

Interest Rates Daily MTM Report

Daily summary for: 17/03/2011

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			7.07560	6.97560		14.42	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		127.00000	226,000	14.84	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.85	Put		1.00000	0,000	14.84	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Call		81.00000	176,000	14.73	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.90	Put		5.00000	0,000	14.73	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Call		176.00000	276,000	14.94	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	6.80	Put		0.00000	0,000	14.94	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			10.02660	9.84520		18.46	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		246.00000	427,000	18.84	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.60	Put		1.00000	0,000	18.84	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Call		197.00000	377,000	18.80	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.65	Put		2.00000	0,000	18.80	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Call		295.00000	477,000	18.89	0.00	0	0
ANY D On 18/03/2011 Can-Do Future	9.55	Put		0.00000	0,000	18.89	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			7.97100	7.90500		4.50		0.00	0	2,405
R157	On	04/08/2011	Bond Future			8.14000	8.06900		4.50		0.00	0	0
R157	On	03/11/2011	Bond Future			8.33000	8.25300		4.75		0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.54100	8.45700		4.75		0.00	0	0
Total R157 Future											0.00	0	6,099
R157	On	05/05/2011	Bond Future	7.75	Call		526.00000	424,000	4.44		0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,159.00000	1,326,000	4.44		0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		609.00000	496,000	4.45		0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,038.00000	1,193,000	4.45		0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		452.00000	360,000	4.43		0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,290.00000	1,467,000	4.43		0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		385.00000	303,000	4.42		0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,429.00000	1,615,000	4.42		0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		530.00000	458,000	4.37		0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,733.00000	2,932,000	4.37		0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		585.00000	508,000	4.38		0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,592.00000	2,786,000	4.38		0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		479.00000	413,000	4.36		0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,878.00000	3,083,000	4.36		0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,792.00000	1,652,000	4.75		0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,803.00000	1,938,000	4.75		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,887.00000	1,743,000	4.77		0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,719.00000	1,850,000	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		1,700.00000	1,564,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,890.00000	2,030,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,223.00000	2,077,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,079.00000	2,214,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,315.00000	2,165,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		2,005.00000	2,135,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,134.00000	1,992,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,157.00000	2,296,000	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			9.02900	8.97400		12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.13300	9.07600		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.23700	9.17800		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.34100	9.28000		12.75	0.00	0	0
Total R186 Future										0.00	0	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,235.00000	1,047,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,297.00000	3,607,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,405.00000	1,200,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,002.00000	3,295,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,080.00000	909,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,610.00000	3,937,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,466.00000	9,943,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		82.00000	61,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		969.00000	861,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,690.00000	9,088,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,067.00000	951,000	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		8,299.00000	8,688,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		878.00000	777,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,091.00000	9,496,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,885.00000	3,641,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,453.00000	5,722,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,089.00000	3,836,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,214.00000	5,473,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,688.00000	3,452,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,703.00000	5,980,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,178.00000	3,940,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,609.00000	6,891,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,371.00000	4,126,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,362.00000	6,637,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,989.00000	3,758,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,863.00000	7,151,000	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			7.53000	7.50500		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.68400	7.65700		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.85600	7.82700		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			8.04500	8.01200		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,103.00000	1,043,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		325.00000	344,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,216.00000	1,153,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		280.00000	296,000	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		996.00000	939,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		376.00000	399,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		515.00000	487,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,735.00000	1,787,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		566.00000	536,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,635.00000	1,685,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		467.00000	441,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,838.00000	1,892,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,534.00000	1,486,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,057.00000	1,089,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,615.00000	1,566,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,001.00000	1,032,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,455.00000	1,408,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,116.00000	1,149,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,887.00000	1,837,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,282.00000	1,317,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,963.00000	1,912,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,232.00000	1,265,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		1,813.00000	1,764,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,335.00000	1,370,000	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			0.29500	0.28600			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		43,928.00000	43,661,000		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		44,956.00000	44,689,000		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		42,890.00000	42,622,000		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			8.59600	8.53100		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.74400	8.67500		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.90300	8.83000		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			9.07300	8.99600		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		487.00000	391,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,843.00000	2,058,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		565.00000	458,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,678.00000	1,882,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		416.00000	331,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,016.00000	2,241,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		590.00000	513,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,759.00000	3,999,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		650.00000	568,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,580.00000	3,815,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		532.00000	461,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,941.00000	4,187,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,596.00000	1,464,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,069.00000	3,260,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,692.00000	1,554,000	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		2,940.00000	3,125,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,505.00000	1,377,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,204.00000	3,398,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,202.00000	2,054,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,252.00000	3,430,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,302.00000	2,150,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,138.00000	3,311,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,103.00000	1,960,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,368.00000	3,551,000	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			8.76500	8.71000		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.90400	8.84600		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			9.04800	8.98700		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.19700	9.13300		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		685.00000	576,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,817.00000	2,001,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		785.00000	666,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,646.00000	1,820,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		593.00000	495,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,996.00000	2,192,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		510.00000	450,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,019.00000	5,259,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		563.00000	499,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,798.00000	5,034,000	8.22	0.00	0	0

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R204	On	04/08/2011	Bond Future	7.95	Call		460.00000	405,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,244.00000	5,489,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,074.00000	1,937,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,270.00000	3,438,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,188.00000	2,046,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,131.00000	3,293,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,963.00000	1,831,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,414.00000	3,587,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,739.00000	2,587,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,386.00000	3,543,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,858.00000	2,703,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,261.00000	3,415,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,622.00000	2,475,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,513.00000	3,675,000	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			7.19600	7.16100		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.36500	7.32500		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.55200	7.50800		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.77500	7.72400		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		985.00000	918,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		170.00000	188,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,078.00000	1,009,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		144.00000	159,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		894.00000	830,000	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		199.00000	219,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		428.00000	395,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,145.00000	1,200,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		471.00000	437,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,077.00000	1,131,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		389.00000	358,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,217.00000	1,273,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,167.00000	1,114,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		689.00000	723,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,227.00000	1,173,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		650.00000	683,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,108.00000	1,057,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		728.00000	764,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,308.00000	1,255,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		823.00000	860,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,361.00000	1,307,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		788.00000	824,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		1,255.00000	1,203,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		857.00000	895,000	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			8.85600	8.77500		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.98600	8.90200		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.11400	9.02700		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.24900	9.15800		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		638.00000	494,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,205.00000	2,516,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		732.00000	574,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,012.00000	2,309,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		552.00000	423,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,408.00000	2,734,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		830.00000	710,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,493.00000	4,832,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		906.00000	779,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,282.00000	4,613,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		759.00000	647,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,711.00000	5,057,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,093.00000	1,894,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,584.00000	3,847,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,210.00000	2,004,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,430.00000	3,686,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,979.00000	1,788,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,743.00000	4,014,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,822.00000	2,599,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,644.00000	3,891,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,948.00000	2,718,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,509.00000	3,749,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,701.00000	2,484,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,786.00000	4,038,000	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			8.88300	8.83300		10.50		0.00	0	190
R208	On	04/08/2011	Bond Future			8.99800	8.94600		10.50		0.00	0	120
R208	On	03/11/2011	Bond Future			9.11700	9.06300		10.75		0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.23800	9.18200		10.75		0.00	0	0
Total R208 Future											0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		582.00000	492,000	10.40		0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,584.00000	2,789,000	10.40		0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		671.00000	571,000	10.42		0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,368.00000	2,564,000	10.42		0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		501.00000	420,000	10.38		0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,808.00000	3,023,000	10.38		0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		786.00000	709,000	10.19		0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,934.00000	5,157,000	10.19		0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		861.00000	779,000	10.21		0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,703.00000	4,921,000	10.21		0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		716.00000	645,000	10.17		0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,172.00000	5,401,000	10.17		0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,138.00000	2,006,000	10.63		0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,928.00000	4,100,000	10.63		0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,259.00000	2,122,000	10.65		0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,760.00000	3,927,000	10.65		0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,021.00000	1,894,000	10.61		0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,101.00000	4,278,000	10.61		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,021.00000	2,872,000	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		4,030.00000	4,189,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,154.00000	3,001,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,885.00000	4,039,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,892.00000	2,747,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,181.00000	4,344,000	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			9.10800	9.05800		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.18800	9.13600		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.26800	9.21500		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.34800	9.29400		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		367.00000	299,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,813.00000	5,123,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		437.00000	359,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,467.00000	4,767,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		307.00000	248,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,173.00000	5,492,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,181.00000	1,070,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,209.00000	6,485,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,290.00000	1,172,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,902.00000	6,172,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,080.00000	976,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,527.00000	6,810,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,495.00000	7,172,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		831.00000	896,000	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		2,366.00000	2,212,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,934.00000	6,170,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,510.00000	2,350,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,681.00000	5,910,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,229.00000	2,081,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,198.00000	6,440,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,589.00000	3,407,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,781.00000	5,990,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,753.00000	3,565,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,564.00000	5,767,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,429.00000	3,252,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,004.00000	6,218,000	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			1.61400	1.61300			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,903.00000	2,898,000		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		3,174.00000	3,168,000		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		2,632.00000	2,626,000		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			2.41400	2.40400			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		1,487.00000	1,583,000		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		1,002.00000	1,098,000		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		1,976.00000	2,071,000		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			9.16100	9.10600			0.00	0	0
R213	On	04/08/2011	Bond Future			9.25000	9.19300			0.00	0	0
R213	On	03/11/2011	Bond Future			9.34100	9.28200			0.00	0	0
R213	On	02/02/2012	Bond Future			9.43400	9.37400			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		9,309.00000	9,734,000		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		8,854.00000	9,279,000		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		9,767.00000	10,192,000		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		9,939.00000	10,371,000		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		9,486.00000	9,919,000		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		10,395.00000	10,827,000		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		4,149.00000	4,590,000		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		3,746.00000	4,187,000		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		4,556.00000	4,997,000		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		2,835.00000	3,276,000		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		2,448.00000	2,889,000		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		3,226.00000	3,667,000		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			339.94900	341.03800			0.00	0	209
GOVI	On	04/08/2011	GOVI			344.79600	345.89900			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		79,620.00000	90,510,000		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		79,720.00000	90,610,000		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		79,520.00000	90,410,000		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		21,010.00000	32,040,000		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		21,110.00000	32,140,000		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		20,910.00000	31,940,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	209
Total for GOVI										0.00	0	209
AL7T	On	05/05/2011	Index Future			366.92800	368.29100			0.00	0	30
AL7T	On	04/08/2011	Index Future			372.16000	373.54100			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	05/05/2011	Index Future			338.67500	339.79400			10,160,250.00	3	1,061
ALBI	On	04/08/2011	Index Future			343.50400	344.63800			0.00	0	0
Total ALBI Future										10,160,250.00	3	1,061
Total For ALBI										10,160,250.00	3	1,061
CRD1	On	05/05/2011	Index Future			154.03300	154.31100			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.15300	156.43400			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			150.36100	150.50900			0.00	0	61
IGOV	On	04/08/2011	Index Future			152.50500	152.65400			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			406.77100	407.13700			0.00	0	336
Total ILBI Future										0.00	0	336
Total For ILBI										0.00	0	336
OTH1	On	05/05/2011	Index Future			331.44100	332.71700			0.00	0	3
OTH1	On	04/08/2011	Index Future			336.16700	337.46000			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	05/05/2011	Index Future			335.77500	336.79800			0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 04/08/2011 Index Future			340.39600	341.43200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							10,160,250.00	3	1,593
JIBAR On 20/04/2011 Jibar Future			5.61200	5.59100			0.00	0	2,001
JIBAR On 18/05/2011 Jibar Future			5.64100	5.63100			0.00	0	3,001
JIBAR On 15/06/2011 Jibar Future			5.66900	5.64900			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.71700	5.68800			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.80100	5.75300			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.86600	5.83200			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.45600	6.39600			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			7.01200	6.95400			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.53900	7.46300			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.95200	7.86600			0.00	0	44,710
JIBAR On 19/12/2012 Jibar Future			8.33200	8.26000			0.00	0	513
JIBAR On 20/03/2013 Jibar Future			8.71000	6.26600			0.00	0	0
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 :							10,160,250.00	3	714,849
R155 On 31/08/2011 Spot Bond			5.95000	5.89000			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			7.90000	7.83500			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			8.98000	8.92500			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			7.46500	7.44000			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			8.53000	8.46500			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			8.70000	8.64500			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			7.13000	7.09500			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			8.79500	8.71500			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			8.83000	8.78000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			9.07000	9.02000			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			2.68000	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							10,160,250.00	3	709,349
Total Options							0.00	0	5,500
Grand Total:							10,160,250.00	3	714,849