



Interest Rates Daily MTM Report

Daily summary for: 09/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY D On 18/03/2011 Can-Do Future			6.87900	6.92900		12.95	0.00	1,000	1,000
Total ANY DAY EXPIRY CAAB \$ Future							0.00	1,000	1,000
ANY D On 18/03/2011 Can-Do Future	6.85	Call		109.00000	71,000	12.95	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		30.00000	42,000	12.95	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		76.00000	48,000	13.48	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		47.00000	69,000	13.48	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		148.00000	105,000	13.42	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		19.00000	26,000	13.42	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	1,000	1,000
ANY D On 18/03/2011 Can-Do Future			9.55800	9.60400		12.32	0.00	1,000	1,000
Total ANY DAY EXPIRY CAAC € Future							0.00	1,000	1,000
ANY D On 18/03/2011 Can-Do Future	9.60	Call		84.00000	57,000	12.72	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		80.00000	99,000	12.72	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		64.00000	41,000	13.13	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		110.00000	133,000	13.13	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		114.00000	78,000	12.32	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		60.00000	70,000	12.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY CAAC € Option										0.00	0	0
Total For ANY DAY EXPIRY										0.00	1,000	1,000
Total for Can-Do Future										0.00	2,000	2,000
R157	On	05/05/2011	Bond Future			7.93800	8.03100		4.50	24,673,348.58	202	2,406
R157	On	04/08/2011	Bond Future			8.10500	8.20600		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.29300	8.40200		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.49800	8.61700		4.75	0.00	0	0
Total R157 Future										24,673,348.58	202	6,100
R157	On	05/05/2011	Bond Future	7.75	Call		409.00000	528,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,554.00000	1,296,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		475.00000	607,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,415.00000	1,170,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		350.00000	456,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,700.00000	1,429,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		297.00000	391,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,853.00000	1,569,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		433.00000	521,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,158.00000	2,861,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		479.00000	574,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		3,009.00000	2,719,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		390.00000	472,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,311.00000	3,008,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,565.00000	1,747,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,109.00000	1,901,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,652.00000	1,840,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		2,016.00000	1,815,000	4.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.20	Call		1,482.00000	1,658,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,205.00000	1,992,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		1,983.00000	2,176,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,373.00000	2,169,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,068.00000	2,266,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		2,291.00000	2,093,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		1,901.00000	2,089,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,458.00000	2,249,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										24,673,348.58	202	6,100
R186	On	05/05/2011	Bond Future			9.02400	9.07300		12.25	0.00	0	28,820
R186	On	04/08/2011	Bond Future			9.12700	9.17800		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.23100	9.28400		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.33500	9.38900		12.75	0.00	0	0
Total R186 Future										0.00	0	41,802
R186	On	05/05/2011	Bond Future	8.75	Call		1,084.00000	1,209,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		4,040.00000	3,724,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,231.00000	1,368,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,722.00000	3,418,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		949.00000	1,062,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,373.00000	4,045,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		10,359.00000	9,931,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		81.00000	94,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		860.00000	938,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,483.00000	9,112,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		947.00000	1,031,000	12.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.30	Put		9,081.00000	8,715,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		778.00000	850,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,893.00000	9,516,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,549.00000	3,742,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		6,036.00000	5,771,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,738.00000	3,939,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,781.00000	5,524,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,364.00000	3,551,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		6,298.00000	6,027,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		3,836.00000	4,025,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		7,193.00000	6,925,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,018.00000	4,213,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,935.00000	6,673,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,659.00000	3,842,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,459.00000	7,184,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	47,302
R201	On	05/05/2011	Bond Future			7.55300	7.66700		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.71000	7.83500		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.88500	8.02100		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.07500	8.22400		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		828.00000	1,041,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		565.00000	416,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		920.00000	1,147,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		499.00000	364,000	4.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Call		740.00000	941,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		635.00000	474,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		388.00000	488,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,136.00000	1,866,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		429.00000	536,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,026.00000	1,763,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		350.00000	443,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,249.00000	1,972,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,271.00000	1,464,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,329.00000	1,147,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,344.00000	1,543,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,264.00000	1,089,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,201.00000	1,387,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,396.00000	1,208,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,615.00000	1,814,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,549.00000	1,370,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,684.00000	1,888,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,492.00000	1,317,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,547.00000	1,742,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,608.00000	1,425,000	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			0.28400	0.28400			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		43,988.00000	43,988,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		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
R202	On	05/05/2011	Bond Future	2.10	Call		45,016.00000	45,016,000		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		42,949.00000	42,949,000		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			8.58800	8.66400		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.73600	8.81700		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.89500	8.98000		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			9.06300	9.15400		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		380.00000	466,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,370.00000	2,095,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		442.00000	539,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,189.00000	1,925,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		325.00000	401,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,559.00000	2,273,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		482.00000	557,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		4,302.00000	4,007,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		533.00000	613,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		4,114.00000	3,824,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		433.00000	502,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,493.00000	4,191,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,378.00000	1,514,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,512.00000	3,274,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,463.00000	1,605,000	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	03/11/2011	Bond Future	8.55	Put		3,372.00000	3,140,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,295.00000	1,426,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,655.00000	3,412,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		1,946.00000	2,104,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,663.00000	3,438,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,038.00000	2,202,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,541.00000	3,321,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		1,855.00000	2,010,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,787.00000	3,559,000	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			8.78200	8.84300		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.92200	8.98600		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			9.06800	9.13500		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.21700	9.28700		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		539.00000	627,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,379.00000	2,143,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		620.00000	717,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,189.00000	1,962,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		466.00000	545,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,577.00000	2,333,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		418.00000	469,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,648.00000	5,371,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		463.00000	519,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		5,420.00000	5,147,000	8.22	0.00	0	0

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	7.95	Call		376.00000	424,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,881.00000	5,600,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		1,808.00000	1,938,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,742.00000	3,539,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		1,911.00000	2,047,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,591.00000	3,394,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,708.00000	1,834,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,897.00000	3,690,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,432.00000	2,580,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,820.00000	3,632,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,543.00000	2,695,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,688.00000	3,503,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,325.00000	2,468,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,958.00000	3,765,000	8.48	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,976
R206	On	05/05/2011	Bond Future			7.25700	7.38400		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.43400	7.57600		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.63100	7.79100		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.86100	8.04300		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		655.00000	845,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		377.00000	262,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		728.00000	929,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		331.00000	226,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		584.00000	763,000	3.07	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.45	Put	426.00000	299,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call	280.00000	365,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put	1,546.00000	1,321,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call	312.00000	404,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put	1,467.00000	1,249,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call	252.00000	331,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put	1,629.00000	1,398,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call	881.00000	1,042,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put	962.00000	807,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call	932.00000	1,099,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put	914.00000	766,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call	831.00000	987,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put	1,010.00000	851,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call	1,020.00000	1,184,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put	1,095.00000	940,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call	1,066.00000	1,234,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put	1,054.00000	902,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call	975.00000	1,134,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put	1,138.00000	978,000	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			8.82600	8.88600	9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.95500	9.01800	9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.08300	9.14900	9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.21600	9.28400	9.50	0.00	0	0
Total R207 Future									0.00	0	1,620

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Call		539.00000	624,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,729.00000	2,478,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		619.00000	713,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,521.00000	2,279,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		468.00000	544,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,946.00000	2,686,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		721.00000	798,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		5,017.00000	4,751,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		789.00000	871,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,797.00000	4,536,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		659.00000	731,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		5,243.00000	4,972,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		1,871.00000	2,007,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		4,010.00000	3,796,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		1,979.00000	2,120,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,846.00000	3,638,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,768.00000	1,898,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		4,179.00000	3,960,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,562.00000	2,716,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		4,034.00000	3,838,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,679.00000	2,837,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,889.00000	3,698,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,449.00000	2,598,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		4,183.00000	3,982,000	9.48	0.00	0	0
Total R207 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207										0.00	0	1,620
R208	On	05/05/2011	Bond Future			8.89400	8.95900		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			9.01000	9.07800		10.50	21,134,976.00	240	120
R208	On	03/11/2011	Bond Future			9.13000	9.20000		10.75	0.00	0	5,603
R208	On	02/02/2012	Bond Future			9.25000	9.32300		10.75	0.00	0	0
Total R208 Future										21,134,976.00	240	5,913
R208	On	05/05/2011	Bond Future	8.50	Call		474.00000	559,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		3,218.00000	2,921,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		547.00000	641,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,987.00000	2,699,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		409.00000	484,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,459.00000	3,152,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		661.00000	741,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,568.00000	5,258,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		725.00000	811,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		5,326.00000	5,022,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		601.00000	675,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,816.00000	5,500,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		1,877.00000	2,025,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,435.00000	4,192,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		1,987.00000	2,141,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		4,256.00000	4,019,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,771.00000	1,913,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,620.00000	4,370,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		2,711.00000	2,885,000	10.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Put		4,492.00000	4,268,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		2,834.00000	3,013,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		4,336.00000	4,117,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,591.00000	2,760,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,652.00000	4,423,000	10.58	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										21,134,976.00	240	5,913
R209	On	05/05/2011	Bond Future			9.09000	9.13800		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.17000	9.22000		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.25000	9.30100		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.32900	9.38200		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		352.00000	400,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,402.00000	5,089,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		415.00000	470,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		5,048.00000	4,742,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		296.00000	338,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,765.00000	5,446,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,085.00000	1,172,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,737.00000	6,453,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,185.00000	1,279,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,421.00000	6,145,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		992.00000	1,073,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		7,063.00000	6,773,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,053.00000	7,342,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,013.00000	932,000	17.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Call		2,193.00000	2,322,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,391.00000	6,148,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,329.00000	2,463,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		6,130.00000	5,892,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,065.00000	2,189,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,664.00000	6,416,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,362.00000	3,523,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		6,189.00000	5,968,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,517.00000	3,684,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,964.00000	5,749,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,209.00000	3,366,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,420.00000	6,195,000	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			1.60600	1.60400			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,954.00000	2,942,000		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		3,224.00000	3,213,000		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		2,682.00000	2,671,000		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			2.40100	2.40000			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

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	2.25	Put		1,449.00000	1,459,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		963.00000	973,000		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		1,937.00000	1,947,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	05/05/2011	Bond Future			9.10800	9.13100			0.00	0	0
R213	On	04/08/2011	Bond Future			9.19500	9.21900			0.00	0	0
R213	On	03/11/2011	Bond Future			9.28500	9.30900			0.00	0	0
R213	On	02/02/2012	Bond Future			9.37600	9.40100			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		9,502.00000	9,325,000		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		9,048.00000	8,870,000		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		9,961.00000	9,783,000		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		10,136.00000	9,954,000		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		9,684.00000	9,501,000		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		10,592.00000	10,410,000		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		4,352.00000	4,172,000		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	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put	3,948.00000	3,768,000		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	4,758.00000	4,578,000		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	3,034.00000	2,850,000		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	2,646.00000	2,462,000		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	3,425.00000	3,241,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									45,808,324.58	442	101,006
GOVI	On	05/05/2011	GOVI			340.06900	339.00700		3,400,690.00	1	209
GOVI	On	04/08/2011	GOVI			344.91000	343.83200		0.00	0	0
Total GOVI Future									3,400,690.00	1	209
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	99,930.00000	89,310,000		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	100,030.00000	89,410,000		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	99,830.00000	89,210,000		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	41,680.00000	30,900,000		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	41,780.00000	31,000,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0
GOVI	On 04/08/2011	GOVI	347.99	Put		41,580.00000	30,800,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									3,400,690.00	1	209
Total for GOVI									3,400,690.00	1	209
AL7T	On 05/05/2011	Index Future			366.98100	365.79500			0.00	0	30
AL7T	On 04/08/2011	Index Future			372.20500	371.00200			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			338.81600	337.75300			0.00	0	1,064
ALBI	On 04/08/2011	Index Future			343.64000	342.56100			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			153.91100	153.56300			0.00	0	2
CRD1	On 04/08/2011	Index Future			156.02600	155.67300			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			150.81000	150.64800			0.00	0	60
IGOV	On 04/08/2011	Index Future			152.95700	152.79300			0.00	0	0
Total IGOV Future									0.00	0	60
Total For IGOV									0.00	0	60
ILBI	On 05/05/2011	Index Future			407.93400	407.38200			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			331.69500	330.62100			0.00	0	3
OTH1	On 04/08/2011	Index Future			336.41800	335.32700			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			335.84500	334.82400			0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 04/08/2011 Index Future			340.46100	339.42500			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 Jibar Future			5.58000	5.57000			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.63000	5.64000			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.68000	5.69000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.70000	5.74000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.78000	5.77000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.86000	5.94000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.95000	6.04000			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.61000	6.67000			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			7.12000	7.22000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.60000	7.69000			0.00	500	2,890
JIBAR On 19/09/2012 Jibar Future			8.08000	8.14000			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.43000	8.46000			0.00	0	490
Total Jibar Future							0.00	500	85,691
Total For JIBAR FUTURE							0.00	500	85,691
Total for Jibar							0.00	500	85,691
Total for Derivatives :							49,209,014.58	2,943	190,501
R155 On 31/08/2011 Spot Bond			5.99000	6.04000			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			7.85500	7.94000			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			8.96500	9.01000			0.00	0	0
Total R186 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 R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.47500	7.58000			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			2.62000	2.62000			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			8.51000	8.58000			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			8.70500	8.76000			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			7.17500	7.29000			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			8.75500	8.81000			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			8.83000	8.89000			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			9.04500	9.09000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							49,209,014.58	2,943	185,001
Total Options							0.00	0	5,500
Grand Total:							49,209,014.58	2,943	190,501