



Interest Rates Daily MTM Report

Daily summary for: 08/03/2011

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			6.92900	6.87200		13.30	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		75.00000	109,000	13.68	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		53.00000	30,000	13.68	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		53.00000	76,000	13.30	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		81.00000	47,000	13.30	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		107.00000	148,000	14.06	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		35.00000	19,000	14.06	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			9.60400	9.61700		12.90	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		95.00000	84,000	12.90	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		78.00000	80,000	12.90	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		73.00000	64,000	13.29	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		106.00000	110,000	13.29	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		127.00000	114,000	13.37	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		60.00000	60,000	13.37	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			8.03100	8.00200		4.50	0.00	0	2,606
R157	On	04/08/2011	Bond Future			8.20600	8.17400		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.40200	8.36800		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.61700	8.57900		4.75	0.00	0	0
Total R157 Future										0.00	0	6,300
R157	On	05/05/2011	Bond Future	7.75	Call		453.00000	409,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,480.00000	1,554,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		523.00000	475,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,346.00000	1,415,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		389.00000	350,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,622.00000	1,700,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		332.00000	297,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,770.00000	1,853,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		464.00000	433,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,068.00000	3,158,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		513.00000	479,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,921.00000	3,009,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		419.00000	390,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,219.00000	3,311,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,626.00000	1,565,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,048.00000	2,109,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,714.00000	1,652,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,957.00000	2,016,000	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		1,540.00000	1,482,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,142.00000	2,205,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,048.00000	1,983,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,311.00000	2,373,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,134.00000	2,068,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		2,231.00000	2,291,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		1,964.00000	1,901,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,394.00000	2,458,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,300
R186	On	05/05/2011	Bond Future			9.07300	9.06300		12.25	340,947,348.48	2,944	28,820
R186	On	04/08/2011	Bond Future			9.17800	9.16800		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.28400	9.27400		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.38900	9.37900		12.75	0.00	0	0
Total R186 Future										340,947,348.48	2,944	41,802
R186	On	05/05/2011	Bond Future	8.75	Call		1,129.00000	1,084,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,996.00000	4,040,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,279.00000	1,231,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,680.00000	3,722,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		991.00000	949,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,326.00000	4,373,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		10,276.00000	10,359,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		88.00000	81,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		884.00000	860,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,419.00000	9,483,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		973.00000	947,000	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		9,019.00000	9,081,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		801.00000	778,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,828.00000	9,893,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,596.00000	3,549,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,997.00000	6,036,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,787.00000	3,738,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,744.00000	5,781,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,410.00000	3,364,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		6,257.00000	6,298,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		3,880.00000	3,836,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		7,153.00000	7,193,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,063.00000	4,018,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,896.00000	6,935,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,702.00000	3,659,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,417.00000	7,459,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										340,947,348.48	2,944	47,302
R201	On	05/05/2011	Bond Future			7.66700	7.69000		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.83500	7.85900		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			8.02100	8.04800		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.22400	8.25400		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		793.00000	828,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		603.00000	565,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		883.00000	920,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		535.00000	499,000	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		708.00000	740,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		676.00000	635,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		373.00000	388,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,192.00000	2,136,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		413.00000	429,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,081.00000	2,026,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		336.00000	350,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,306.00000	2,249,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,237.00000	1,271,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,369.00000	1,329,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,309.00000	1,344,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,304.00000	1,264,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,168.00000	1,201,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,437.00000	1,396,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,578.00000	1,615,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,588.00000	1,549,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,646.00000	1,684,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,530.00000	1,492,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,512.00000	1,547,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,649.00000	1,608,000	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			8.66400	8.62500		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.81700	8.77500		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.98000	8.93600		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			9.15400	9.10700		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		434.00000	380,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,239.00000	2,370,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		502.00000	442,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,064.00000	2,189,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		373.00000	325,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,422.00000	2,559,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		526.00000	482,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		4,154.00000	4,302,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		580.00000	533,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,969.00000	4,114,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		474.00000	433,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,342.00000	4,493,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,454.00000	1,378,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,395.00000	3,512,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,542.00000	1,463,000	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		3,258.00000	3,372,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,369.00000	1,295,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,536.00000	3,655,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,033.00000	1,946,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,552.00000	3,663,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,128.00000	2,038,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,433.00000	3,541,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		1,940.00000	1,855,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,675.00000	3,787,000	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			8.84300	8.80300		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.98600	8.94400		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			9.13500	9.09100		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.28700	9.24100		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		611.00000	539,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,238.00000	2,379,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		699.00000	620,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,055.00000	2,189,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		532.00000	466,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,431.00000	2,577,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		458.00000	418,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,473.00000	5,648,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		507.00000	463,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		5,248.00000	5,420,000	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		414.00000	376,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,704.00000	5,881,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		1,902.00000	1,808,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,618.00000	3,742,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,008.00000	1,911,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,470.00000	3,591,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,798.00000	1,708,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,768.00000	3,897,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,536.00000	2,432,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,704.00000	3,820,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,649.00000	2,543,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,573.00000	3,688,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,426.00000	2,325,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,838.00000	3,958,000	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			7.38400	7.36400		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.57600	7.55400		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.79100	7.76600		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			8.04300	8.01500		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		688.00000	655,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		362.00000	377,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		763.00000	728,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		318.00000	331,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		615.00000	584,000	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		409.00000	426,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		295.00000	280,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,513.00000	1,546,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		328.00000	312,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,435.00000	1,467,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		266.00000	252,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,595.00000	1,629,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		907.00000	881,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		939.00000	962,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		959.00000	932,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		892.00000	914,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		857.00000	831,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		987.00000	1,010,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,046.00000	1,020,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		1,072.00000	1,095,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,093.00000	1,066,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		1,032.00000	1,054,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,000.00000	975,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		1,114.00000	1,138,000	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			8.88600	8.85700		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			9.01800	8.98700		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.14900	9.11700		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.28400	9.25000		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		594.00000	539,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,622.00000	2,729,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		678.00000	619,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,418.00000	2,521,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		517.00000	468,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,833.00000	2,946,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		767.00000	721,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,894.00000	5,017,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		837.00000	789,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,677.00000	4,797,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		702.00000	659,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		5,118.00000	5,243,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		1,945.00000	1,871,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,914.00000	4,010,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,055.00000	1,979,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,753.00000	3,846,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,838.00000	1,768,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		4,080.00000	4,179,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,645.00000	2,562,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,942.00000	4,034,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,765.00000	2,679,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,801.00000	3,889,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,530.00000	2,449,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		4,089.00000	4,183,000	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			8.95900	8.92900		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			9.07800	9.04700		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			9.20000	9.16800		10.75	0.00	0	5,603
R208	On	02/02/2012	Bond Future			9.32300	9.29000		10.75	0.00	0	0
Total R208 Future										0.00	0	5,793
R208	On	05/05/2011	Bond Future	8.50	Call		526.00000	474,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		3,094.00000	3,218,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		604.00000	547,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,868.00000	2,987,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		456.00000	409,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,330.00000	3,459,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		705.00000	661,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,435.00000	5,568,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		772.00000	725,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		5,195.00000	5,326,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		642.00000	601,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,679.00000	5,816,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		1,952.00000	1,877,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,332.00000	4,435,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,065.00000	1,987,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		4,155.00000	4,256,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,844.00000	1,771,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,514.00000	4,620,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		2,796.00000	2,711,000	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		4,397.00000	4,492,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		2,922.00000	2,834,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		4,244.00000	4,336,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,674.00000	2,591,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,555.00000	4,652,000	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			9.13800	9.10400		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.22000	9.18400		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.30100	9.26400		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.38200	9.34400		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		402.00000	352,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,196.00000	5,402,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		472.00000	415,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,850.00000	5,048,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		341.00000	296,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,555.00000	5,765,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,162.00000	1,085,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,547.00000	6,737,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,267.00000	1,185,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,237.00000	6,421,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,064.00000	992,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,868.00000	7,063,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,274.00000	7,053,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		968.00000	1,013,000	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		2,299.00000	2,193,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,228.00000	6,391,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,439.00000	2,329,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,970.00000	6,130,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,167.00000	2,065,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,496.00000	6,664,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,489.00000	3,362,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		6,043.00000	6,189,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,648.00000	3,517,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,821.00000	5,964,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,333.00000	3,209,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,270.00000	6,420,000	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			1.60400	1.60300			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,959.00000	2,954,000		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		3,230.00000	3,224,000		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		2,688.00000	2,682,000		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			2.40000	2.39000			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		1,353.00000	1,449,000		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		868.00000	963,000		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		1,841.00000	1,937,000		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			9.13100	9.13200			0.00	0	0
R213	On	04/08/2011	Bond Future			9.21900	9.22000			0.00	0	0
R213	On	03/11/2011	Bond Future			9.30900	9.31000			0.00	0	0
R213	On	02/02/2012	Bond Future			9.40100	9.40200			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		9,510.00000	9,502,000		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		9,055.00000	9,048,000		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		9,968.00000	9,961,000		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		10,144.00000	10,136,000		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		9,691.00000	9,684,000		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		10,600.00000	10,592,000		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		4,359.00000	4,352,000		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	3,955.00000	3,948,000		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	4,766.00000	4,758,000		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	3,042.00000	3,034,000		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	2,654.00000	2,646,000		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	3,432.00000	3,425,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									340,947,348.48	2,944	101,086
GOVI	On	05/05/2011	GOVI			339.00700	339.46400		0.00	0	208
GOVI	On	04/08/2011	GOVI			343.83200	344.29500		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	95,360.00000	99,930,000		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	95,460.00000	100,030,000		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	95,260.00000	99,830,000		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	37,050.00000	41,680,000		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	37,150.00000	41,780,000		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		36,950.00000	41,580,000		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			365.79500	366.49800			0.00	0	30
AL7T	On	04/08/2011	Index Future			371.00200	371.71400			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			337.75300	338.21100			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			342.56100	343.02400			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			153.56300	153.65200			0.00	0	2
CRD1	On	04/08/2011	Index Future			155.67300	155.76300			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			150.64800	150.66000			0.00	0	60
IGOV	On	04/08/2011	Index Future			152.79300	152.80400			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			407.38200	407.41200			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			330.62100	331.08700			0.00	0	3
OTH1	On	04/08/2011	Index Future			335.32700	335.79900			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			334.82400	335.26000			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			339.42500	339.86500			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			5.57000	5.62000			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.64000	5.69000			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.69000	5.76000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.74000	5.78000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.77000	5.82000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.94000	5.93000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			6.04000	6.03000			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.67000	6.58000			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			7.22000	7.15000			0.00	1,000	1,090
JIBAR On 20/06/2012 Jibar Future			7.69000	7.60000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			8.14000	8.06000			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.46000	8.37000			0.00	0	490
Total Jibar Future							0.00	1,000	85,691
Total For JIBAR FUTURE							0.00	1,000	85,691
Total for Jibar							0.00	1,000	85,691
Total for Derivatives :							340,947,348.48	3,944	188,580
R155 On 31/08/2011 Spot Bond			6.04000	6.01000			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			7.94000	7.91000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			9.01000	9.00000			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			7.58000	7.60000			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			8.58000	8.54000			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			8.76000	8.72000			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			7.29000	7.27000			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			8.81000	8.78000			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			8.89000	8.86000			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			9.09000	9.05500			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	2.66000			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							340,947,348.48	3,944	183,080
Total Options							0.00	0	5,500
Grand Total:							340,947,348.48	3,944	188,580