



Interest Rates Daily MTM Report

Daily summary for: 11/03/2011

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			6.91810	6.90600		12.58	0.00	886,989	433,036
Total ANY DAY EXPIRY CAAB \$ Future							0.00	886,989	433,036
ANY D On 18/03/2011 Can-Do Future	6.85	Call		85.00000	90,000	12.63	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		29.00000	22,000	12.63	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		55.00000	58,000	12.58	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		49.00000	40,000	12.58	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		122.00000	129,000	12.68	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		16.00000	11,000	12.68	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	886,989	433,036
ANY D On 18/03/2011 Can-Do Future			9.55550	9.54970		11.78	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		49.00000	45,000	12.23	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		99.00000	90,000	12.23	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		34.00000	30,000	12.67	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		134.00000	125,000	12.67	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		68.00000	65,000	11.78	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		68.00000	60,000	11.78	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	886,989	434,036
R157	On	05/05/2011	Bond Future			7.95000	7.95200		4.50	0.00	0	2,406
R157	On	04/08/2011	Bond Future			8.11900	8.12000		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.30700	8.30900		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.51400	8.51600		4.75	0.00	0	0
Total R157 Future										0.00	0	6,100
R157	On	05/05/2011	Bond Future	7.75	Call		501.00000	496,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,325.00000	1,312,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		577.00000	573,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,197.00000	1,185,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		431.00000	427,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,461.00000	1,449,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		369.00000	364,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,604.00000	1,591,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		503.00000	500,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,901.00000	2,894,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		555.00000	552,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,757.00000	2,750,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		455.00000	452,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,049.00000	3,042,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,715.00000	1,715,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,926.00000	1,919,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,808.00000	1,807,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,840.00000	1,832,000	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		1,626.00000	1,626,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,017.00000	2,010,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,142.00000	2,142,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,195.00000	2,189,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,231.00000	2,232,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		2,118.00000	2,112,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,056.00000	2,056,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,276.00000	2,270,000	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			9.04200	9.04300		12.25	3,366,603.33	29	28,849
R186	On	04/08/2011	Bond Future			9.14600	9.14700		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.25000	9.25200		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.35500	9.35600		12.75	0.00	0	0
Total R186 Future										3,366,603.33	29	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,135.00000	1,120,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,822.00000	3,798,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,288.00000	1,273,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,509.00000	3,485,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		994.00000	980,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,149.00000	4,126,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		10,091.00000	10,078,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		83.00000	79,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		895.00000	888,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,245.00000	9,229,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		986.00000	979,000	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		8,847.00000	8,831,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		810.00000	804,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,652.00000	9,638,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,651.00000	3,649,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,862.00000	5,843,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,845.00000	3,843,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,612.00000	5,593,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,463.00000	3,461,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		6,120.00000	6,101,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		3,940.00000	3,936,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		7,018.00000	7,006,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,125.00000	4,121,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,763.00000	6,751,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,759.00000	3,755,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,280.00000	7,267,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										3,366,603.33	29	47,331
R201	On	05/05/2011	Bond Future			7.50300	7.53000		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.65500	7.68500		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.82500	7.85800		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.00900	8.04500		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,083.00000	1,136,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		384.00000	351,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,192.00000	1,247,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		335.00000	304,000	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		980.00000	1,030,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		440.00000	404,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		508.00000	533,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,811.00000	1,747,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		558.00000	585,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,710.00000	1,648,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		461.00000	484,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,915.00000	1,849,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,502.00000	1,551,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,111.00000	1,069,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,582.00000	1,632,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,054.00000	1,012,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,424.00000	1,471,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,170.00000	1,126,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,854.00000	1,904,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,334.00000	1,292,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,929.00000	1,979,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,282.00000	1,240,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,781.00000	1,829,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,387.00000	1,343,000	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			0.28500	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	43,958,000		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	44,986,000		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	42,919,000		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			8.59500	8.59700		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.74400	8.74500		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.90300	8.90500		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			9.07200	9.07400		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		447.00000	441,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,118.00000	2,103,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		517.00000	511,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,945.00000	1,930,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		383.00000	378,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,298.00000	2,284,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		543.00000	540,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		4,034.00000	4,026,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		599.00000	595,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,851.00000	3,842,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		489.00000	486,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,220.00000	4,212,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,493.00000	1,491,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,297.00000	3,287,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,583.00000	1,582,000	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		3,162.00000	3,153,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,406.00000	1,404,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,436.00000	3,425,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,080.00000	2,080,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,460.00000	3,452,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,177.00000	2,177,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,343.00000	3,334,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		1,986.00000	1,986,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,581.00000	3,573,000	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			8.79000	8.79600		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.93000	8.93700		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			9.07600	9.08300		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.22600	9.23300		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		594.00000	594,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,184.00000	2,152,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		682.00000	682,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,001.00000	1,969,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		515.00000	515,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,377.00000	2,345,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		452.00000	453,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,431.00000	5,396,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		500.00000	502,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		5,205.00000	5,171,000	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		407.00000	409,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,661.00000	5,627,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		1,902.00000	1,911,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,578.00000	3,552,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,009.00000	2,019,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,431.00000	3,406,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,798.00000	1,807,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,729.00000	3,703,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,540.00000	2,551,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,669.00000	3,646,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,654.00000	2,665,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,539.00000	3,517,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,429.00000	2,440,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,803.00000	3,780,000	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			7.20100	7.21800		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.37100	7.39000		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.56000	7.58200		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.78100	7.80600		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		906.00000	932,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		229.00000	214,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		994.00000	1,021,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		197.00000	183,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		821.00000	845,000	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		263.00000	246,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		393.00000	405,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,252.00000	1,223,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		434.00000	446,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,183.00000	1,153,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		357.00000	368,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,327.00000	1,296,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,094.00000	1,117,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		762.00000	742,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,152.00000	1,176,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		722.00000	702,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,037.00000	1,059,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		804.00000	782,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,235.00000	1,258,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		894.00000	873,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,287.00000	1,311,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		859.00000	839,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,184.00000	1,207,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		931.00000	910,000	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			8.84900	8.87100		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.97900	9.00200		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.10800	9.13200		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.24200	9.26700		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		543.00000	567,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,649.00000	2,550,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		623.00000	651,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,442.00000	2,346,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		470.00000	491,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,865.00000	2,762,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		730.00000	754,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,939.00000	4,838,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		799.00000	825,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,720.00000	4,621,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		667.00000	690,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		5,164.00000	5,062,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		1,896.00000	1,942,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,945.00000	3,864,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,005.00000	2,052,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,782.00000	3,702,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,791.00000	1,835,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		4,112.00000	4,029,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,591.00000	2,645,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,975.00000	3,901,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,709.00000	2,764,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,832.00000	3,759,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,477.00000	2,529,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		4,124.00000	4,047,000	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			8.90700	8.92400		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			9.02300	9.04100		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			9.14300	9.16100		10.75	85,835.18	1	5,604
R208	On	02/02/2012	Bond Future			9.26500	9.28300		10.75	0.00	0	0
Total R208 Future										85,835.18	1	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		504.00000	519,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		3,043.00000	2,958,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		581.00000	598,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,815.00000	2,732,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		434.00000	447,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,278.00000	3,191,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		695.00000	712,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,390.00000	5,304,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		762.00000	781,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		5,151.00000	5,066,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		632.00000	648,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,635.00000	5,548,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		1,950.00000	1,984,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,290.00000	4,224,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,063.00000	2,098,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		4,114.00000	4,049,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,841.00000	1,874,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,472.00000	4,404,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		2,798.00000	2,837,000	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		4,361.00000	4,302,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		2,923.00000	2,964,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		4,207.00000	4,150,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,675.00000	2,713,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,518.00000	4,458,000	10.58	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										85,835.18	1	5,914
R209	On	05/05/2011	Bond Future			9.11900	9.11500		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.20000	9.19500		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.28100	9.27600		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.36100	9.35600		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		359.00000	345,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,236.00000	5,252,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		425.00000	409,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,886.00000	4,900,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		302.00000	289,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,599.00000	5,616,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,115.00000	1,098,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,582.00000	6,602,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,219.00000	1,200,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,271.00000	6,289,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,020.00000	1,003,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,906.00000	6,926,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,185.00000	7,148,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		961.00000	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		2,244.00000	2,223,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,260.00000	6,276,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,382.00000	2,361,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		6,001.00000	6,016,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,113.00000	2,093,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,530.00000	6,546,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,430.00000	3,407,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		6,070.00000	6,083,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,588.00000	3,565,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,848.00000	5,861,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,275.00000	3,253,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,299.00000	6,313,000	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			1.62800	1.60700			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,937.00000	2,819,000		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		3,207.00000	3,090,000		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		2,665.00000	2,548,000		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	2.37100			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		1,171.00000	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		685.00000	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		1,659.00000	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			9.15200	9.13800			0.00	0	0
R213	On	04/08/2011	Bond Future			9.24100	9.22600			0.00	0	0
R213	On	03/11/2011	Bond Future			9.33100	9.31600			0.00	0	0
R213	On	02/02/2012	Bond Future			9.42400	9.40800			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		9,556.00000	9,664,000		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		9,102.00000	9,210,000		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		10,015.00000	10,123,000		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		10,190.00000	10,303,000		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		9,737.00000	9,851,000		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		10,646.00000	10,759,000		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		4,404.00000	4,516,000		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	4,000.00000	4,112,000		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	4,810.00000	4,922,000		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	3,086.00000	3,203,000		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	2,698.00000	2,815,000		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	3,477.00000	3,594,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									3,452,438.51	30	101,036
GOVI	On	05/05/2011	GOVI			339.85400	339.71200		0.00	0	209
GOVI	On	04/08/2011	GOVI			344.69400	344.54900		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	92,880.00000	91,460,000		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	92,980.00000	91,560,000		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	92,780.00000	91,360,000		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	34,510.00000	33,060,000		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	34,610.00000	33,160,000		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		34,410.00000	32,960,000		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			366.65300	366.32300			0.00	0	30
AL7T	On	04/08/2011	Index Future			371.87500	371.53900			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			338.55800	338.43000			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			343.38000	343.24900			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			153.90400	153.86600			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.02000	155.98100			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			150.54100	150.59200			0.00	0	60
IGOV	On	04/08/2011	Index Future			152.68500	152.73600			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			407.21900	407.36200			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			331.20900	331.15100			0.00	0	3
OTH1	On	04/08/2011	Index Future			335.92600	335.86600			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			335.62000	335.50300			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			340.23400	340.11500			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			5.58100	5.58200			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.61900	5.62800			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.64900	5.69100			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.68400	5.72900			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.75000	5.78900			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.82200	5.87800			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.94400	5.97500			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.52600	6.58200			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			7.05400	7.11100			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.58900	7.63600			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.98600	8.04500			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.38000	8.39000			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 :							3,452,438.51	887,019	622,567
R155 On 31/08/2011 Spot Bond			5.95500	5.96500			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	7.87000			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	8.98500			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			7.43000	7.45500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.62000	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	8.52000			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			8.71500	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			7.12500	7.14000			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	8.80000			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			8.84500	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			9.07500	9.07000			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	2.64000			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							3,452,438.51	887,019	617,067
Total Options							0.00	0	5,500
Grand Total:							3,452,438.51	887,019	622,567