



Interest Rates Daily MTM Report

Daily summary for: 22/02/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAN-D On 28/02/2011 Can-Do Future			7.14440	7.15680		13.58	0.00	10,000	0
Total CAN-DO CAAA Future							0.00	10,000	0
CAN-D On 28/02/2011 Can-Do Future	7.15	Call		54.00000	47,000	13.58	0.00	0	20,000
CAN-D On 28/02/2011 Can-Do Future	7.15	Put		47.00000	53,000	13.58	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Call		34.00000	29,000	14.16	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Put		77.00000	85,000	14.16	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Call		84.00000	76,000	14.06	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Put		27.00000	32,000	14.06	0.00	0	0
Total CAN-DO CAAA Option							0.00	0	20,000
Total For CAN-DO CAAA							0.00	10,000	20,000
Total for Can-Do Future							0.00	10,000	20,000
R157 On 05/05/2011 Bond Future			7.87000	7.77600		4.75	0.00	0	2,605
R157 On 04/08/2011 Bond Future			8.03500	7.93300		4.75	0.00	0	0
R157 On 03/11/2011 Bond Future			8.21600	8.10600		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.41400	8.29400			0.00	0	0
Total R157 Future							0.00	0	6,299
R157 On 05/05/2011 Bond Future	7.75	Call		976.00000	793,000	4.69	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		1,083.00000	1,284,000	4.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.80	Call		1,080.00000	885,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		982.00000	1,171,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		878.00000	707,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,190.00000	1,403,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		787.00000	628,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,304.00000	1,529,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		827.00000	699,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,508.00000	2,772,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		897.00000	761,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,382.00000	2,638,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		761.00000	641,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,638.00000	2,910,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		2,159.00000	1,944,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,641.00000	1,822,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,263.00000	2,041,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,566.00000	1,740,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		2,058.00000	1,848,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,720.00000	1,905,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		690.00000	287,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		857.00000	454,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		523.00000	120,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000		0.00	0	0
Total R157 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 R157										0.00	0	6,299
R186	On	05/05/2011	Bond Future			8.83000	8.71300		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.92800	8.80600		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.02400	8.89900		12.50	0.00	0	12,965
R186	On	02/02/2012	Bond Future			9.12100	8.99100			0.00	0	0
Total R186 Future										0.00	0	31,945
R186	On	05/05/2011	Bond Future	8.75	Call		2,829.00000	2,267,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,483.00000	3,010,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,078.00000	2,486,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,267.00000	2,764,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,591.00000	2,060,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,713.00000	3,271,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,477.00000	8,412,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		501.00000	347,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,799.00000	1,469,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,079.00000	7,861,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,948.00000	1,598,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,738.00000	7,501,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,657.00000	1,347,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,429.00000	8,231,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,328.00000	4,724,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,424.00000	4,937,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,571.00000	4,950,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,223.00000	4,720,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,091.00000	4,503,000	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.95	Put		4,633.00000	5,163,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		79.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	1,060,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		519.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	620,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		363.00000	1,503,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	37,445
R201	On	05/05/2011	Bond Future			7.62900	7.53400		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.79500	7.69300		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			7.97700	7.86500		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.17600	8.05200			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,198.00000	1,009,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		512.00000	625,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,302.00000	1,104,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		458.00000	563,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,097.00000	917,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		569.00000	692,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		581.00000	486,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,908.00000	2,116,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		636.00000	535,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,812.00000	2,014,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		532.00000	443,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,010.00000	2,224,000	3.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	8.00	Call		1,579.00000	1,412,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,207.00000	1,349,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,658.00000	1,486,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,149.00000	1,286,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,502.00000	1,340,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,268.00000	1,414,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		503.00000	187,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		629.00000	314,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		376.00000	61,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000		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			0.41100	0.41100			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	05/05/2011	Bond Future	2.05	Call		40,260.00000	40,260,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		41,288.00000	41,288,000		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		39,222.00000	39,222,000		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	10,089
R203	On	05/05/2011	Bond Future			8.36300	8.27600		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.50100	8.40900		7.25	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			8.64600	8.54900		7.25	0.00	0	1,408
R203	On	02/02/2012	Bond Future			8.80000	8.69700			0.00	0	0
Total R203 Future										0.00	0	1,924
R203	On	05/05/2011	Bond Future	8.25	Call		1,229.00000	1,024,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,355.00000	1,572,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,352.00000	1,135,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,235.00000	1,440,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,113.00000	921,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,483.00000	1,713,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,103.00000	954,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,038.00000	3,318,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,190.00000	1,033,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,886.00000	3,158,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,019.00000	878,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,194.00000	3,482,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,268.00000	2,053,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,489.00000	2,708,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,384.00000	2,163,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,380.00000	2,593,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		2,155.00000	1,947,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,601.00000	2,828,000	7.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		228.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	215,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		443.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	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
R203	On	02/02/2012	Bond Future	8.70	Call		13.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	430,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,924
R204	On	05/05/2011	Bond Future			8.52000	8.42700		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.64900	8.55200		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.78000	8.67900		8.25	0.00	0	1,871
R204	On	02/02/2012	Bond Future			8.91500	8.80900			0.00	0	0
Total R204 Future										0.00	0	1,971
R204	On	05/05/2011	Bond Future	8.50	Call		1,731.00000	1,456,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,334.00000	1,564,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,883.00000	1,594,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,215.00000	1,432,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,586.00000	1,326,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,461.00000	1,706,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		997.00000	846,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,969.00000	4,328,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,082.00000	922,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,780.00000	4,131,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		916.00000	774,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,162.00000	4,531,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,916.00000	2,644,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,554.00000	2,797,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		3,056.00000	2,775,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,440.00000	2,674,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,772.00000	2,507,000	8.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/11/2011	Bond Future	8.70	Put		2,665.00000	2,914,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		938.00000	416,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		1,182.00000	660,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		694.00000	172,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,971
R206	On	05/05/2011	Bond Future			7.22100	7.11400		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.39800	7.27800		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			7.58900	7.45500		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			7.81200	7.65900			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,172.00000	986,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		243.00000	316,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,262.00000	1,069,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		214.00000	279,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,085.00000	906,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		276.00000	356,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		566.00000	467,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,179.00000	1,344,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		613.00000	509,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,116.00000	1,275,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		523.00000	430,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,247.00000	1,418,000	3.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Call		1,323.00000	1,168,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		739.00000	850,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,385.00000	1,226,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		703.00000	810,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,263.00000	1,112,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		778.00000	893,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		600.00000	330,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		688.00000	418,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		512.00000	243,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000		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			8.59900	8.51200		9.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.72000	8.62900		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.83700	8.74300		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.95800	8.86000			0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,554.00000	1,306,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,623.00000	1,874,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,701.00000	1,438,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,483.00000	1,719,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,415.00000	1,181,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,773.00000	2,038,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,456.00000	1,269,000	9.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.25	Put		3,608.00000	3,928,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,563.00000	1,367,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,427.00000	3,738,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,353.00000	1,175,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,793.00000	4,123,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,947.00000	2,685,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,909.00000	3,157,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,089.00000	2,819,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,779.00000	3,019,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,809.00000	2,554,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,043.00000	3,298,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		737.00000	220,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		998.00000	482,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		474.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	42,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,620
R208	On	05/05/2011	Bond Future			8.63000	8.54900		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.73700	8.65300		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.84600	8.75800		10.75	0.00	0	5,591
R208	On	02/02/2012	Bond Future			8.95400	8.86300			0.00	0	0
Total R208 Future										0.00	0	5,781
R208	On	05/05/2011	Bond Future	8.50	Call		1,546.00000	1,310,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,844.00000	2,099,000	10.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.55	Call		1,694.00000	1,444,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,688.00000	1,928,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,405.00000	1,183,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,009.00000	2,277,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,475.00000	1,296,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,907.00000	4,225,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,587.00000	1,398,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,713.00000	4,020,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,369.00000	1,199,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,109.00000	4,435,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		3,087.00000	2,826,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,133.00000	3,380,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,237.00000	2,968,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		2,994.00000	3,233,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,940.00000	2,687,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,277.00000	3,531,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		770.00000	258,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		1,049.00000	536,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		490.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	22,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,781
R209	On	05/05/2011	Bond Future			8.78200	8.66500		16.75	0.00	0	21,100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future			8.85400	8.73300		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.92400	8.80100		16.75	0.00	0	1,029
R209	On	02/02/2012	Bond Future			8.99400	8.86700			0.00	0	0
Total R209 Future										0.00	0	22,129
R209	On	05/05/2011	Bond Future	8.50	Call		1,658.00000	1,279,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,018.00000	3,579,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,831.00000	1,425,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,774.00000	3,309,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,495.00000	1,143,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,274.00000	3,863,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,541.00000	2,137,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,447.00000	5,003,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,715.00000	2,293,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,205.00000	4,743,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,374.00000	1,988,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,699.00000	5,273,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,318.00000	9,471,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		532.00000	645,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		4,009.00000	3,525,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,414.00000	4,893,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,205.00000	3,706,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,213.00000	4,677,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,819.00000	3,350,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,625.00000	5,119,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		1,027.00000	46,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		1,408.00000	426,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		644.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	338,000		0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,129
R211	On	05/05/2011	Bond Future			1.61800	1.63300			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,791.00000	2,875,000		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		3,062.00000	3,146,000		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		2,520.00000	2,604,000		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			2.47700	2.47700			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
R212	On	05/05/2011	Bond Future	2.25	Put		2,184.00000	2,184,000		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		1,698.00000	1,698,000		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		2,672.00000	2,672,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future			8.86700	8.75000			0.00	0	0
R213	On	04/08/2011	Bond Future			8.94700	8.82700			0.00	0	0
R213	On	03/11/2011	Bond Future			9.02900	8.90500			0.00	0	0
R213	On	02/02/2012	Bond Future			9.11200	8.98400			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		6,478.00000	7,425,000		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		6,023.00000	6,970,000		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		6,936.00000	7,883,000		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		7,072.00000	8,029,000		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		6,620.00000	7,576,000		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		7,528.00000	8,485,000		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		1,242.00000	2,216,000		0.00	0	0
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		838.00000	1,812,000		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		1,649.00000	2,622,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		125.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	865,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Call		513.00000	0,000	0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	477,000	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		266.00000	1,256,000	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									0.00	0	90,799
GOVI	On	05/05/2011	GOVI			344.04100	345.93200		0.00	0	208
GOVI	On	04/08/2011	GOVI			348.91100	350.82800		0.00	0	0
Total GOVI Future									0.00	0	208
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		30,680.00000	49,590,000	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		30,780.00000	49,690,000	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		30,580.00000	49,490,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		28,280.00000	9,110,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		28,180.00000	9,010,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		28,380.00000	9,210,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000	0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	208
Total for GOVI									0.00	0	208
AL7T	On	05/05/2011	Index Future			372.65500	374.59000		0.00	0	30
AL7T	On	04/08/2011	Index Future			377.93100	379.89100		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future							0.00	0	30
Total For AL7T							0.00	0	30
ALBI On 05/05/2011 Index Future			343.01800	344.99900			0.00	0	1,064
ALBI On 04/08/2011 Index Future			347.87400	349.88100			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			154.56300	155.13500			0.00	0	2
CRD1 On 04/08/2011 Index Future			156.68300	157.26100			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			149.20600	149.14000			0.00	0	58
IGOV On 04/08/2011 Index Future			151.31900	151.25000			0.00	0	0
Total IGOV Future							0.00	0	58
Total For IGOV							0.00	0	58
ILBI On 05/05/2011 Index Future			403.49800	403.31500			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			337.13600	339.60400			0.00	0	3
OTH1 On 04/08/2011 Index Future			341.90900	344.41000			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			339.75300	341.66000			0.00	0	100
TRT1 On 04/08/2011 Index Future			344.41100	346.34300			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,593
JIBAR On 16/03/2011 Jibar Future			5.61800	5.59000			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.66300	5.62000			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.70300	5.65000			0.00	0	3,001

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/06/2011 Jibar Future			5.74200	5.70000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.81700	5.73000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.88000	5.81000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.96000	5.92000			0.00	1,000	14,390
JIBAR On 21/12/2011 Jibar Future			6.41700	6.36000			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			6.81300	6.75000			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.24600	7.18000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.66600	7.60000			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.06700	7.97000			0.00	0	490
Total Jibar Future							0.00	1,000	85,691
Total For JIBAR FUTURE							0.00	1,000	85,691
Total for Jibar							0.00	1,000	85,691
Total for Derivatives :							0.00	11,000	198,291
R155 On 31/08/2011 Spot Bond			5.86000	5.77000			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			7.76500	7.67500			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			8.76000	8.64500			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.52500	7.43500			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			2.76000	2.76000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			8.27000	8.18500			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			8.43000	8.34000			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			7.12000	7.02000			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			8.51500	8.43000			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			8.55500	8.47500			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			8.73000	8.61500			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			2.75000	2.75000			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
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	11,000	172,791
Total Options							0.00	0	25,500
Grand Total:							0.00	11,000	198,291