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		1,990.00000	1,894,000	4.68	0.00	0	0
R157 On 05/05/2011 Bond Future	7.65	Call		497.00000	515,000	4.67	0.00	0	0
R157 On 05/05/2011 Bond Future	7.65	Put		2,134.00000	2,034,000	4.67	0.00	0	0
R157 On 04/08/2011 Bond Future	7.50	Call		561.00000	581,000	4.54	0.00	0	0
R157 On 04/08/2011 Bond Future	7.50	Put		3,393.00000	3,291,000	4.54	0.00	0	0
R157 On 04/08/2011 Bond Future	7.55	Call		612.00000	633,000	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		3,248.00000	3,148,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		513.00000	531,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,541.00000	3,437,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,638.00000	1,683,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,278.00000	2,202,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,725.00000	1,772,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		2,186.00000	2,111,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,554.00000	1,598,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,373.00000	2,296,000	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		489.00000	366,000		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		323.00000	200,000		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		656.00000	533,000		0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										974,434.72	8	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			8.75100	8.77300		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.84700	8.87000		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.94100	8.96400		12.50	0.00	0	12,959
R186	On	02/02/2012	Bond Future			9.03500	9.05900			0.00	0	0
Total R186 Future										0.00	0	31,939
R186	On	05/05/2011	Bond Future	8.75	Call		2,832.00000	2,886,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,046.00000	2,895,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,066.00000	3,125,000	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		2,815.00000	2,669,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,609.00000	2,658,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,291.00000	3,135,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,120.00000	7,919,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		584.00000	588,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,789.00000	1,823,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,654.00000	7,478,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,932.00000	1,969,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,308.00000	7,135,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,653.00000	1,684,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,010.00000	7,831,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,171.00000	5,254,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,850.00000	4,727,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,405.00000	5,491,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,640.00000	4,520,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,943.00000	5,022,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,068.00000	4,941,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		519.00000	308,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	132,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		79.00000	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		961.00000	751,000		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			7.87600	7.90500		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			8.06900	8.10100		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			8.27300	8.30800		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.50300	8.54200			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		671.00000	695,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,160.00000	1,092,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		740.00000	767,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,071.00000	1,007,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		604.00000	626,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,251.00000	1,182,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		317.00000	329,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,848.00000	2,766,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		351.00000	365,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,731.00000	2,651,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		286.00000	298,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,968.00000	2,886,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,041.00000	1,073,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,883.00000	1,820,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,101.00000	1,135,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,806.00000	1,744,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		982.00000	1,013,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,961.00000	1,897,000	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		736.00000	638,000		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		609.00000	511,000		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		862.00000	764,000		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			0.44600	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	39,250,000		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		40,278.00000	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		38,212.00000	38,212,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	1,000		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			8.47800	8.50100		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.62400	8.64800		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.77500	8.80000		7.25	0.00	0	1,404
R203	On	02/02/2012	Bond Future			8.93700	8.96400			0.00	0	0
Total R203 Future										0.00	0	1,920
R203	On	05/05/2011	Bond Future	8.25	Call		901.00000	920,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,114.00000	2,022,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		996.00000	1,017,000	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		1,966.00000	1,876,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		813.00000	830,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,269.00000	2,176,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		838.00000	855,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,883.00000	3,789,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		908.00000	927,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,714.00000	3,622,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		772.00000	788,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,057.00000	3,962,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,828.00000	1,863,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,169.00000	3,093,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,928.00000	1,964,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		3,044.00000	2,969,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,732.00000	1,764,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,298.00000	3,219,000	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		914.00000	800,000		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		700.00000	585,000		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		1,129.00000	1,015,000		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			8.59500	8.62300		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			8.73000	8.75900		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.86400	8.89500		8.25	0.00	0	1,867
R204	On	02/02/2012	Bond Future			9.00400	9.03600			0.00	0	0
Total R204 Future										0.00	0	1,967
R204	On	05/05/2011	Bond Future	8.50	Call		1,372.00000	1,412,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,037.00000	1,926,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,495.00000	1,539,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,889.00000	1,782,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,255.00000	1,291,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,192.00000	2,077,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		790.00000	813,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,847.00000	4,719,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		859.00000	884,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,643.00000	4,516,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		724.00000	745,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,056.00000	4,926,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,454.00000	2,513,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,188.00000	3,091,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,577.00000	2,638,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,057.00000	2,962,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,325.00000	2,382,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,314.00000	3,215,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		176.00000	20,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		68.00000	224,000		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		420.00000	264,000		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			7.55500	7.59100		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.77600	7.81600		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			8.01000	8.05500		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			8.29600	8.34700			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		555.00000	584,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		772.00000	715,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		612.00000	643,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		710.00000	655,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		502.00000	529,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		839.00000	780,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		256.00000	270,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		2,043.00000	1,971,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		283.00000	298,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,960.00000	1,888,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		233.00000	245,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		2,131.00000	2,057,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		760.00000	791,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,359.00000	1,302,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		804.00000	836,000	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		1,304.00000	1,248,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		717.00000	748,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,414.00000	1,357,000	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		606.00000	517,000		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		518.00000	429,000		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		693.00000	605,000		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			8.65800	8.69000		9.50	0.00	0	1,085
R207	On	04/08/2011	Bond Future			8.78200	8.81700		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.90100	8.93700		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.02600	9.06400			0.00	0	0
Total R207 Future										0.00	0	1,685
R207	On	05/05/2011	Bond Future	8.50	Call		1,265.00000	1,312,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,351.00000	2,216,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,385.00000	1,436,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,184.00000	2,053,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,151.00000	1,194,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,526.00000	2,387,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,207.00000	1,250,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,403.00000	4,253,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,298.00000	1,345,000	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		4,206.00000	4,060,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,119.00000	1,160,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,603.00000	4,451,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,529.00000	2,603,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,539.00000	3,420,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,656.00000	2,732,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,395.00000	3,277,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,406.00000	2,477,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,689.00000	3,566,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		334.00000	136,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		0.00000	125,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		73.00000	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		597.00000	398,000		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			8.66700	8.68800		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.77600	8.80000		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.88600	8.90900		10.75	0.00	0	5,584
R208	On	02/02/2012	Bond Future			8.99700	9.02200			0.00	0	0
Total R208 Future										0.00	0	5,774
R208	On	05/05/2011	Bond Future	8.50	Call		1,354.00000	1,377,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,491.00000	2,388,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,482.00000	1,507,000	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		2,315.00000	2,214,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,234.00000	1,254,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,677.00000	2,571,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,295.00000	1,321,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,594.00000	4,479,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,393.00000	1,421,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,385.00000	4,272,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,201.00000	1,225,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,807.00000	4,691,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,759.00000	2,804,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,674.00000	3,587,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,897.00000	2,944,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,523.00000	3,438,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,625.00000	2,668,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,830.00000	3,742,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	17,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		123.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		156.00000	296,000		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	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		403.00000	263,000		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			8.68500	8.69600		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			8.75500	8.76600		16.50	0.00	0	0
R209	On	03/11/2011			8.82200	8.83400		16.75	0.00	0	1,089
R209	On	02/02/2012			8.88900	8.90200			0.00	0	0
Total R209 Future									0.00	0	22,189
R209	On	05/05/2011	8.50	Call		1,796.00000	1,792,000	16.59	0.00	0	0
R209	On	05/05/2011	8.50	Put		3,407.00000	3,314,000	16.59	0.00	0	0
R209	On	05/05/2011	8.55	Call		1,966.00000	1,964,000	16.62	0.00	0	0
R209	On	05/05/2011	8.55	Put		3,161.00000	3,070,000	16.62	0.00	0	0
R209	On	05/05/2011	8.45	Call		1,636.00000	1,630,000	16.55	0.00	0	0
R209	On	05/05/2011	8.45	Put		3,666.00000	3,571,000	16.55	0.00	0	0
R209	On	04/08/2011	8.50	Call		2,595.00000	2,604,000	16.31	0.00	0	0
R209	On	04/08/2011	8.50	Put		4,764.00000	4,686,000	16.31	0.00	0	0
R209	On	04/08/2011	8.55	Call		2,766.00000	2,776,000	16.35	0.00	0	0
R209	On	04/08/2011	8.55	Put		4,520.00000	4,442,000	16.35	0.00	0	0
R209	On	04/08/2011	8.45	Call		2,431.00000	2,438,000	16.27	0.00	0	0
R209	On	04/08/2011	8.45	Put		5,019.00000	4,939,000	16.27	0.00	0	0
R209	On	04/08/2011	10.10	Call		10,179.00000	10,239,000	17.61	0.00	0	0
R209	On	04/08/2011	10.10	Put		657.00000	629,000	17.61	0.00	0	0
R209	On	03/11/2011	8.75	Call		4,015.00000	4,038,000	16.75	0.00	0	0
R209	On	03/11/2011	8.75	Put		4,681.00000	4,609,000	16.75	0.00	0	0
R209	On	03/11/2011	8.80	Call		4,206.00000	4,231,000	16.79	0.00	0	0
R209	On	03/11/2011	8.80	Put		4,474.00000	4,405,000	16.79	0.00	0	0
R209	On	03/11/2011	8.70	Call		3,828.00000	3,851,000	16.71	0.00	0	0
R209	On	03/11/2011	8.70	Put		4,894.00000	4,823,000	16.71	0.00	0	0
R209	On	02/02/2012	9.00	Call		755.00000	856,000		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		1,135.00000	1,236,000		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		371.00000	472,000		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	1.58500			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,060.00000	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		3,331.00000	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		2,789.00000	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			2.47300	2.44200			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		1,851.00000	2,146,000		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		1,365.00000	1,660,000		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		2,339.00000	2,634,000		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			8.78700	8.78800			0.00	0	0
R213	On	04/08/2011	Bond Future			8.86600	8.86700			0.00	0	0
R213	On	03/11/2011	Bond Future			8.94500	8.94600			0.00	0	0
R213	On	02/02/2012	Bond Future			9.02500	9.02700			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		6,787.00000	6,779,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		6,332.00000	6,324,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		7,245.00000	7,237,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		7,393.00000	7,385,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		6,940.00000	6,932,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		7,849.00000	7,841,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		1,566.00000	1,558,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0

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	1,162.00000	1,154,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put	1,973.00000	1,965,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	210.00000	194,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	178.00000	194,000		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	600.00000	585,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									974,434.72	8	90,911
GOVI	On	05/05/2011	GOVI			343.38200	342.77200		0.00	0	205
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	62,280.00000	56,180,000		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	62,380.00000	56,280,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put	62,180.00000	56,080,000		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			371.38500	370.60500		0.00	0	30
AL7T	On	04/08/2011	Index Future			376.60500	375.80700		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			342.55400	341.94100		109,617,280.00	32	1,082

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/08/2011			347.36900	346.74000			0.00	0	0
Total ALBI Future									109,617,280.00	32	1,082
Total For ALBI									109,617,280.00	32	1,082
CRD1	On	05/05/2011			153.96400	153.73600			0.00	0	2
CRD1	On	04/08/2011			156.07100	155.83900			0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
IGOV	On	05/05/2011			148.92300	148.91800			0.00	0	56
IGOV	On	04/08/2011			151.01600	151.00800			0.00	0	0
Total IGOV Future									0.00	0	56
Total For IGOV									0.00	0	56
ILBI	On	05/05/2011			402.70400	403.08400			0.00	0	336
Total ILBI Future									0.00	0	336
Total For ILBI									0.00	0	336
OTH1	On	05/05/2011			337.73000	337.10400			0.00	0	3
OTH1	On	04/08/2011			342.47700	341.83500			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	05/05/2011			339.06400	338.42300			0.00	0	100
TRT1	On	04/08/2011			343.70300	343.05200			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									109,617,280.00	32	1,609
JIBAR	On	16/02/2011			5.59300	5.61000			0.00	0	5,000
JIBAR	On	16/03/2011			5.62800	5.67000			0.00	250	6,040
JIBAR	On	20/04/2011			5.68800	6.69000			0.00	0	2,000
JIBAR	On	18/05/2011			5.71600	5.73000			0.00	0	3,001
JIBAR	On	15/06/2011			5.76900	5.80000			0.00	0	3,890

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/07/2011 Jibar Future			5.85000	5.88000			0.00	0	2,000
JIBAR On 21/09/2011 Jibar Future			5.99300	6.05000			0.00	500	15,390
JIBAR On 21/12/2011 Jibar Future			6.44700	6.54000			0.00	250	5,290
JIBAR On 20/03/2012 Jibar Future			6.91600	7.01000			0.00	0	790
JIBAR On 20/06/2012 Jibar Future			7.37700	7.45000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.83300	7.88000			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.25000	8.25000			0.00	0	490
Total Jibar Future							0.00	1,000	91,291
Total For JIBAR FUTURE							0.00	1,000	91,291
Total for Jibar							0.00	1,000	91,291
Total for Derivatives :							110,591,714.72	1,040	184,016
R155 On 31/08/2011 Spot Bond			6.17000	6.19500			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			7.88500	7.91000			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			8.67000	8.69000			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			7.73500	7.76000			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	2.80000			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			8.36000	8.38000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			8.48500	8.51000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.40500	7.43500			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			8.55500	8.58500			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			8.57500	8.59500			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			8.62500	8.63500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.75000	2.72000			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							110,591,714.72	1,040	178,516
Total Options							0.00	0	5,500
Grand Total:							110,591,714.72	1,040	184,016