



Interest Rates Daily MTM Report

Daily summary for: 07/03/2011

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			6.87200	6.85000		13.34	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Future							0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Call		0.00000	75,000	13.34	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		0.00000	53,000	13.34	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		0.00000	53,000	13.83	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		0.00000	81,000	13.83	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		0.00000	107,000	13.74	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		0.00000	35,000	13.74	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	0
ANY D On 18/03/2011 Can-Do Future			9.61700	9.60000		12.92	0.00	0	0
Total ANY DAY EXPIRY CAAC € Future							0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Call		0.00000	95,000	12.92	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		0.00000	78,000	12.92	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		0.00000	73,000	13.31	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		0.00000	106,000	13.31	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		0.00000	127,000	13.41	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		0.00000	60,000	13.41	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	0	0
Total for Can-Do Future										0.00	0	0
R157	On	05/05/2011	Bond Future			8.00200	7.94000		4.50	243,770.82	2	2,606
R157	On	04/08/2011	Bond Future			8.17400	8.10800		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.36800	8.29700		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.57900	8.50100		4.75	0.00	0	0
Total R157 Future										243,770.82	2	6,300
R157	On	05/05/2011	Bond Future	7.75	Call		560.00000	453,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,336.00000	1,480,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		639.00000	523,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,210.00000	1,346,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		487.00000	389,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,468.00000	1,622,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		421.00000	332,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,608.00000	1,770,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		537.00000	464,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,889.00000	3,068,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		590.00000	513,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,746.00000	2,921,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		487.00000	419,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,035.00000	3,219,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,759.00000	1,626,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,927.00000	2,048,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,852.00000	1,714,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,841.00000	1,957,000	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		1,670.00000	1,540,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,018.00000	2,142,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,187.00000	2,048,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,190.00000	2,311,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,277.00000	2,134,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		2,114.00000	2,231,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,100.00000	1,964,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,270.00000	2,394,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										243,770.82	2	6,300
R186	On	05/05/2011	Bond Future			9.06300	9.04400		12.25	0.00	0	25,980
R186	On	04/08/2011	Bond Future			9.16800	9.14800		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.27400	9.25300		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.37900	9.35800		12.75	0.00	0	0
Total R186 Future										0.00	0	38,962
R186	On	05/05/2011	Bond Future	8.75	Call		1,236.00000	1,129,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,932.00000	3,996,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,393.00000	1,279,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,624.00000	3,680,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,091.00000	991,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,255.00000	4,326,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		10,125.00000	10,276,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		108.00000	88,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		942.00000	884,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,301.00000	9,419,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,035.00000	973,000	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		8,905.00000	9,019,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		855.00000	801,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,706.00000	9,828,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,705.00000	3,596,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,925.00000	5,997,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,899.00000	3,787,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,675.00000	5,744,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,516.00000	3,410,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		6,182.00000	6,257,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		3,980.00000	3,880,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		7,075.00000	7,153,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,165.00000	4,063,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,820.00000	6,896,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,799.00000	3,702,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,336.00000	7,417,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	44,462
R201	On	05/05/2011	Bond Future			7.69000	7.63300		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.85900	7.79800		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			8.04800	7.98200		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.25400	8.18000		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		913.00000	793,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		542.00000	603,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,009.00000	883,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		480.00000	535,000	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		822.00000	708,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		609.00000	676,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		428.00000	373,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,067.00000	2,192,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		472.00000	413,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,960.00000	2,081,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		387.00000	336,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,177.00000	2,306,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,336.00000	1,237,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,287.00000	1,369,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,410.00000	1,309,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,223.00000	1,304,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,264.00000	1,168,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,352.00000	1,437,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,682.00000	1,578,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,505.00000	1,588,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,753.00000	1,646,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,449.00000	1,530,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,613.00000	1,512,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,562.00000	1,649,000	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	0.31100			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		43,187.00000	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		44,215.00000	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		42,148.00000	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			8.62500	8.56400		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.77500	8.71100		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.93600	8.86900		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			9.10700	9.03500		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		540.00000	434,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,054.00000	2,239,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		618.00000	502,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,889.00000	2,064,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		469.00000	373,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,227.00000	2,422,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		605.00000	526,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,940.00000	4,154,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		665.00000	580,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,761.00000	3,969,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		548.00000	474,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,123.00000	4,342,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,582.00000	1,454,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,228.00000	3,395,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,675.00000	1,542,000	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		3,096.00000	3,258,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,492.00000	1,369,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,363.00000	3,536,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,177.00000	2,033,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,392.00000	3,552,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,276.00000	2,128,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,277.00000	3,433,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,080.00000	1,940,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,510.00000	3,675,000	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			8.80300	8.73200		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.94400	8.87000		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			9.09100	9.01300		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.24100	9.15900		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		766.00000	611,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,015.00000	2,238,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		866.00000	699,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,844.00000	2,055,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		673.00000	532,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,194.00000	2,431,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		542.00000	458,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,175.00000	5,473,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		597.00000	507,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,956.00000	5,248,000	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		491.00000	414,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,399.00000	5,704,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,083.00000	1,902,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,410.00000	3,618,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,195.00000	2,008,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,268.00000	3,470,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,973.00000	1,798,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,554.00000	3,768,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,734.00000	2,536,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,506.00000	3,704,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,853.00000	2,649,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,382.00000	3,573,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,619.00000	2,426,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,636.00000	3,838,000	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			7.36400	7.31200		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.55400	7.49600		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.76600	7.70200		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			8.01500	7.94000		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		777.00000	688,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		326.00000	362,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		857.00000	763,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		287.00000	318,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		701.00000	615,000	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		370.00000	409,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		336.00000	295,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,427.00000	1,513,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		372.00000	328,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,353.00000	1,435,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		304.00000	266,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,506.00000	1,595,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		977.00000	907,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		882.00000	939,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,031.00000	959,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		838.00000	892,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		924.00000	857,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		928.00000	987,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,118.00000	1,046,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		1,013.00000	1,072,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,166.00000	1,093,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		973.00000	1,032,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,070.00000	1,000,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		1,052.00000	1,114,000	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			8.85700	8.80200		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.98700	8.93000		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.11700	9.05700		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.25000	9.18800		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		717.00000	594,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,436.00000	2,622,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		812.00000	678,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,244.00000	2,418,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		630.00000	517,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,638.00000	2,833,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		863.00000	767,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,679.00000	4,894,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		939.00000	837,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,468.00000	4,677,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		792.00000	702,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,897.00000	5,118,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,094.00000	1,945,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,745.00000	3,914,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,209.00000	2,055,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,589.00000	3,753,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,982.00000	1,838,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,906.00000	4,080,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,808.00000	2,645,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,786.00000	3,942,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,931.00000	2,765,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,647.00000	3,801,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,688.00000	2,530,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,928.00000	4,089,000	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			8.92900	8.89000		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			9.04700	9.00600		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			9.16800	9.12500		10.75	0.00	0	5,603
R208	On	02/02/2012	Bond Future			9.29000	9.24500		10.75	0.00	0	0
Total R208 Future										0.00	0	5,793
R208	On	05/05/2011	Bond Future	8.50	Call		616.00000	526,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,955.00000	3,094,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		702.00000	604,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,736.00000	2,868,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		538.00000	456,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,182.00000	3,330,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		775.00000	705,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,269.00000	5,435,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		847.00000	772,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		5,035.00000	5,195,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		708.00000	642,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,510.00000	5,679,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,066.00000	1,952,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,205.00000	4,332,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,182.00000	2,065,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		4,032.00000	4,155,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,954.00000	1,844,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,383.00000	4,514,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		2,924.00000	2,796,000	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		4,279.00000	4,397,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,052.00000	2,922,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		4,128.00000	4,244,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,798.00000	2,674,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,433.00000	4,555,000	10.58	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,793
R209	On	05/05/2011	Bond Future			9.10400	9.07900		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.18400	9.15900		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.26400	9.23900		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.34400	9.31700		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		465.00000	402,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,070.00000	5,196,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		542.00000	472,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,731.00000	4,850,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		397.00000	341,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,422.00000	5,555,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,237.00000	1,162,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,436.00000	6,547,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,347.00000	1,267,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,131.00000	6,237,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,135.00000	1,064,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,753.00000	6,868,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,446.00000	7,274,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		954.00000	968,000	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		2,391.00000	2,299,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,136.00000	6,228,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,534.00000	2,439,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,882.00000	5,970,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,255.00000	2,167,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,401.00000	6,496,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,596.00000	3,489,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,955.00000	6,043,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,758.00000	3,648,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,736.00000	5,821,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,438.00000	3,333,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,180.00000	6,270,000	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			1.60300	1.60200			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,965.00000	2,959,000		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		3,235.00000	3,230,000		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		2,693.00000	2,688,000		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			2.39000	2.39900			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		1,439.00000	1,353,000		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		954.00000	868,000		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		1,928.00000	1,841,000		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			9.13200	9.10700			0.00	0	0
R213	On	04/08/2011	Bond Future			9.22000	9.19400			0.00	0	0
R213	On	03/11/2011	Bond Future			9.31000	9.28400			0.00	0	0
R213	On	02/02/2012	Bond Future			9.40200	9.37500			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		9,317.00000	9,510,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		8,862.00000	9,055,000		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		9,775.00000	9,968,000		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		9,946.00000	10,144,000		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		9,494.00000	9,691,000		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		10,402.00000	10,600,000		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		4,164.00000	4,359,000		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	3,761.00000	3,955,000		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	4,571.00000	4,766,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	2,843.00000	3,042,000		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	2,455.00000	2,654,000		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	3,234.00000	3,432,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									243,770.82	2	98,246
GOVI	On	05/05/2011	GOVI			339.46400	340.12300		0.00	0	208
GOVI	On	04/08/2011	GOVI			344.29500	344.96000		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	88,770.00000	95,360,000		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	88,870.00000	95,460,000		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	88,670.00000	95,260,000		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	30,400.00000	37,050,000		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	30,500.00000	37,150,000		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		30,300.00000	36,950,000		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			366.49800	367.49100			0.00	0	30
AL7T	On	04/08/2011	Index Future			371.71400	372.71800			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			338.21100	338.86200			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			343.02400	343.68100			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			153.65200	153.82000			0.00	0	2
CRD1	On	04/08/2011	Index Future			155.76300	155.93200			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			150.66000	150.49200			0.00	0	60
IGOV	On	04/08/2011	Index Future			152.80400	152.63300			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			407.41200	407.04000			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			331.08700	331.69400			0.00	0	3
OTH1	On	04/08/2011	Index Future			335.79900	336.41200			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			335.26000	335.91000			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			339.86500	340.52300			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			5.62000	5.60200			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.69000	5.67700			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.76000	5.74700			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.78000	5.76600			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.82000	5.80500			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.93000	5.93000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			6.03000	6.01600			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.58000	6.56900			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			7.15000	7.08500			0.00	0	1,290
JIBAR On 20/06/2012 Jibar Future			7.60000	7.53600			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			8.06000	8.00600			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.37000	8.29000			0.00	0	490
Total Jibar Future							0.00	0	85,891
Total For JIBAR FUTURE							0.00	0	85,891
Total for Jibar							0.00	0	85,891
Total for Derivatives :							243,770.82	2	185,940
R155 On 31/08/2011 Spot Bond			6.01000	5.95000			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			7.91000	7.85000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			9.00000	8.98000			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			7.60000	7.54500			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	2.65000			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			8.54000	8.48000			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			8.72000	8.65000			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			7.27000	7.22000			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			8.78000	8.72500			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			8.86000	8.82000			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			9.05500	9.03000			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			2.66000	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							243,770.82	2	180,440
Total Options							0.00	0	5,500
Grand Total:							243,770.82	2	185,940