

Interest Rates Daily MTM Report

Daily summary for: 15/03/2011

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			6.96790	6.86520		14.16	0.00	0	524,280
Total ANY DAY EXPIRY CAAB \$ Future							0.00	0	524,280
ANY D On 18/03/2011 Can-Do Future	6.85	Call		46.00000	122,000	14.20	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		31.00000	4,000	14.20	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		25.00000	79,000	14.18	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		60.00000	11,000	14.18	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		79.00000	169,000	14.22	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		14.00000	1,000	14.22	0.00	0	0
Total ANY DAY EXPIRY CAAB \$ Option							0.00	0	0
Total For ANY DAY EXPIRY							0.00	0	524,280
ANY D On 18/03/2011 Can-Do Future			9.85160	9.58790		13.85	0.00	0	7,857
Total ANY DAY EXPIRY CAAC € Future							0.00	0	7,857
ANY D On 18/03/2011 Can-Do Future	9.60	Call		44.00000	254,000	16.39	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		56.00000	2,000	16.39	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		27.00000	206,000	15.89	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		89.00000	4,000	15.89	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		72.00000	303,000	16.90	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		34.00000	1,000	16.90	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	7,857
Total for Can-Do Future											0.00	0	532,137
R157	On	05/05/2011	Bond Future			7.85900	7.90200		4.50		0.00	0	2,405
R157	On	04/08/2011	Bond Future			8.01900	8.06600		4.50		0.00	0	0
R157	On	03/11/2011	Bond Future			8.19900	8.25000		4.75		0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.39800	8.45300		4.75		0.00	0	0
Total R157 Future											0.00	0	6,099
R157	On	05/05/2011	Bond Future	7.75	Call		546.00000	609,000	4.44		0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,167.00000	1,055,000	4.44		0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		630.00000	699,000	4.45		0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,046.00000	940,000	4.45		0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		471.00000	527,000	4.43		0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,297.00000	1,178,000	4.43		0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		402.00000	452,000	4.42		0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,434.00000	1,309,000	4.42		0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		541.00000	586,000	4.37		0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,732.00000	2,597,000	4.37		0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		596.00000	645,000	4.38		0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,592.00000	2,461,000	4.38		0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		490.00000	532,000	4.36		0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,877.00000	2,739,000	4.36		0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,805.00000	1,896,000	4.75		0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,805.00000	1,713,000	4.75		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,901.00000	1,994,000	4.77		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,722.00000	1,632,000	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		1,713.00000	1,801,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,893.00000	1,797,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,237.00000	2,331,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,080.00000	1,990,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,329.00000	2,425,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		2,005.00000	1,917,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,148.00000	2,239,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,158.00000	2,065,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,099
R186	On	05/05/2011	Bond Future			8.95300	9.01500		12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.05400	9.11800		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.15500	9.22200		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.25700	9.32600		12.75	0.00	0	0
Total R186 Future										0.00	0	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,145.00000	1,324,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,579.00000	3,195,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,304.00000	1,501,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,273.00000	2,907,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,000.00000	1,162,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,902.00000	3,501,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,833.00000	9,288,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		77.00000	95,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		911.00000	1,019,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,005.00000	8,544,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,004.00000	1,120,000	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		8,609.00000	8,156,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		825.00000	924,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,411.00000	8,941,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,729.00000	3,990,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,680.00000	5,358,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,927.00000	4,196,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,434.00000	5,120,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,537.00000	3,789,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,935.00000	5,603,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,019.00000	4,275,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,842.00000	6,510,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,208.00000	4,471,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,592.00000	6,266,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,835.00000	4,084,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,101.00000	6,761,000	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			7.44200	7.48000		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.58900	7.63000		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.75200	7.79800		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.93100	7.98000		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,170.00000	1,252,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		312.00000	272,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,285.00000	1,370,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		269.00000	232,000	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		1,061.00000	1,138,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		361.00000	317,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		548.00000	586,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,688.00000	1,603,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		601.00000	642,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,590.00000	1,509,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		498.00000	534,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,789.00000	1,703,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,585.00000	1,656,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,028.00000	972,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,668.00000	1,741,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		974.00000	919,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,504.00000	1,574,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,085.00000	1,027,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,939.00000	2,009,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,253.00000	1,198,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,016.00000	2,088,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,203.00000	1,150,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,863.00000	1,932,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,303.00000	1,247,000	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	0.29400			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		43,691.00000	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		44,719.00000	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		42,652.00000	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			8.48900	8.54200		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.63200	8.68800		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.78500	8.84400		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.94800	9.01000		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		488.00000	560,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,897.00000	1,715,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		566.00000	645,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,732.00000	1,557,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		419.00000	482,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,072.00000	1,881,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		585.00000	643,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,814.00000	3,614,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		644.00000	707,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,634.00000	3,439,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		527.00000	582,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,996.00000	3,793,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,581.00000	1,684,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,116.00000	2,958,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,675.00000	1,782,000	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		2,985.00000	2,831,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,490.00000	1,589,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,251.00000	3,089,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,183.00000	2,299,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,292.00000	3,145,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,283.00000	2,402,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,178.00000	3,034,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,086.00000	2,198,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,411.00000	3,259,000	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			8.68400	8.73700		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.81900	8.87500		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.95900	9.01700		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.10400	9.16500		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		656.00000	746,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,932.00000	1,738,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		752.00000	852,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,757.00000	1,573,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		568.00000	650,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,116.00000	1,914,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		491.00000	542,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,150.00000	4,911,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		543.00000	598,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,928.00000	4,693,000	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		443.00000	490,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,377.00000	5,134,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,019.00000	2,142,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,366.00000	3,198,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,131.00000	2,258,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,224.00000	3,060,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,911.00000	2,029,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,512.00000	3,340,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,674.00000	2,812,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,475.00000	3,318,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,792.00000	2,933,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,350.00000	3,195,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,559.00000	2,693,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,605.00000	3,444,000	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			7.10200	7.14600		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.26000	7.30900		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.43500	7.49100		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.64100	7.70300		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,020.00000	1,099,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		169.00000	141,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,113.00000	1,196,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		142.00000	119,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		928.00000	1,004,000	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		197.00000	166,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		445.00000	482,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,127.00000	1,056,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		489.00000	529,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,060.00000	992,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		405.00000	440,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,197.00000	1,125,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,190.00000	1,256,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		678.00000	633,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,252.00000	1,319,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		641.00000	597,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,131.00000	1,194,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		717.00000	669,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,332.00000	1,396,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		810.00000	764,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,386.00000	1,451,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		776.00000	732,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,279.00000	1,341,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		844.00000	797,000	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			8.74400	8.80700		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.86900	8.93500		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.99300	9.06200		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.12300	9.19400		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		604.00000	706,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,351.00000	2,098,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		694.00000	807,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,154.00000	1,912,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		523.00000	615,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,559.00000	2,296,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		796.00000	885,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,640.00000	4,367,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		870.00000	965,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,426.00000	4,160,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		728.00000	811,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,860.00000	4,582,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,025.00000	2,177,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,703.00000	3,487,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,139.00000	2,297,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,545.00000	3,336,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,915.00000	2,061,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,865.00000	3,644,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,744.00000	2,915,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,752.00000	3,556,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,867.00000	3,042,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,614.00000	3,422,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,625.00000	2,791,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,896.00000	3,694,000	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			8.80200	8.85500		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.91500	8.96900		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			9.03000	9.08700		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.14700	9.20600		10.75	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		568.00000	648,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,700.00000	2,466,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		654.00000	743,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,482.00000	2,257,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		490.00000	561,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,928.00000	2,685,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		766.00000	837,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,047.00000	4,806,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		839.00000	915,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,814.00000	4,577,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		698.00000	764,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,287.00000	5,040,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,094.00000	2,223,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,019.00000	3,826,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,212.00000	2,347,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,848.00000	3,661,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,979.00000	2,104,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,194.00000	3,998,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		2,970.00000	3,119,000	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		4,111.00000	3,935,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,101.00000	3,254,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,963.00000	3,792,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,842.00000	2,987,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,263.00000	4,083,000	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			9.03600	9.09300		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.11400	9.17200		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.19200	9.25200		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.27000	9.33200		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	407,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,056.00000	4,686,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		411.00000	482,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,706.00000	4,345,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		289.00000	342,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,420.00000	5,041,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,126.00000	1,235,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,422.00000	6,098,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,231.00000	1,348,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,112.00000	5,795,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,029.00000	1,131,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,744.00000	6,413,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,292.00000	7,638,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		897.00000	809,000	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		2,279.00000	2,439,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,120.00000	5,837,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,419.00000	2,586,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,862.00000	5,587,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,145.00000	2,299,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,386.00000	6,098,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,479.00000	3,677,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,946.00000	5,694,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,639.00000	3,842,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,726.00000	5,478,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,323.00000	3,514,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,174.00000	5,914,000	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	1.60900			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,926.00000	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		3,196.00000	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		2,654.00000	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	2.40200			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		1,468.00000	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		983.00000	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		1,956.00000	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			9.08400	9.14100			0.00	0	0
R213	On	04/08/2011	Bond Future			9.17000	9.22900			0.00	0	0
R213	On	03/11/2011	Bond Future			9.25900	9.31900			0.00	0	0
R213	On	02/02/2012	Bond Future			9.35000	9.41200			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		9,580.00000	9,138,000		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		9,125.00000	8,684,000		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		10,038.00000	9,597,000		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		10,212.00000	9,763,000		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		9,760.00000	9,310,000		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		10,668.00000	10,219,000		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		4,426.00000	3,976,000		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		4,023.00000	3,573,000		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		4,833.00000	4,383,000		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		3,115.00000	2,658,000		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		2,727.00000	2,270,000		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		3,506.00000	3,049,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	101,035
GOVI	On	05/05/2011	GOVI			341.81300	340.76800			0.00	0	209
GOVI	On	04/08/2011	GOVI			346.68500	345.62400			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		82,320.00000	71,870,000		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		82,420.00000	71,970,000		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		82,220.00000	71,770,000		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		23,760.00000	13,150,000		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		23,860.00000	13,250,000		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		23,660.00000	13,050,000		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			369.13600	367.89400			0.00	0	30
AL7T	On	04/08/2011	Index Future			374.39700	373.13600			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			340.56600	339.47600			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			345.42000	344.31400			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			154.55900	154.23100			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.68400	156.35200			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			150.52000	150.52600			0.00	0	61
IGOV	On	04/08/2011	Index Future			152.66500	152.67100			0.00	0	0
Total IGOV Future										0.00	0	61
Total For IGOV										0.00	0	61
ILBI	On	05/05/2011	Index Future			407.06300	407.20700			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			333.46900	332.14600			0.00	0	3
OTH1	On	04/08/2011	Index Future			338.22200	336.87900			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			337.59300	336.54100			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			342.23600	341.16900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,596
JIBAR On 16/03/2011 Jibar Future			5.57500	5.57700			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.59500	5.61600			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.64100	5.64200			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.65000	5.66200			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.69200	5.70400			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.75400	5.76600			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.82600	5.85600			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.38800	6.44600			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			6.92000	6.99000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.43800	7.49700			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.84600	7.90500			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.25000	8.30000			0.00	33	513
Total Jibar Future							0.00	33	85,915
Total For JIBAR FUTURE							0.00	33	85,915
Total for Jibar							0.00	33	85,915
Total for Derivatives :							0.00	33	720,892
R155 On 31/08/2011 Spot Bond			5.84000	5.88000			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			7.78500	7.82500			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			8.90000	8.96000			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			7.37500	7.41000			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	2.63000			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			8.42000	8.47000			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			8.61500	8.66500			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			7.03500	7.07500			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			8.68000	8.74000			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			8.74500	8.79500			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			8.99500	9.05000			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	2.67000			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	33	715,392
Total Options							0.00	0	5,500
Grand Total:							0.00	33	720,892