



Interest Rates Daily MTM Report

Daily summary for: 10/03/2011

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			6.90600	6.87900		12.80	0.00	145,047	146,047
Total ANY DAY EXPIRY CAAB \$ Future							0.00	145,047	146,047
ANY D On 18/03/2011 Can-Do Future	6.85	Call		71.00000	85,000	13.01	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		42.00000	29,000	13.01	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		48.00000	55,000	12.80	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		69.00000	49,000	12.80	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		105.00000	122,000	13.22	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		26.00000	16,000	13.22	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	145,047	146,047
ANY D On 18/03/2011 Can-Do Future			9.54970	9.55800		12.14	0.00	0	1,000
Total ANY DAY EXPIRY CAAC € Future							0.00	0	1,000
ANY D On 18/03/2011 Can-Do Future	9.60	Call		57.00000	49,000	12.56	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		99.00000	99,000	12.56	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		41.00000	34,000	12.98	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		133.00000	134,000	12.98	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		78.00000	68,000	12.14	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		70.00000	68,000	12.14	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	1,000
Total for Can-Do Future										0.00	145,047	147,047
R157	On	05/05/2011	Bond Future			7.95200	7.93800		4.50	0.00	0	2,406
R157	On	04/08/2011	Bond Future			8.12000	8.10500		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.30900	8.29300		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.51600	8.49800		4.75	0.00	0	0
Total R157 Future										0.00	0	6,100
R157	On	05/05/2011	Bond Future	7.75	Call		528.00000	501,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,296.00000	1,325,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		607.00000	577,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,170.00000	1,197,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		456.00000	431,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,429.00000	1,461,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		391.00000	369,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,569.00000	1,604,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		521.00000	503,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,861.00000	2,901,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		574.00000	555,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,719.00000	2,757,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		472.00000	455,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,008.00000	3,049,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,747.00000	1,715,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,901.00000	1,926,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,840.00000	1,808,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,815.00000	1,840,000	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		1,658.00000	1,626,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,992.00000	2,017,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,176.00000	2,142,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,169.00000	2,195,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,266.00000	2,231,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		2,093.00000	2,118,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,089.00000	2,056,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,249.00000	2,276,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,100
R186	On	05/05/2011	Bond Future			9.04300	9.02400		12.25	0.00	0	28,820
R186	On	04/08/2011	Bond Future			9.14700	9.12700		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.25200	9.23100		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.35600	9.33500		12.75	0.00	0	0
Total R186 Future										0.00	0	41,802
R186	On	05/05/2011	Bond Future	8.75	Call		1,209.00000	1,135,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,724.00000	3,822,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,368.00000	1,288,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,418.00000	3,509,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,062.00000	994,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,045.00000	4,149,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,931.00000	10,091,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		94.00000	83,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		938.00000	895,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,112.00000	9,245,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,031.00000	986,000	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		8,715.00000	8,847,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		850.00000	810,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,516.00000	9,652,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,742.00000	3,651,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,771.00000	5,862,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,939.00000	3,845,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,524.00000	5,612,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,551.00000	3,463,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		6,027.00000	6,120,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,025.00000	3,940,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,925.00000	7,018,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,213.00000	4,125,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,673.00000	6,763,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,842.00000	3,759,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,184.00000	7,280,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	47,302
R201	On	05/05/2011	Bond Future			7.53000	7.55300		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.68500	7.71000		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.85800	7.88500		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.04500	8.07500		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,041.00000	1,083,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		416.00000	384,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,147.00000	1,192,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		364.00000	335,000	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		941.00000	980,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		474.00000	440,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		488.00000	508,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,866.00000	1,811,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		536.00000	558,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,763.00000	1,710,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		443.00000	461,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,972.00000	1,915,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,464.00000	1,502,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,147.00000	1,111,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,543.00000	1,582,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,089.00000	1,054,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,387.00000	1,424,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,208.00000	1,170,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,814.00000	1,854,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,370.00000	1,334,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,888.00000	1,929,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,317.00000	1,282,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,742.00000	1,781,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,425.00000	1,387,000	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			8.59700	8.58800		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.74500	8.73600		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.90500	8.89500		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			9.07400	9.06300		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		466.00000	447,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,095.00000	2,118,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		539.00000	517,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,925.00000	1,945,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		401.00000	383,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,273.00000	2,298,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		557.00000	543,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		4,007.00000	4,034,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		613.00000	599,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,824.00000	3,851,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		502.00000	489,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,191.00000	4,220,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,514.00000	1,493,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,274.00000	3,297,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,605.00000	1,583,000	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		3,140.00000	3,162,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,426.00000	1,406,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,412.00000	3,436,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,104.00000	2,080,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,438.00000	3,460,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,202.00000	2,177,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,321.00000	3,343,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,010.00000	1,986,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,559.00000	3,581,000	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			8.79600	8.78200		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.93700	8.92200		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			9.08300	9.06800		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.23300	9.21700		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		627.00000	594,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,143.00000	2,184,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		717.00000	682,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,962.00000	2,001,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		545.00000	515,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,333.00000	2,377,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		469.00000	452,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,371.00000	5,431,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		519.00000	500,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		5,147.00000	5,205,000	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		424.00000	407,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,600.00000	5,661,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		1,938.00000	1,902,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,539.00000	3,578,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,047.00000	2,009,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,394.00000	3,431,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,834.00000	1,798,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,690.00000	3,729,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,580.00000	2,540,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,632.00000	3,669,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,695.00000	2,654,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,503.00000	3,539,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,468.00000	2,429,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,765.00000	3,803,000	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			7.21800	7.25700		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.39000	7.43400		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.58200	7.63100		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.80600	7.86100		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		845.00000	906,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		262.00000	229,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		929.00000	994,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		226.00000	197,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		763.00000	821,000	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		299.00000	263,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		365.00000	393,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,321.00000	1,252,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		404.00000	434,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,249.00000	1,183,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		331.00000	357,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,398.00000	1,327,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,042.00000	1,094,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		807.00000	762,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,099.00000	1,152,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		766.00000	722,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		987.00000	1,037,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		851.00000	804,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,184.00000	1,235,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		940.00000	894,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,234.00000	1,287,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		902.00000	859,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,134.00000	1,184,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		978.00000	931,000	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			8.87100	8.82600		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			9.00200	8.95500		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.13200	9.08300		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.26700	9.21600		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		624.00000	543,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,478.00000	2,649,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		713.00000	623,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,279.00000	2,442,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		544.00000	470,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,686.00000	2,865,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		798.00000	730,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,751.00000	4,939,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		871.00000	799,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,536.00000	4,720,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		731.00000	667,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,972.00000	5,164,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,007.00000	1,896,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,796.00000	3,945,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,120.00000	2,005,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,638.00000	3,782,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,898.00000	1,791,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,960.00000	4,112,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,716.00000	2,591,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,838.00000	3,975,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,837.00000	2,709,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,698.00000	3,832,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,598.00000	2,477,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,982.00000	4,124,000	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			8.92400	8.89400		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			9.04100	9.01000		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			9.16100	9.13000		10.75	0.00	0	5,603
R208	On	02/02/2012	Bond Future			9.28300	9.25000		10.75	0.00	0	0
Total R208 Future										0.00	0	5,913
R208	On	05/05/2011	Bond Future	8.50	Call		559.00000	504,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,921.00000	3,043,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		641.00000	581,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,699.00000	2,815,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		484.00000	434,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,152.00000	3,278,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		741.00000	695,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,258.00000	5,390,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		811.00000	762,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		5,022.00000	5,151,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		675.00000	632,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,500.00000	5,635,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,025.00000	1,950,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,192.00000	4,290,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,141.00000	2,063,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		4,019.00000	4,114,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,913.00000	1,841,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,370.00000	4,472,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		2,885.00000	2,798,000	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		4,268.00000	4,361,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,013.00000	2,923,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		4,117.00000	4,207,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,760.00000	2,675,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,423.00000	4,518,000	10.58	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,913
R209	On	05/05/2011	Bond Future			9.11500	9.09000		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.19500	9.17000		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.27600	9.25000		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.35600	9.32900		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		400.00000	359,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,089.00000	5,236,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		470.00000	425,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,742.00000	4,886,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		338.00000	302,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,446.00000	5,599,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,172.00000	1,115,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,453.00000	6,582,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,279.00000	1,219,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,145.00000	6,271,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,073.00000	1,020,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,773.00000	6,906,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,342.00000	7,185,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		932.00000	961,000	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		2,322.00000	2,244,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,148.00000	6,260,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,463.00000	2,382,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,892.00000	6,001,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,189.00000	2,113,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,416.00000	6,530,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,523.00000	3,430,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,968.00000	6,070,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,684.00000	3,588,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,749.00000	5,848,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,366.00000	3,275,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,195.00000	6,299,000	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			1.60700	1.60600			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,942.00000	2,937,000		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		3,213.00000	3,207,000		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		2,671.00000	2,665,000		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			2.37100	2.40100			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		1,459.00000	1,171,000		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		973.00000	685,000		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		1,947.00000	1,659,000		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			9.13800	9.10800			0.00	0	0
R213	On	04/08/2011	Bond Future			9.22600	9.19500			0.00	0	0
R213	On	03/11/2011	Bond Future			9.31600	9.28500			0.00	0	0
R213	On	02/02/2012	Bond Future			9.40800	9.37600			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		9,325.00000	9,556,000		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		8,870.00000	9,102,000		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		9,783.00000	10,015,000		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		9,954.00000	10,190,000		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		9,501.00000	9,737,000		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		10,410.00000	10,646,000		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		4,172.00000	4,404,000		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	3,768.00000	4,000,000		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	4,578.00000	4,810,000		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	2,850.00000	3,086,000		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	2,462.00000	2,698,000		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	3,241.00000	3,477,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									0.00	0	101,006
GOVI	On	05/05/2011	GOVI			339.71200	340.06900		0.00	0	209
GOVI	On	04/08/2011	GOVI			344.54900	344.91000		0.00	0	0
Total GOVI Future									0.00	0	209
GOVI	On	05/05/2011	GOVI	349.00	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put	89,310.00000	92,880,000		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	89,410.00000	92,980,000		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	89,210.00000	92,780,000		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	30,900.00000	34,510,000		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	31,000.00000	34,610,000		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		30,800.00000	34,410,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	209
Total for GOVI										0.00	0	209
AL7T	On	05/05/2011	Index Future			366.32300	366.98100			0.00	0	30
AL7T	On	04/08/2011	Index Future			371.53900	372.20500			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			338.43000	338.81600			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			343.24900	343.64000			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			153.86600	153.91100			0.00	0	2
CRD1	On	04/08/2011	Index Future			155.98100	156.02600			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			150.59200	150.81000			0.00	0	60
IGOV	On	04/08/2011	Index Future			152.73600	152.95700			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			407.36200	407.93400			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			331.15100	331.69500			0.00	0	3
OTH1	On	04/08/2011	Index Future			335.86600	336.41800			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			335.50300	335.84500			0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 04/08/2011 Index Future			340.11500	340.46100			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			5.58200	5.58000			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.62800	5.63000			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.69100	5.68000			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.72900	5.70000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.78900	5.78000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.87800	5.86000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.97500	5.95000			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.58200	6.61000			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			7.11100	7.12000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.63600	7.60000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			8.04500	8.08000			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.39000	8.43000			0.00	0	490
Total Jibar Future							0.00	0	85,691
Total For JIBAR FUTURE							0.00	0	85,691
Total for Jibar							0.00	0	85,691
Total for Derivatives :							0.00	145,047	335,548
R155 On 31/08/2011 Spot Bond			5.96500	5.99000			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			7.87000	7.85500			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			8.98500	8.96500			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			7.45500	7.47500			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			8.52000	8.51000			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	8.70500			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			7.14000	7.17500			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			8.80000	8.75500			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	8.83000			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			9.07000	9.04500			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			2.64000	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							0.00	145,047	330,048
Total Options							0.00	0	5,500
Grand Total:							0.00	145,047	335,548