



Interest Rates Daily MTM Report

Daily summary for: 24/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAN-D On 28/02/2011 Can-Do Future			7.06480	7.10260		12.59	0.00	0	0
Total CAN-DO CAAA Future							0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.15	Call		25.00000	12,000	13.87	0.00	0	20,000
CAN-D On 28/02/2011 Can-Do Future	7.15	Put		72.00000	97,000	13.87	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Call		14.00000	6,000	14.51	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Put		111.00000	141,000	14.51	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Call		44.00000	24,000	13.23	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Put		41.00000	59,000	13.23	0.00	0	0
Total CAN-DO CAAA Option							0.00	0	20,000
Total For CAN-DO CAAA							0.00	0	20,000
Total for Can-Do Future							0.00	0	20,000
R157 On 05/05/2011 Bond Future			7.89000	7.88700		4.75	1,101,066.03	9	2,605
R157 On 04/08/2011 Bond Future			8.05600	8.05300		4.75	0.00	0	0
R157 On 03/11/2011 Bond Future			8.23900	8.23500		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.43900	8.43500			0.00	0	0
Total R157 Future							1,101,066.03	9	6,299
R157 On 05/05/2011 Bond Future	7.75	Call		757.00000	744,000	4.69	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		1,317.00000	1,316,000	4.69	0.00	0	0

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	7.80	Call		846.00000	833,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,201.00000	1,200,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		673.00000	662,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,438.00000	1,439,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		597.00000	586,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,568.00000	1,569,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		675.00000	668,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,816.00000	2,821,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		736.00000	728,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,682.00000	2,685,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		618.00000	611,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,955.00000	2,960,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,905.00000	1,894,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,851.00000	1,855,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,001.00000	1,990,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,768.00000	1,771,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,811.00000	1,800,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,937.00000	1,940,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		217.00000	204,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		384.00000	370,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		50.00000	37,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000		0.00	0	0
Total R157 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 R157										1,101,066.03	9	6,299
R186	On	05/05/2011	Bond Future			9.01100	8.93500		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			9.11500	9.03600		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.21800	9.13700		12.50	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.32200	9.23700			0.00	0	0
Total R186 Future										0.00	0	31,962
R186	On	05/05/2011	Bond Future	8.75	Call		1,828.00000	1,544,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,535.00000	3,942,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		2,020.00000	1,716,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,262.00000	3,649,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,649.00000	1,384,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,824.00000	4,250,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,272.00000	9,903,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		243.00000	183,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,217.00000	1,052,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,581.00000	9,119,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,329.00000	1,154,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,204.00000	8,732,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,111.00000	957,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,967.00000	9,516,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		4,219.00000	3,878,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,429.00000	5,794,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,430.00000	4,079,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,196.00000	5,552,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,013.00000	3,683,000	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.95	Put		5,669.00000	6,046,000	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		2,063.00000	2,789,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		1,623.00000	2,350,000		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		2,506.00000	3,232,000		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			7.44800	7.55000		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.59800	7.71000		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			7.76200	7.88400		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			7.93900	8.07300			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,156.00000	1,365,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		521.00000	405,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,258.00000	1,477,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		465.00000	359,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,056.00000	1,255,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		579.00000	453,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		559.00000	668,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,937.00000	1,712,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		613.00000	729,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,840.00000	1,622,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		511.00000	614,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,040.00000	1,809,000	3.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		1,545.00000	1,732,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,226.00000	1,075,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,623.00000	1,815,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,166.00000	1,021,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,468.00000	1,650,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,286.00000	1,131,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		449.00000	791,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		576.00000	917,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		323.00000	664,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.42500	0.41100			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	05/05/2011	Bond Future	2.05	Call		40,260.00000	39,855,000		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		41,288.00000	40,883,000		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		39,222.00000	38,817,000		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	10,089
R203	On	05/05/2011	Bond Future			8.45700	8.41100		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.59900	8.55100		7.25	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			8.75000	8.70000		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.90900	8.85600			0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		918.00000	821,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,698.00000	1,822,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,021.00000	918,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,558.00000	1,676,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		821.00000	732,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,845.00000	1,977,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		877.00000	807,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,473.00000	3,626,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		952.00000	878,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,309.00000	3,458,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		805.00000	740,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,641.00000	3,798,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,938.00000	1,834,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,834.00000	2,953,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,044.00000	1,937,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,715.00000	2,831,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,835.00000	1,735,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,957.00000	3,079,000	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		454.00000	680,000		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		240.00000	466,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		669.00000	896,000		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			8.64400	8.57300		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.77900	8.70500		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.91700	8.83900		8.25	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.05900	8.97700			0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		1,308.00000	1,127,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,703.00000	1,905,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,437.00000	1,246,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,561.00000	1,753,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,186.00000	1,016,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,853.00000	2,066,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		765.00000	668,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,541.00000	4,829,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		835.00000	732,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,337.00000	4,620,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		698.00000	608,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,748.00000	5,044,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,490.00000	2,297,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,942.00000	3,142,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,617.00000	2,419,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,815.00000	3,010,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,358.00000	2,172,000	8.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.70	Put		3,064.00000	3,272,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		112.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	288,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		356.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	44,000		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		132.00000	532,000		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			7.16700	7.22300		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.33700	7.39900		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			7.52100	7.59100		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			7.73500	7.81400			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		979.00000	1,069,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		314.00000	269,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,062.00000	1,156,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		277.00000	236,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		899.00000	985,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		353.00000	304,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		464.00000	510,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,343.00000	1,253,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		506.00000	555,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,274.00000	1,187,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		427.00000	470,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,417.00000	1,324,000	3.08	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	7.75	Call		1,164.00000	1,241,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		850.00000	788,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,222.00000	1,301,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		810.00000	750,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,108.00000	1,182,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		893.00000	828,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		327.00000	466,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		414.00000	553,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		239.00000	378,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/05/2011	Bond Future			8.75000	8.64200		9.50	9,329,239.00	100	1,020
R207	On	04/08/2011	Bond Future			8.87600	8.76500		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.00100	8.88400		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.12900	9.00700			0.00	0	0
Total R207 Future										9,329,239.00	100	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,187.00000	935,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,000.00000	2,361,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,312.00000	1,042,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,838.00000	2,180,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,070.00000	836,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,172.00000	2,550,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,180.00000	988,000	9.52	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	8.25	Put		4,089.00000	4,508,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,274.00000	1,071,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,895.00000	4,304,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,091.00000	910,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,288.00000	4,719,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,557.00000	2,263,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,282.00000	3,616,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,687.00000	2,384,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,141.00000	3,465,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,430.00000	2,146,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,428.00000	3,771,000	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		37.00000	672,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		225.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	411,000		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		299.00000	934,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										9,329,239.00	100	1,620
R208	On	05/05/2011	Bond Future			8.82700	8.71500		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.94100	8.82500		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			9.05800	8.93700		10.75	0.00	0	5,602
R208	On	02/02/2012	Bond Future			9.17500	9.04900			0.00	0	0
Total R208 Future										0.00	0	5,792
R208	On	05/05/2011	Bond Future	8.50	Call		1,089.00000	841,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,388.00000	2,807,000	10.65	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	Call		1,208.00000	942,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,203.00000	2,604,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		977.00000	748,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,582.00000	3,020,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,126.00000	930,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,571.00000	5,049,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,219.00000	1,011,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,357.00000	4,824,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,038.00000	853,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,791.00000	5,280,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,572.00000	2,261,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,647.00000	4,023,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,706.00000	2,385,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,492.00000	3,857,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,441.00000	2,140,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,806.00000	4,192,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		273.00000	971,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		6.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	692,000		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		553.00000	1,251,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,792
R209	On	05/05/2011	Bond Future			9.02400	8.90200		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			9.10300	8.97700		16.50	0.00	0	0
R209	On	03/11/2011			9.18100	9.05200		16.75	0.00	0	1,033
R209	On	02/02/2012			9.25800	9.12500			0.00	0	0
Total R209 Future									0.00	0	22,133
R209	On	05/05/2011	8.50	Call		960.00000	700,000	16.59	0.00	0	0
R209	On	05/05/2011	8.50	Put		4,206.00000	4,887,000	16.59	0.00	0	0
R209	On	05/05/2011	8.55	Call		1,080.00000	796,000	16.62	0.00	0	0
R209	On	05/05/2011	8.55	Put		3,910.00000	4,567,000	16.62	0.00	0	0
R209	On	05/05/2011	8.45	Call		849.00000	613,000	16.55	0.00	0	0
R209	On	05/05/2011	8.45	Put		4,515.00000	5,220,000	16.55	0.00	0	0
R209	On	04/08/2011	8.50	Call		1,778.00000	1,459,000	16.31	0.00	0	0
R209	On	04/08/2011	8.50	Put		5,599.00000	6,239,000	16.31	0.00	0	0
R209	On	04/08/2011	8.55	Call		1,915.00000	1,579,000	16.35	0.00	0	0
R209	On	04/08/2011	8.55	Put		5,321.00000	5,944,000	16.35	0.00	0	0
R209	On	04/08/2011	8.45	Call		1,646.00000	1,345,000	16.27	0.00	0	0
R209	On	04/08/2011	8.45	Put		5,886.00000	6,544,000	16.27	0.00	0	0
R209	On	04/08/2011	10.10	Call		8,650.00000	7,849,000	17.61	0.00	0	0
R209	On	04/08/2011	10.10	Put		780.00000	938,000	17.61	0.00	0	0
R209	On	03/11/2011	8.75	Call		3,069.00000	2,656,000	16.75	0.00	0	0
R209	On	03/11/2011	8.75	Put		5,418.00000	5,973,000	16.75	0.00	0	0
R209	On	03/11/2011	8.80	Call		3,235.00000	2,807,000	16.79	0.00	0	0
R209	On	03/11/2011	8.80	Put		5,187.00000	5,727,000	16.79	0.00	0	0
R209	On	03/11/2011	8.70	Call		2,909.00000	2,510,000	16.71	0.00	0	0
R209	On	03/11/2011	8.70	Put		5,659.00000	6,228,000	16.71	0.00	0	0
R209	On	02/02/2012	9.00	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
R209	On	02/02/2012	Bond Future	9.00	Put		945.00000	1,929,000	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		565.00000	1,549,000	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		1,329.00000	2,313,000	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			1.59500	1.59400		0.00	0	539
Total R211 Future									0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,010.00000	3,004,000	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		3,280.00000	3,275,000	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		2,738.00000	2,732,000	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			2.45800	2.45800		0.00	0	2,518
Total R212 Future									0.00	0	2,518
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000	0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		2,003.00000	2,003,000	0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000	0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		1,518.00000	1,518,000	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		2,491.00000	2,491,000	0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	2,518

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future			9.08300	8.98700			0.00	0	0
R213	On	04/08/2011	Bond Future			9.17000	9.07100			0.00	0	0
R213	On	03/11/2011	Bond Future			9.25900	9.15700			0.00	0	0
R213	On	02/02/2012	Bond Future			9.34900	9.24300			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		8,379.00000	9,131,000		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		7,924.00000	8,676,000		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		8,837.00000	9,589,000		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		9,000.00000	9,763,000		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		8,547.00000	9,310,000		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		9,456.00000	10,219,000		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		3,203.00000	3,976,000		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		2,799.00000	3,573,000		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		3,609.00000	4,383,000		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		1,859.00000	2,651,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R213	On	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		1,472.00000		2,263,000	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		2,250.00000		3,041,000	0.00	0	0
Total R213 Option									0.00	0	0	
Total For R213									0.00	0	0	
Total for Bond									10,430,305.03	109	90,844	
GOVI	On	05/05/2011	GOVI			341.37400	342.65500			0.00	0	208
GOVI	On	04/08/2011	GOVI			346.21100	347.50800			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		63,450.00000		76,260,000	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		63,550.00000		76,360,000	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		63,350.00000		76,160,000	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		4,920.00000		17,890,000	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		5,020.00000		17,990,000	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		4,820.00000		17,790,000	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			368.94300	371.12900			0.00	0	30
AL7T	On	04/08/2011	Index Future			374.17100	376.38600			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future							0.00	0	30
Total For AL7T							0.00	0	30
ALBI On 05/05/2011 Index Future			340.09100	341.49100			0.00	0	1,064
ALBI On 04/08/2011 Index Future			344.91000	346.32800			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			154.07100	154.23900			0.00	0	2
CRD1 On 04/08/2011 Index Future			156.18500	156.35400			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
IGOV On 05/05/2011 Index Future			149.14100	149.18200			0.00	0	59
IGOV On 04/08/2011 Index Future			151.25400	151.29500			0.00	0	0
Total IGOV Future							0.00	0	59
Total For IGOV							0.00	0	59
ILBI On 05/05/2011 Index Future			403.43800	403.55000			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			332.79900	334.85000			0.00	0	3
OTH1 On 04/08/2011 Index Future			337.51400	339.59300			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			337.11300	338.36200			0.00	0	100
TRT1 On 04/08/2011 Index Future			341.73700	343.00300			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,594
JIBAR On 16/03/2011 Jibar Future			5.62000	5.61000			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.68000	5.67000			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.73000	5.71000			0.00	0	3,001

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/06/2011 Jibar Future			5.77000	5.76000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.84000	5.80000			0.00	1,000	2,000
JIBAR On 17/08/2011 Jibar Future			5.92000	5.88000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			6.05000	6.01000			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.49000	6.44000			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			6.90000	6.83000			0.00	250	1,290
JIBAR On 20/06/2012 Jibar Future			7.34000	7.24000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.76000	7.66000			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.15000	8.04000			0.00	0	490
Total Jibar Future							0.00	1,250	85,891
Total For JIBAR FUTURE							0.00	1,250	85,891
Total for Jibar							0.00	1,250	85,891
Total for Derivatives :							10,430,305.03	1,359	198,537
R155 On 31/08/2011 Spot Bond			5.88500	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			7.79000	7.78500			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			8.94000	8.86500			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			7.36000	7.45500			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			2.77500	2.76000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			8.36500	8.32000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.55500	8.48500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.07500	7.12500			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			8.66500	8.56000			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			8.75000	8.64000			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			8.97000	8.85000			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			2.73000	2.73000			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							10,430,305.03	1,359	173,037
Total Options							0.00	0	25,500
Grand Total:							10,430,305.03	1,359	198,537