

Interest Rates Daily MTM Report

Daily summary for: 14/03/2011

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			6.86520	6.91810		13.27	0.00	91,244	524,280
Total ANY DAY EXPIRY CAAB \$ Future							0.00	91,244	524,280
ANY D On 18/03/2011 Can-Do Future	6.85	Call		90.00000	46,000	13.27	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		22.00000	31,000	13.27	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		58.00000	25,000	13.96	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		40.00000	60,000	13.96	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		129.00000	79,000	13.44	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		11.00000	14,000	13.44	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	91,244	524,280
ANY D On 18/03/2011 Can-Do Future			9.58790	9.55550		12.49	0.00	6,857	7,857
Total ANY DAY EXPIRY CAAC € Future							0.00	6,857	7,857
ANY D On 18/03/2011 Can-Do Future	9.60	Call		45.00000	44,000	12.49	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		90.00000	56,000	12.49	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		30.00000	27,000	13.02	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		125.00000	89,000	13.02	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		65.00000	72,000	12.83	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		60.00000	34,000	12.83	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	6,857	7,857
Total for Can-Do Future										0.00	98,101	532,137
R157	On	05/05/2011	Bond Future			7.90200	7.95000		4.50	122,291.79	1	2,405
R157	On	04/08/2011	Bond Future			8.06600	8.11900		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.25000	8.30700		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.45300	8.51400		4.75	0.00	0	0
Total R157 Future										122,291.79	1	6,099
R157	On	05/05/2011	Bond Future	7.75	Call		496.00000	546,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,312.00000	1,167,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		573.00000	630,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,185.00000	1,046,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		427.00000	471,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,449.00000	1,297,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		364.00000	402,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,591.00000	1,434,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		500.00000	541,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,894.00000	2,732,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		552.00000	596,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,750.00000	2,592,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		452.00000	490,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,042.00000	2,877,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,715.00000	1,805,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,919.00000	1,805,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,807.00000	1,901,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,832.00000	1,722,000	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	1,713,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,010.00000	1,893,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,142.00000	2,237,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,189.00000	2,080,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,232.00000	2,329,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		2,112.00000	2,005,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,056.00000	2,148,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,270.00000	2,158,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										122,291.79	1	6,099
R186	On	05/05/2011	Bond Future			9.01500	9.04200		12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.11800	9.14600		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.22200	9.25000		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.32600	9.35500		12.75	0.00	0	0
Total R186 Future										0.00	0	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,120.00000	1,145,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,798.00000	3,579,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,273.00000	1,304,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,485.00000	3,273,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		980.00000	1,000,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,126.00000	3,902,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		10,078.00000	9,833,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		79.00000	77,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		888.00000	911,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,229.00000	9,005,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		979.00000	1,004,000	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		8,831.00000	8,609,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		804.00000	825,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,638.00000	9,411,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,649.00000	3,729,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,843.00000	5,680,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,843.00000	3,927,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,593.00000	5,434,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,461.00000	3,537,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		6,101.00000	5,935,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		3,936.00000	4,019,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		7,006.00000	6,842,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,121.00000	4,208,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,751.00000	6,592,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,755.00000	3,835,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,267.00000	7,101,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	47,331
R201	On	05/05/2011	Bond Future			7.48000	7.50300		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.63000	7.65500		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.79800	7.82500		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.98000	8.00900		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,136.00000	1,170,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		351.00000	312,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,247.00000	1,285,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		304.00000	269,000	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		1,030.00000	1,061,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		404.00000	361,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		533.00000	548,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,747.00000	1,688,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		585.00000	601,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,648.00000	1,590,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		484.00000	498,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,849.00000	1,789,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,551.00000	1,585,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,069.00000	1,028,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,632.00000	1,668,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,012.00000	974,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,471.00000	1,504,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,126.00000	1,085,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,904.00000	1,939,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,292.00000	1,253,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,979.00000	2,016,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,240.00000	1,203,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,829.00000	1,863,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,343.00000	1,303,000	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			0.29400	0.28500			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		43,958.00000	43,691,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.10	Call		44,986.00000	44,719,000		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		42,919.00000	42,652,000		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			8.54200	8.59500		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.68800	8.74400		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.84400	8.90300		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			9.01000	9.07200		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		441.00000	488,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,103.00000	1,897,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		511.00000	566,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,930.00000	1,732,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		378.00000	419,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,284.00000	2,072,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		540.00000	585,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		4,026.00000	3,814,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		595.00000	644,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,842.00000	3,634,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		486.00000	527,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,212.00000	3,996,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,491.00000	1,581,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,287.00000	3,116,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,582.00000	1,675,000	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		3,153.00000	2,985,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,404.00000	1,490,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,425.00000	3,251,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,080.00000	2,183,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,452.00000	3,292,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,177.00000	2,283,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,334.00000	3,178,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		1,986.00000	2,086,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,573.00000	3,411,000	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			8.73700	8.79000		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.87500	8.93000		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			9.01700	9.07600		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.16500	9.22600		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	656,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,152.00000	1,932,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		682.00000	752,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,969.00000	1,757,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		515.00000	568,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,345.00000	2,116,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		453.00000	491,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,396.00000	5,150,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		502.00000	543,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		5,171.00000	4,928,000	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		409.00000	443,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,627.00000	5,377,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		1,911.00000	2,019,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,552.00000	3,366,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,019.00000	2,131,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,406.00000	3,224,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,807.00000	1,911,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,703.00000	3,512,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,551.00000	2,674,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,646.00000	3,475,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,665.00000	2,792,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,517.00000	3,350,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,440.00000	2,559,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,780.00000	3,605,000	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			7.14600	7.20100		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.30900	7.37100		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.49100	7.56000		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.70300	7.78100		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		932.00000	1,020,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		214.00000	169,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,021.00000	1,113,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		183.00000	142,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		845.00000	928,000	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		246.00000	197,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		405.00000	445,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,223.00000	1,127,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		446.00000	489,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,153.00000	1,060,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		368.00000	405,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,296.00000	1,197,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,117.00000	1,190,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		742.00000	678,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,176.00000	1,252,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		702.00000	641,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,059.00000	1,131,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		782.00000	717,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,258.00000	1,332,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		873.00000	810,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,311.00000	1,386,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		839.00000	776,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,207.00000	1,279,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		910.00000	844,000	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			8.80700	8.84900		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.93500	8.97900		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.06200	9.10800		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.19400	9.24200		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		567.00000	604,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,550.00000	2,351,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		651.00000	694,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,346.00000	2,154,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		491.00000	523,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,762.00000	2,559,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		754.00000	796,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,838.00000	4,640,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		825.00000	870,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,621.00000	4,426,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		690.00000	728,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		5,062.00000	4,860,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		1,942.00000	2,025,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,864.00000	3,703,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,052.00000	2,139,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,702.00000	3,545,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,835.00000	1,915,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		4,029.00000	3,865,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,645.00000	2,744,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,901.00000	3,752,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,764.00000	2,867,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,759.00000	3,614,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,529.00000	2,625,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		4,047.00000	3,896,000	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			8.85500	8.90700		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.96900	9.02300		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			9.08700	9.14300		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.20600	9.26500		10.75	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		519.00000	568,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,958.00000	2,700,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		598.00000	654,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,732.00000	2,482,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		447.00000	490,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,191.00000	2,928,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		712.00000	766,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,304.00000	5,047,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		781.00000	839,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		5,066.00000	4,814,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		648.00000	698,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,548.00000	5,287,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		1,984.00000	2,094,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,224.00000	4,019,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,098.00000	2,212,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		4,049.00000	3,848,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,874.00000	1,979,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,404.00000	4,194,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		2,837.00000	2,970,000	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		4,302.00000	4,111,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		2,964.00000	3,101,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		4,150.00000	3,963,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,713.00000	2,842,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,458.00000	4,263,000	10.58	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,914
R209	On	05/05/2011	Bond Future			9.09300	9.11900		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.17200	9.20000		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.25200	9.28100		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.33200	9.36100		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		345.00000	345,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,252.00000	5,056,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		409.00000	411,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,900.00000	4,706,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		289.00000	289,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,616.00000	5,420,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,098.00000	1,126,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,602.00000	6,422,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,200.00000	1,231,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,289.00000	6,112,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,003.00000	1,029,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,926.00000	6,744,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,148.00000	7,292,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		961.00000	897,000	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		2,223.00000	2,279,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,276.00000	6,120,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,361.00000	2,419,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		6,016.00000	5,862,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,093.00000	2,145,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,546.00000	6,386,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,407.00000	3,479,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		6,083.00000	5,946,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,565.00000	3,639,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,861.00000	5,726,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,253.00000	3,323,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,313.00000	6,174,000	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			1.60900	1.62800			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,819.00000	2,926,000		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		3,090.00000	3,196,000		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		2,548.00000	2,654,000		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			2.40200	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	1,468,000		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	983,000		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	1,956,000		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			9.14100	9.15200			0.00	0	0
R213	On	04/08/2011	Bond Future			9.22900	9.24100			0.00	0	0
R213	On	03/11/2011	Bond Future			9.31900	9.33100			0.00	0	0
R213	On	02/02/2012	Bond Future			9.41200	9.42400			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		9,664.00000	9,580,000		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		9,210.00000	9,125,000		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		10,123.00000	10,038,000		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		10,303.00000	10,212,000		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		9,851.00000	9,760,000		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		10,759.00000	10,668,000		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		4,516.00000	4,426,000		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		4,112.00000	4,023,000		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		4,922.00000	4,833,000		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		3,203.00000	3,115,000		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		2,815.00000	2,727,000		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		3,594.00000	3,506,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										122,291.79	1	101,035
GOVI	On	05/05/2011	GOVI			340.76800	339.85400			0.00	0	209
GOVI	On	04/08/2011	GOVI			345.62400	344.69400			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		91,460.00000	82,320,000		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		91,560.00000	82,420,000		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		91,360.00000	82,220,000		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		33,060.00000	23,760,000		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		33,160.00000	23,860,000		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		32,960.00000	23,660,000		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			367.89400	366.65300			0.00	0	30
AL7T	On	04/08/2011	Index Future			373.13600	371.87500			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			339.47600	338.55800			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			344.31400	343.38000			0.00	0	0
Total ALBI Future										0.00	0	1,064
Total For ALBI										0.00	0	1,064
CRD1	On	05/05/2011	Index Future			154.23100	153.90400			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.35200	156.02000			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			150.52600	150.54100			1,505,260.00	1	61
IGOV	On	04/08/2011	Index Future			152.67100	152.68500			0.00	0	0
Total IGOV Future										1,505,260.00	1	61
Total For IGOV										1,505,260.00	1	61
ILBI	On	05/05/2011	Index Future			407.20700	407.21900			0.00	0	336
Total ILBI Future										0.00	0	336
Total For ILBI										0.00	0	336
OTH1	On	05/05/2011	Index Future			332.14600	331.20900			0.00	0	3
OTH1	On	04/08/2011	Index Future			336.87900	335.92600			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			336.54100	335.62000			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			341.16900	340.23400			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							1,505,260.00	1	1,596
JIBAR On 16/03/2011 Jibar Future			5.57700	5.58100			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.61600	5.61900			0.00	1	2,001
JIBAR On 18/05/2011 Jibar Future			5.64200	5.64900			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.66200	5.68400			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.70400	5.75000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.76600	5.82200			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.85600	5.94400			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.44600	6.52600			0.00	140	5,390
JIBAR On 20/03/2012 Jibar Future			6.99000	7.05400			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.49700	7.58900			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.90500	7.98600			0.00	300	44,710
JIBAR On 19/12/2012 Jibar Future			8.30000	8.38000			0.00	0	490
Total Jibar Future							0.00	441	85,892
Total For JIBAR FUTURE							0.00	441	85,892
Total for Jibar							0.00	441	85,892
Total for Derivatives :							1,627,551.79	98,544	720,869
R155 On 31/08/2011 Spot Bond			5.88000	5.95500			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			7.82500	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			8.96000	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			7.41000	7.43000			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			2.63000	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			8.47000	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			8.66500	8.71500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.07500	7.12500			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.74000	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			8.79500	8.84500			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			9.05000	9.07500			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	2.64000			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							1,627,551.79	98,544	715,369
Total Options							0.00	0	5,500
Grand Total:							1,627,551.79	98,544	720,869