



Interest Rates Daily MTM Report

Daily summary for: 23/02/2011

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			7.10260	7.14440		13.00	0.00	0	0
Total CAN-DO CAAA Future							0.00	0	0
CAN-C On 28/02/2011 Can-Do Future	7.15	Call		47.00000	25,000	13.60	0.00	0	20,000
CAN-C On 28/02/2011 Can-Do Future	7.15	Put		53.00000	72,000	13.60	0.00	0	0
CAN-C On 28/02/2011 Can-Do Future	7.20	Call		29.00000	14,000	14.19	0.00	0	0
CAN-C On 28/02/2011 Can-Do Future	7.20	Put		85.00000	111,000	14.19	0.00	0	0
CAN-C On 28/02/2011 Can-Do Future	7.10	Call		76.00000	44,000	13.00	0.00	0	0
CAN-C On 28/02/2011 Can-Do Future	7.10	Put		32.00000	41,000	13.00	0.00	0	0
Total CAN-DO CAAA Option							0.00	0	20,000
Total For CAN-DO CAAA							0.00	0	20,000
Total for Can-Do Future							0.00	0	20,000
R157 On 05/05/2011 Bond Future			7.88700	7.87000		4.75	0.00	0	2,605
R157 On 04/08/2011 Bond Future			8.05300	8.03500		4.75	0.00	0	0
R157 On 03/11/2011 Bond Future			8.23500	8.21600		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.43500	8.41400			0.00	0	0
Total R157 Future							0.00	0	6,299
R157 On 05/05/2011 Bond Future	7.75	Call		793.00000	757,000	4.69	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		1,284.00000	1,317,000	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		885.00000	846,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,171.00000	1,201,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		707.00000	673,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,403.00000	1,438,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		628.00000	597,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,529.00000	1,568,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		699.00000	675,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,772.00000	2,816,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		761.00000	736,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,638.00000	2,682,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		641.00000	618,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,910.00000	2,955,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,944.00000	1,905,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,822.00000	1,851,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,041.00000	2,001,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,740.00000	1,768,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,848.00000	1,811,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,905.00000	1,937,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		287.00000	217,000		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		454.00000	384,000		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		120.00000	50,000		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			8.93500	8.83000		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			9.03600	8.92800		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.13700	9.02400		12.50	2,185,911.62	19	12,982
R186	On	02/02/2012	Bond Future			9.23700	9.12100			0.00	0	0
Total R186 Future										2,185,911.62	19	31,962
R186	On	05/05/2011	Bond Future	8.75	Call		2,267.00000	1,828,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,010.00000	3,535,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		2,486.00000	2,020,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,764.00000	3,262,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,060.00000	1,649,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,271.00000	3,824,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,412.00000	9,272,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		347.00000	243,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,469.00000	1,217,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,861.00000	8,581,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,598.00000	1,329,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,501.00000	8,204,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,347.00000	1,111,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,231.00000	8,967,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		4,724.00000	4,219,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,937.00000	5,429,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,950.00000	4,430,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,720.00000	5,196,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,503.00000	4,013,000	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		5,163.00000	5,669,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		1,060.00000	2,063,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		620.00000	1,623,000		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		1,503.00000	2,506,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										2,185,911.62	19	37,462
R201	On	05/05/2011	Bond Future			7.55000	7.62900		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.71000	7.79500		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			7.88400	7.97700		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.07300	8.17600			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,009.00000	1,156,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		625.00000	521,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,104.00000	1,258,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		563.00000	465,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		917.00000	1,056,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		692.00000	579,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		486.00000	559,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,116.00000	1,937,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		535.00000	613,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,014.00000	1,840,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		443.00000	511,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,224.00000	2,040,000	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		1,412.00000	1,545,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,349.00000	1,226,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,486.00000	1,623,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,286.00000	1,166,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,340.00000	1,468,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,414.00000	1,286,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		187.00000	449,000		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		314.00000	576,000		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		61.00000	323,000		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			8.41100	8.36300		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.55100	8.50100		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			8.70000	8.64600		7.25	1,586,810.88	16	1,416
R203	On	02/02/2012	Bond Future			8.85600	8.80000			0.00	0	0
Total R203 Future										1,586,810.88	16	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		1,024.00000	918,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,572.00000	1,698,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,135.00000	1,021,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,440.00000	1,558,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		921.00000	821,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,713.00000	1,845,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		954.00000	877,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,318.00000	3,473,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,033.00000	952,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,158.00000	3,309,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		878.00000	805,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,482.00000	3,641,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,053.00000	1,938,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,708.00000	2,834,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,163.00000	2,044,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,593.00000	2,715,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,947.00000	1,835,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,828.00000	2,957,000	7.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		215.00000	454,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	240,000		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		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		430.00000	669,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										1,586,810.88	16	1,932
R204	On	05/05/2011	Bond Future			8.57300	8.52000		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.70500	8.64900		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.83900	8.78000		8.25	1,085,492.43	11	1,876
R204	On	02/02/2012	Bond Future			8.97700	8.91500			0.00	0	0
Total R204 Future										1,085,492.43	11	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		1,456.00000	1,308,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,564.00000	1,703,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,594.00000	1,437,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,432.00000	1,561,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,326.00000	1,186,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,706.00000	1,853,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		846.00000	765,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,328.00000	4,541,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		922.00000	835,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,131.00000	4,337,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		774.00000	698,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,531.00000	4,748,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,644.00000	2,490,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,797.00000	2,942,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,775.00000	2,617,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,674.00000	2,815,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,507.00000	2,358,000	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		2,914.00000	3,064,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		416.00000	112,000		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		660.00000	356,000		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		172.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	132,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										1,085,492.43	11	1,976
R206	On	05/05/2011	Bond Future			7.22300	7.22100		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.39900	7.39800		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			7.59100	7.58900		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			7.81400	7.81200			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		986.00000	979,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		316.00000	314,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,069.00000	1,062,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		279.00000	277,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		906.00000	899,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		356.00000	353,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		467.00000	464,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,344.00000	1,343,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		509.00000	506,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,275.00000	1,274,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		430.00000	427,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,418.00000	1,417,000	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		1,168.00000	1,164,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		850.00000	850,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,226.00000	1,222,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		810.00000	810,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,112.00000	1,108,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		893.00000	893,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		330.00000	327,000		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		418.00000	414,000		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		243.00000	239,000		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			8.64200	8.59900		9.50	9,390,492.00	100	1,020
R207	On	04/08/2011	Bond Future			8.76500	8.72000		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.88400	8.83700		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.00700	8.95800			0.00	0	0
Total R207 Future										9,390,492.00	100	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,306.00000	1,187,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,874.00000	2,000,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,438.00000	1,312,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,719.00000	1,838,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,181.00000	1,070,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,038.00000	2,172,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,269.00000	1,180,000	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		3,928.00000	4,089,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,367.00000	1,274,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,738.00000	3,895,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,175.00000	1,091,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,123.00000	4,288,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,685.00000	2,557,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,157.00000	3,282,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,819.00000	2,687,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,019.00000	3,141,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,554.00000	2,430,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,298.00000	3,428,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		220.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	37,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		482.00000	225,000		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		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		42.00000	299,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										9,390,492.00	100	1,620
R208	On	05/05/2011	Bond Future			8.71500	8.63000		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.82500	8.73700		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.93700	8.84600		10.75	1,826,996.43	21	5,602
R208	On	02/02/2012	Bond Future			9.04900	8.95400			0.00	0	0
Total R208 Future										1,826,996.43	21	5,792
R208	On	05/05/2011	Bond Future	8.50	Call		1,310.00000	1,089,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,099.00000	2,388,000	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		1,444.00000	1,208,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,928.00000	2,203,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,183.00000	977,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,277.00000	2,582,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,296.00000	1,126,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,225.00000	4,571,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,398.00000	1,219,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,020.00000	4,357,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,199.00000	1,038,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,435.00000	4,791,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,826.00000	2,572,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,380.00000	3,647,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,968.00000	2,706,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,233.00000	3,492,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,687.00000	2,441,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,531.00000	3,806,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		258.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	273,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		536.00000	6,000		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		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		22.00000	553,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										1,826,996.43	21	5,792
R209	On	05/05/2011	Bond Future			8.90200	8.78200		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			8.97700	8.85400		16.50	0.00	0	0
R209	On	03/11/2011			9.05200	8.92400		16.75	293,085.08	4	1,033
R209	On	02/02/2012			9.12500	8.99400			0.00	0	0
Total R209 Future									293,085.08	4	22,133
R209	On	05/05/2011	8.50	Call		1,279.00000	960,000	16.59	0.00	0	0
R209	On	05/05/2011	8.50	Put		3,579.00000	4,206,000	16.59	0.00	0	0
R209	On	05/05/2011	8.55	Call		1,425.00000	1,080,000	16.62	0.00	0	0
R209	On	05/05/2011	8.55	Put		3,309.00000	3,910,000	16.62	0.00	0	0
R209	On	05/05/2011	8.45	Call		1,143.00000	849,000	16.55	0.00	0	0
R209	On	05/05/2011	8.45	Put		3,863.00000	4,515,000	16.55	0.00	0	0
R209	On	04/08/2011	8.50	Call		2,137.00000	1,778,000	16.31	0.00	0	0
R209	On	04/08/2011	8.50	Put		5,003.00000	5,599,000	16.31	0.00	0	0
R209	On	04/08/2011	8.55	Call		2,293.00000	1,915,000	16.35	0.00	0	0
R209	On	04/08/2011	8.55	Put		4,743.00000	5,321,000	16.35	0.00	0	0
R209	On	04/08/2011	8.45	Call		1,988.00000	1,646,000	16.27	0.00	0	0
R209	On	04/08/2011	8.45	Put		5,273.00000	5,886,000	16.27	0.00	0	0
R209	On	04/08/2011	10.10	Call		9,471.00000	8,650,000	17.61	0.00	0	0
R209	On	04/08/2011	10.10	Put		645.00000	780,000	17.61	0.00	0	0
R209	On	03/11/2011	8.75	Call		3,525.00000	3,069,000	16.75	0.00	0	0
R209	On	03/11/2011	8.75	Put		4,893.00000	5,418,000	16.75	0.00	0	0
R209	On	03/11/2011	8.80	Call		3,706.00000	3,235,000	16.79	0.00	0	0
R209	On	03/11/2011	8.80	Put		4,677.00000	5,187,000	16.79	0.00	0	0
R209	On	03/11/2011	8.70	Call		3,350.00000	2,909,000	16.71	0.00	0	0
R209	On	03/11/2011	8.70	Put		5,119.00000	5,659,000	16.71	0.00	0	0
R209	On	02/02/2012	9.00	Call		46.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	945,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		426.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	565,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		338.00000	1,329,000		0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										293,085.08	4	22,133
R211	On	05/05/2011	Bond Future			1.59400	1.61800			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,875.00000	3,010,000		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		3,146.00000	3,280,000		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		2,604.00000	2,738,000		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			2.45800	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	2,003,000		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	1,518,000		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	2,491,000		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			8.98700	8.86700			0.00	0	0
R213	On	04/08/2011	Bond Future			9.07100	8.94700			0.00	0	0
R213	On	03/11/2011	Bond Future			9.15700	9.02900			0.00	0	0
R213	On	02/02/2012	Bond Future			9.24300	9.11200			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		7,425.00000	8,379,000		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		6,970.00000	7,924,000		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		7,883.00000	8,837,000		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		8,029.00000	9,000,000		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		7,576.00000	8,547,000		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		8,485.00000	9,456,000		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		2,216.00000	3,203,000		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		1,812.00000	2,799,000		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		2,622.00000	3,609,000		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		865.00000	1,859,000		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		0.00000		0,000	0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		477.00000		1,472,000	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		1,256.00000		2,250,000	0.00	0	0
Total R213 Option									0.00	0	0	
Total For R213									0.00	0	0	
Total for Bond									16,368,788.44	171	90,844	
GOVI	On	05/05/2011	GOVI			342.65500	344.04100			0.00	0	208
GOVI	On	04/08/2011	GOVI			347.50800	348.91100			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		49,590.00000		63,450,000	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		49,690.00000		63,550,000	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		49,490.00000		63,350,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		9,110.00000		0,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000		4,920,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		9,010.00000		0,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000		5,020,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		9,210.00000		0,000	0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000		4,820,000	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			371.12900	372.65500			0.00	0	30
AL7T	On	04/08/2011	Index Future			376.38600	377.93100			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			341.49100	343.01800			0.00	0	1,064
ALBI On 04/08/2011 Index Future			346.32800	347.87400			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			154.23900	154.56300			0.00	0	2
CRD1 On 04/08/2011 Index Future			156.35400	156.68300			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			149.18200	149.20600			1,491,820.00	1	59
IGOV On 04/08/2011 Index Future			151.29500	151.31900			0.00	0	0
Total IGOV Future							1,491,820.00	1	59
Total For IGOV							1,491,820.00	1	59
ILBI On 05/05/2011 Index Future			403.55000	403.49800			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			334.85000	337.13600			0.00	0	3
OTH1 On 04/08/2011 Index Future			339.59300	341.90900			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			338.36200	339.75300			0.00	0	100
TRT1 On 04/08/2011 Index Future			343.00300	344.41100			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							1,491,820.00	1	1,594
JIBAR On 16/03/2011 Jibar Future			5.61000	5.61800			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.67000	5.66300			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.71000	5.70300			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			5.76000	5.74200			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.80000	5.81700			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.88000	5.88000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			6.01000	5.96000			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.44000	6.41700			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			6.83000	6.81300			0.00	0	1,090
JIBAR On 20/06/2012 Jibar Future			7.24000	7.24600			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.66000	7.66600			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.04000	8.06700			0.00	0	490
Total Jibar Future							0.00	0	85,691
Total For JIBAR FUTURE							0.00	0	85,691
Total for Jibar							0.00	0	85,691
Total for Derivatives :							17,860,608.44	172	198,337
R155 On 31/08/2011 Spot Bond			5.88000	5.86000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.78500	7.76500			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			8.86500	8.76000			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			7.45500	7.52500			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			8.32000	8.27000			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			8.48500	8.43000			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			7.12500	7.12000			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			8.56000	8.51500			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			8.64000	8.55500			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			8.85000	8.73000			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			2.73000	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							17,860,608.44	172	172,837
Total Options							0.00	0	25,500
Grand Total:							17,860,608.44	172	198,337