

Interest Rates Daily MTM Report

Daily summary for: 16/03/2011

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			6.97560	6.96790		13.98	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		122.00000	127,000	14.01	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		4.00000	1,000	14.01	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		79.00000	81,000	14.00	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		11.00000	5,000	14.00	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		169.00000	176,000	14.03	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		1.00000	0,000	14.03	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			9.84520	9.85160		15.29	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		254.00000	246,000	16.11	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		2.00000	1,000	16.11	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		206.00000	197,000	15.95	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		4.00000	2,000	15.95	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		303.00000	295,000	16.28	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		1.00000	0,000	16.28	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			7.90500	7.85900		4.50		0.00	0	2,405
R157	On	04/08/2011	Bond Future			8.06900	8.01900		4.50		0.00	0	0
R157	On	03/11/2011	Bond Future			8.25300	8.19900		4.75		0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.45700	8.39800		4.75		0.00	0	0
Total R157 Future											0.00	0	6,099
R157	On	05/05/2011	Bond Future	7.75	Call		609.00000	526,000	4.44		0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,055.00000	1,159,000	4.44		0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		699.00000	609,000	4.45		0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		940.00000	1,038,000	4.45		0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		527.00000	452,000	4.43		0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,178.00000	1,290,000	4.43		0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		452.00000	385,000	4.42		0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,309.00000	1,429,000	4.42		0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		586.00000	530,000	4.37		0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,597.00000	2,733,000	4.37		0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		645.00000	585,000	4.38		0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,461.00000	2,592,000	4.38		0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		532.00000	479,000	4.36		0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,739.00000	2,878,000	4.36		0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,896.00000	1,792,000	4.75		0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,713.00000	1,803,000	4.75		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,994.00000	1,887,000	4.77		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,632.00000	1,719,000	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		1,801.00000	1,700,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,797.00000	1,890,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,331.00000	2,223,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,990.00000	2,079,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,425.00000	2,315,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,917.00000	2,005,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,239.00000	2,134,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,065.00000	2,157,000	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			8.97400	8.95300		12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.07600	9.05400		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.17800	9.15500		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.28000	9.25700		12.75	0.00	0	0
Total R186 Future										0.00	0	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,324.00000	1,235,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,195.00000	3,297,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,501.00000	1,405,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,907.00000	3,002,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,162.00000	1,080,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,501.00000	3,610,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,288.00000	9,466,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		95.00000	82,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,019.00000	969,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,544.00000	8,690,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,120.00000	1,067,000	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		8,156.00000	8,299,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		924.00000	878,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,941.00000	9,091,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,990.00000	3,885,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,358.00000	5,453,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,196.00000	4,089,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,120.00000	5,214,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,789.00000	3,688,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,603.00000	5,703,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,275.00000	4,178,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,510.00000	6,609,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,471.00000	4,371,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,266.00000	6,362,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,084.00000	3,989,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,761.00000	6,863,000	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			7.50500	7.44200		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.65700	7.58900		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.82700	7.75200		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.01200	7.93100		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,252.00000	1,103,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		272.00000	325,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,370.00000	1,216,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		232.00000	280,000	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		1,138.00000	996,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		317.00000	376,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		586.00000	515,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,603.00000	1,735,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		642.00000	566,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,509.00000	1,635,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		534.00000	467,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,703.00000	1,838,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,656.00000	1,534,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		972.00000	1,057,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,741.00000	1,615,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		919.00000	1,001,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,574.00000	1,455,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,027.00000	1,116,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,009.00000	1,887,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,198.00000	1,282,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,088.00000	1,963,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,150.00000	1,232,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,932.00000	1,813,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,247.00000	1,335,000	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			0.28600	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	43,928,000		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	44,956,000		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	42,890,000		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			8.53100	8.48900		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.67500	8.63200		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.83000	8.78500		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.99600	8.94800		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		560.00000	487,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,715.00000	1,843,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		645.00000	565,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,557.00000	1,678,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		482.00000	416,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,881.00000	2,016,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		643.00000	590,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,614.00000	3,759,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		707.00000	650,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,439.00000	3,580,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		582.00000	532,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,793.00000	3,941,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,684.00000	1,596,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,958.00000	3,069,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,782.00000	1,692,000	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		2,831.00000	2,940,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,589.00000	1,505,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,089.00000	3,204,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,299.00000	2,202,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,145.00000	3,252,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,402.00000	2,302,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,034.00000	3,138,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,198.00000	2,103,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,259.00000	3,368,000	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			8.71000	8.68400		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.84600	8.81900		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.98700	8.95900		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.13300	9.10400		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		746.00000	685,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,738.00000	1,817,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		852.00000	785,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,573.00000	1,646,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		650.00000	593,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,914.00000	1,996,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		542.00000	510,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,911.00000	5,019,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		598.00000	563,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,693.00000	4,798,000	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		490.00000	460,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,134.00000	5,244,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,142.00000	2,074,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,198.00000	3,270,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,258.00000	2,188,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,060.00000	3,131,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,029.00000	1,963,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,340.00000	3,414,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,812.00000	2,739,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,318.00000	3,386,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,933.00000	2,858,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,195.00000	3,261,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,693.00000	2,622,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,444.00000	3,513,000	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			7.16100	7.10200		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.32500	7.26000		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.50800	7.43500		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.72400	7.64100		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,099.00000	985,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		141.00000	170,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,196.00000	1,078,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		119.00000	144,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,004.00000	894,000	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		166.00000	199,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		482.00000	428,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,056.00000	1,145,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		529.00000	471,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		992.00000	1,077,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		440.00000	389,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,125.00000	1,217,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,256.00000	1,167,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		633.00000	689,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,319.00000	1,227,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		597.00000	650,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,194.00000	1,108,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		669.00000	728,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,396.00000	1,308,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		764.00000	823,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,451.00000	1,361,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		732.00000	788,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,341.00000	1,255,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		797.00000	857,000	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			8.77500	8.74400		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.90200	8.86900		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.02700	8.99300		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.15800	9.12300		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		706.00000	638,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,098.00000	2,205,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		807.00000	732,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,912.00000	2,012,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		615.00000	552,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,296.00000	2,408,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		885.00000	830,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,367.00000	4,493,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		965.00000	906,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,160.00000	4,282,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		811.00000	759,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,582.00000	4,711,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,177.00000	2,093,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,487.00000	3,584,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,297.00000	2,210,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,336.00000	3,430,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,061.00000	1,979,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,644.00000	3,743,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,915.00000	2,822,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,556.00000	3,644,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,042.00000	2,948,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,422.00000	3,509,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,791.00000	2,701,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,694.00000	3,786,000	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			8.83300	8.80200		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.94600	8.91500		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			9.06300	9.03000		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.18200	9.14700		10.75	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		648.00000	582,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,466.00000	2,584,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		743.00000	671,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,257.00000	2,368,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		561.00000	501,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,685.00000	2,808,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		837.00000	786,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,806.00000	4,934,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		915.00000	861,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,577.00000	4,703,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		764.00000	716,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,040.00000	5,172,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,223.00000	2,138,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,826.00000	3,928,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,347.00000	2,259,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,661.00000	3,760,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,104.00000	2,021,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,998.00000	4,101,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,119.00000	3,021,000	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		3,935.00000	4,030,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,254.00000	3,154,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,792.00000	3,885,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,987.00000	2,892,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,083.00000	4,181,000	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			9.05800	9.03600		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.13600	9.11400		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.21500	9.19200		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.29400	9.27000		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		407.00000	367,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,686.00000	4,813,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		482.00000	437,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,345.00000	4,467,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		342.00000	307,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,041.00000	5,173,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,235.00000	1,181,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,098.00000	6,209,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,348.00000	1,290,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,795.00000	5,902,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,131.00000	1,080,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,413.00000	6,527,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,638.00000	7,495,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		809.00000	831,000	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		2,439.00000	2,366,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,837.00000	5,934,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,586.00000	2,510,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,587.00000	5,681,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,299.00000	2,229,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,098.00000	6,198,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,677.00000	3,589,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,694.00000	5,781,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,842.00000	3,753,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,478.00000	5,564,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,514.00000	3,429,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		5,914.00000	6,004,000	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			1.61300	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	2,903,000		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	3,174,000		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	2,632,000		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			2.40400	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	1,487,000		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	1,002,000		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	1,976,000		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			9.10600	9.08400			0.00	0	0
R213	On	04/08/2011	Bond Future			9.19300	9.17000			0.00	0	0
R213	On	03/11/2011	Bond Future			9.28200	9.25900			0.00	0	0
R213	On	02/02/2012	Bond Future			9.37400	9.35000			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		9,138.00000	9,309,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		8,684.00000	8,854,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		9,597.00000	9,767,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		9,763.00000	9,939,000		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		9,310.00000	9,486,000		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		10,219.00000	10,395,000		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		3,976.00000	4,149,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.80	Put		3,573.00000	3,746,000		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		4,383.00000	4,556,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		2,658.00000	2,835,000		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		2,270.00000	2,448,000		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		3,049.00000	3,226,000		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			341.03800	341.81300			0.00	0	209
GOVI	On	04/08/2011	GOVI			345.89900	346.68500			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		71,870.00000	79,620,000		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		71,970.00000	79,720,000		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		71,770.00000	79,520,000		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		13,150.00000	21,010,000		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		13,250.00000	21,110,000		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		13,050.00000	20,910,000		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			368.29100	369.13600			0.00	0	30
AL7T	On	04/08/2011	Index Future			373.54100	374.39700			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			339.79400	340.56600			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			344.63800	345.42000			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			154.31100	154.55900			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.43400	156.68400			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			150.50900	150.52000			0.00	0	61
IGOV	On	04/08/2011	Index Future			152.65400	152.66500			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			407.13700	407.06300			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			332.71700	333.46900			0.00	0	3
OTH1	On	04/08/2011	Index Future			337.46000	338.22200			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			336.79800	337.59300			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			341.43200	342.23600			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	5.57500			0.00	0	0
JIBAR On 20/04/2011 Jibar Future			5.59100	5.59500			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.63100	5.64100			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.64900	5.65000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.68800	5.69200			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.75300	5.75400			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.83200	5.82600			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.39600	6.38800			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			6.95400	6.92000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.46300	7.43800			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.86600	7.84600			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.26000	8.25000			0.00	0	513
Total Jibar Future							0.00	0	79,875
Total For JIBAR FUTURE							0.00	0	79,875
Total for Jibar							0.00	0	79,875
Total for Derivatives :							0.00	0	714,852
R155 On 31/08/2011 Spot Bond			5.89000	5.84000			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			7.83500	7.78500			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			8.92500	8.90000			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			7.44000	7.37500			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	2.63000			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			8.46500	8.42000			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			8.64500	8.61500			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			7.09500	7.03500			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			8.71500	8.68000			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			8.78000	8.74500			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			9.02000	8.99500			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	0	709,352
Total Options							0.00	0	5,500
Grand Total:							0.00	0	714,852