



Interest Rates Daily MTM Report

Daily summary for: 25/02/2011

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			6.99860	7.06480		12.14	0.00	0	0
Total CAN-DO CAAA Future							0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.15	Call		12.00000	2,000	14.16	0.00	0	20,000
CAN-D On 28/02/2011 Can-Do Future	7.15	Put		97.00000	153,000	14.16	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Call		6.00000	1,000	14.83	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Put		141.00000	202,000	14.83	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Call		24.00000	5,000	13.48	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Put		59.00000	106,000	13.48	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			7.86800	7.89000		4.75	0.00	0	2,605
R157 On 04/08/2011 Bond Future			8.03200	8.05600		4.75	0.00	0	0
R157 On 03/11/2011 Bond Future			8.21300	8.23900		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.41000	8.43900			0.00	0	0
Total R157 Future							0.00	0	6,299
R157 On 05/05/2011 Bond Future	7.75	Call		744.00000	775,000	4.69	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		1,316.00000	1,257,000	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		833.00000	867,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,200.00000	1,145,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		662.00000	690,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,439.00000	1,378,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		586.00000	611,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,569.00000	1,504,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		668.00000	691,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,821.00000	2,752,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		728.00000	753,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,685.00000	2,618,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		611.00000	632,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,960.00000	2,889,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,894.00000	1,938,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,855.00000	1,805,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,990.00000	2,036,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,771.00000	1,724,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,800.00000	1,843,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,940.00000	1,890,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		204.00000	301,000		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		370.00000	468,000		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		37.00000	134,000		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			8.97900	9.01100		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			9.08200	9.11500		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.18400	9.21800		12.50	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.28600	9.32200			0.00	0	0
Total R186 Future										0.00	0	31,962
R186	On	05/05/2011	Bond Future	8.75	Call		1,544.00000	1,635,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,942.00000	3,743,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,716.00000	1,815,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,649.00000	3,458,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,384.00000	1,468,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,250.00000	4,044,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,903.00000	9,627,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		183.00000	197,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,052.00000	1,107,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,119.00000	8,881,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,154.00000	1,212,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,732.00000	8,497,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		957.00000	1,008,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,516.00000	9,274,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,878.00000	4,005,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,794.00000	5,626,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,079.00000	4,211,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,552.00000	5,388,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,683.00000	3,806,000	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		6,046.00000	5,873,000	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		2,789.00000	2,483,000		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		2,350.00000	2,043,000		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		3,232.00000	2,925,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	37,462
R201	On	05/05/2011	Bond Future			7.46800	7.44800		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.62000	7.59800		4.25	0.00	0	0
R201	On	03/11/2011	Bond Future			7.78600	7.76200		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			7.96500	7.93900			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,365.00000	1,316,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		405.00000	419,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,477.00000	1,426,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		359.00000	372,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,255.00000	1,208,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		453.00000	470,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		668.00000	642,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,712.00000	1,752,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		729.00000	701,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,622.00000	1,660,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		614.00000	589,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,809.00000	1,850,000	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		1,732.00000	1,691,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,075.00000	1,101,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,815.00000	1,773,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,021.00000	1,046,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,650.00000	1,610,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,131.00000	1,157,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		791.00000	724,000		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		917.00000	851,000		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		664.00000	598,000		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			0.35600	0.42500			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	05/05/2011	Bond Future	2.05	Call		39,855.00000	41,862,000		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		40,883.00000	42,890,000		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		38,817.00000	40,824,000		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			8.43400	8.45700		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.57600	8.59900		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			8.72500	8.75000		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.88300	8.90900			0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		821.00000	856,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,822.00000	1,747,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		918.00000	955,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,676.00000	1,603,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		732.00000	763,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,977.00000	1,897,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		807.00000	832,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,626.00000	3,544,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		878.00000	905,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,458.00000	3,378,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		740.00000	763,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,798.00000	3,715,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,834.00000	1,879,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,953.00000	2,887,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,937.00000	1,983,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,831.00000	2,766,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,735.00000	1,778,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,079.00000	3,011,000	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		680.00000	569,000		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		466.00000	355,000		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		896.00000	785,000		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			8.61700	8.64400		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.75100	8.77900		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.88700	8.91700		8.25	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.02700	9.05900			0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		1,127.00000	1,179,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,905.00000	1,811,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,246.00000	1,302,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,753.00000	1,664,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,016.00000	1,064,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,066.00000	1,968,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		668.00000	696,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,829.00000	4,712,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		732.00000	763,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,620.00000	4,505,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		608.00000	634,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,044.00000	4,925,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,297.00000	2,363,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,142.00000	3,057,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,419.00000	2,486,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,010.00000	2,926,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,172.00000	2,235,000	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		3,272.00000	3,184,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		288.00000	132,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		0.00000	112,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		44.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		532.00000	376,000		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			7.17100	7.16700		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.34100	7.33700		3.25	0.00	0	0
R206	On	03/11/2011	Bond Future			7.52600	7.52100		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			7.74000	7.73500			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,069.00000	1,058,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		269.00000	267,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,156.00000	1,146,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		236.00000	236,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		985.00000	975,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		304.00000	304,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		510.00000	504,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,253.00000	1,256,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		555.00000	549,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,187.00000	1,190,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		470.00000	464,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,324.00000	1,327,000	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		1,241.00000	1,233,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		788.00000	790,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,301.00000	1,293,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		750.00000	752,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,182.00000	1,175,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		828.00000	831,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		466.00000	457,000		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		553.00000	545,000		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		378.00000	369,000		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			8.70700	8.75000		9.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.83200	8.87600		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.95400	9.00100		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.08100	9.12900			0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		935.00000	1,016,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,361.00000	2,199,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,042.00000	1,130,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,180.00000	2,025,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		836.00000	910,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,550.00000	2,381,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		988.00000	1,053,000	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		4,508.00000	4,331,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,071.00000	1,140,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,304.00000	4,131,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		910.00000	970,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,719.00000	4,537,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,263.00000	2,370,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,616.00000	3,471,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,384.00000	2,495,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,465.00000	3,325,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,146.00000	2,249,000	9.36	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,771.00000	3,623,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		672.00000	423,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		411.00000	162,000		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		934.00000	685,000		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			8.80500	8.82700		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.91900	8.94100		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			9.03400	9.05800		10.75	0.00	0	5,602
R208	On	02/02/2012	Bond Future			9.15100	9.17500			0.00	0	0
Total R208 Future										0.00	0	5,792
R208	On	05/05/2011	Bond Future	8.50	Call		841.00000	873,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,807.00000	2,709,000	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		942.00000	977,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,604.00000	2,508,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		748.00000	777,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,020.00000	2,918,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		930.00000	957,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,049.00000	4,949,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,011.00000	1,040,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,824.00000	4,725,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		853.00000	879,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,280.00000	5,179,000	10.24	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,261.00000	2,313,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,023.00000	3,939,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,385.00000	2,439,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,857.00000	3,776,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,140.00000	2,191,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,192.00000	4,107,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		971.00000	838,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		692.00000	560,000		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		1,251.00000	1,118,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,792
R209	On	05/05/2011	Bond Future			8.98300	9.02400		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			9.06000	9.10300		16.50	0.00	0	0
R209	On	03/11/2011			9.13700	9.18100		16.75	0.00	0	1,033
R209	On	02/02/2012			9.21200	9.25800			0.00	0	0
Total R209 Future									0.00	0	22,133
R209	On	05/05/2011	8.50	Call		700.00000	764,000	16.59	0.00	0	0
R209	On	05/05/2011	8.50	Put		4,887.00000	4,637,000	16.59	0.00	0	0
R209	On	05/05/2011	8.55	Call		796.00000	867,000	16.62	0.00	0	0
R209	On	05/05/2011	8.55	Put		4,567.00000	4,324,000	16.62	0.00	0	0
R209	On	05/05/2011	8.45	Call		613.00000	670,000	16.55	0.00	0	0
R209	On	05/05/2011	8.45	Put		5,220.00000	4,963,000	16.55	0.00	0	0
R209	On	04/08/2011	8.50	Call		1,459.00000	1,551,000	16.31	0.00	0	0
R209	On	04/08/2011	8.50	Put		6,239.00000	6,006,000	16.31	0.00	0	0
R209	On	04/08/2011	8.55	Call		1,579.00000	1,676,000	16.35	0.00	0	0
R209	On	04/08/2011	8.55	Put		5,944.00000	5,716,000	16.35	0.00	0	0
R209	On	04/08/2011	8.45	Call		1,345.00000	1,431,000	16.27	0.00	0	0
R209	On	04/08/2011	8.45	Put		6,544.00000	6,305,000	16.27	0.00	0	0
R209	On	04/08/2011	10.10	Call		7,849.00000	8,108,000	17.61	0.00	0	0
R209	On	04/08/2011	10.10	Put		938.00000	872,000	17.61	0.00	0	0
R209	On	03/11/2011	8.75	Call		2,656.00000	2,781,000	16.75	0.00	0	0
R209	On	03/11/2011	8.75	Put		5,973.00000	5,770,000	16.75	0.00	0	0
R209	On	03/11/2011	8.80	Call		2,807.00000	2,937,000	16.79	0.00	0	0
R209	On	03/11/2011	8.80	Put		5,727.00000	5,529,000	16.79	0.00	0	0
R209	On	03/11/2011	8.70	Call		2,510.00000	2,631,000	16.71	0.00	0	0
R209	On	03/11/2011	8.70	Put		6,228.00000	6,021,000	16.71	0.00	0	0
R209	On	02/02/2012	9.00	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	
R209	On	02/02/2012	Bond Future	9.00	Put		1,929.00000		1,591,000	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		0.00000		0,000	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		1,549.00000		1,211,000	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		2,313.00000		1,975,000	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			1.58600	1.59500			0.00	0	539
Total R211 Future									0.00	0	539	
R211	On	05/05/2011	Bond Future	2.14	Call		3,004.00000		3,054,000	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		3,275.00000		3,325,000	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		2,732.00000		2,783,000	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			2.43800	2.45800			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		2,003.00000		1,812,000	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		1,518.00000		1,327,000	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		2,491.00000		2,301,000	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			9.03100	9.08300			0.00	0	0
R213	On	04/08/2011	Bond Future			9.11700	9.17000			0.00	0	0
R213	On	03/11/2011	Bond Future			9.20400	9.25900			0.00	0	0
R213	On	02/02/2012	Bond Future			9.29200	9.34900			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		9,131.00000	8,725,000		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		8,676.00000	8,270,000		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		9,589.00000	9,183,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		9,763.00000	9,356,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		9,310.00000	8,903,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		10,219.00000	9,812,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		3,976.00000	3,561,000		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		3,573.00000	3,157,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		4,383.00000	3,967,000		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		2,651.00000	2,227,000		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		2,263.00000	1,839,000	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		3,041.00000	2,617,000	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									0.00	0	90,844
GOVI	On	05/05/2011	GOVI			341.88900	341.37400		0.00	0	208
GOVI	On	04/08/2011	GOVI			346.73600	346.21100		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		76,260.00000	71,110,000	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		76,360.00000	71,210,000	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		76,160.00000	71,010,000	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		17,890.00000	12,640,000	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		17,990.00000	12,740,000	0.00	0	0
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		17,790.00000	12,540,000	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			369.53100	368.94300		0.00	0	30
AL7T	On	04/08/2011	Index Future			374.76900	374.17100		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			340.61000	340.09100			0.00	0	1,064
ALBI On 04/08/2011 Index Future			345.43800	344.91000			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			154.18900	154.07100			0.00	0	2
CRD1 On 04/08/2011 Index Future			156.30400	156.18500			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			150.04800	149.14100			0.00	0	59
IGOV On 04/08/2011 Index Future			152.17500	151.25400			0.00	0	0
Total IGOV Future							0.00	0	59
Total For IGOV							0.00	0	59
ILBI On 05/05/2011 Index Future			405.75600	403.43800			0.00	0	336
Total ILBI Future							0.00	0	336
Total For ILBI							0.00	0	336
OTH1 On 05/05/2011 Index Future			333.34100	332.79900			0.00	0	3
OTH1 On 04/08/2011 Index Future			338.06600	337.51400			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 05/05/2011 Index Future			337.64900	337.11300			0.00	0	100
TRT1 On 04/08/2011 Index Future			342.28200	341.73700			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,594
JIBAR On 16/03/2011 Jibar Future			5.61200	5.62000			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.65500	5.68000			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.69100	5.73000			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			5.73300	5.77000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.79200	5.84000			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.86100	5.92000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.99200	6.05000			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.42800	6.49000			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			6.83200	6.90000			0.00	0	1,290
JIBAR On 20/06/2012 Jibar Future			7.26700	7.34000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.67800	7.76000			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.09300	8.15000			0.00	0	490
Total Jibar Future							0.00	0	85,891
Total For JIBAR FUTURE							0.00	0	85,891
Total for Jibar							0.00	0	85,891
Total for Derivatives :							0.00	0	198,537
R155 On 31/08/2011 Spot Bond			5.87000	5.88500			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			7.77000	7.79000			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			8.91000	8.94000			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			7.38000	7.36000			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			2.70000	2.77500			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			8.34500	8.36500			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			8.53000	8.55500			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			7.08000	7.07500			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.62500	8.66500			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			8.73000	8.75000			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			8.93000	8.97000			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			2.71000	2.73000			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	0	173,037
Total Options							0.00	0	25,500
Grand Total:							0.00	0	198,537