



Interest Rates Daily MTM Report

Daily summary for: 28/02/2011

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			6.95110	6.99860		14.35	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		2.00000	0,000	14.35	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.15	Put		153.00000	199,000	14.35	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Call		1.00000	0,000	14.35	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.20	Put		202.00000	249,000	14.35	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Call		5.00000	0,000	14.35	0.00	0	0
CAN-D On 28/02/2011 Can-Do Future	7.10	Put		106.00000	149,000	14.35	0.00	0	0
Total CAN-DO CAAA Option							0.00	0	0
Total For CAN-DO CAAA							0.00	0	0
Total for Can-Do Future							0.00	0	0
R157 On 05/05/2011 Bond Future			7.86600	7.86800		4.50	0.00	0	2,605
R157 On 04/08/2011 Bond Future			8.02900	8.03200		4.50	0.00	0	0
R157 On 03/11/2011 Bond Future			8.21000	8.21300		4.75	0.00	0	3,694
R157 On 02/02/2012 Bond Future			8.40700	8.41000		4.75	0.00	0	0
Total R157 Future							0.00	0	6,299
R157 On 05/05/2011 Bond Future	7.75	Call		775.00000	706,000	4.44	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		1,257.00000	1,180,000	4.44	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		867.00000	797,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,145.00000	1,067,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		690.00000	622,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,378.00000	1,302,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		611.00000	545,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,504.00000	1,430,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		691.00000	634,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,752.00000	2,684,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		753.00000	694,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,618.00000	2,548,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		632.00000	579,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,889.00000	2,825,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,938.00000	1,932,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,805.00000	1,788,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,036.00000	2,030,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,724.00000	1,707,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,843.00000	1,838,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,890.00000	1,874,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		301.00000	2,364,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	2,053,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		468.00000	2,457,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	1,979,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		134.00000	2,273,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	2,129,000	4.74	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			9.01400	8.97900		12.25	0.00	0	18,980
R186	On	04/08/2011	Bond Future			9.11800	9.08200		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.22100	9.18400		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.32500	9.28600		12.75	0.00	0	0
Total R186 Future										0.00	0	31,962
R186	On	05/05/2011	Bond Future	8.75	Call		1,635.00000	1,396,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,743.00000	3,821,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,815.00000	1,563,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,458.00000	3,523,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,468.00000	1,241,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,044.00000	4,134,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,627.00000	9,889,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		197.00000	142,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,107.00000	1,029,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,881.00000	9,123,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,212.00000	1,127,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,497.00000	8,732,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,008.00000	936,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,274.00000	9,522,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		4,005.00000	3,868,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,626.00000	5,810,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,211.00000	4,066,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,388.00000	5,565,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,806.00000	3,675,000	12.58	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		5,873.00000	6,064,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	4,134,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		2,483.00000	6,949,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		0.00000	4,323,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		2,043.00000	6,698,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	3,949,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		2,925.00000	7,206,000	12.56	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			7.46600	7.46800		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.61800	7.62000		4.00	0.00	0	0
R201	On	03/11/2011	Bond Future			7.78400	7.78600		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.96200	7.96500		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,316.00000	1,274,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		419.00000	371,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,426.00000	1,387,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		372.00000	326,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,208.00000	1,166,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		470.00000	421,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		642.00000	604,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,752.00000	1,708,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		701.00000	659,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,660.00000	1,612,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		589.00000	552,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,850.00000	1,807,000	3.87	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		1,691.00000	1,645,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,101.00000	1,049,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,773.00000	1,728,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,046.00000	995,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,610.00000	1,564,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,157.00000	1,106,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		724.00000	1,998,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	1,266,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		851.00000	2,075,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	1,216,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Call		598.00000	1,923,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	1,318,000	4.05	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.35600	0.35600			67,408,664.00	400	10,489
Total R202 Future										67,408,664.00	400	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		41,862.00000	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		42,890.00000	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		40,824.00000	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										67,408,664.00	400	10,489
R203	On	05/05/2011	Bond Future			8.43800	8.43400		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.57900	8.57600		7.00	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			8.72900	8.72500		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.88700	8.88300		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		856.00000	781,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,747.00000	1,691,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		955.00000	879,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,603.00000	1,546,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		763.00000	691,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,897.00000	1,845,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		832.00000	783,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,544.00000	3,509,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		905.00000	854,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,378.00000	3,341,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		763.00000	713,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,715.00000	3,679,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,879.00000	1,862,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,887.00000	2,887,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,983.00000	1,965,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,766.00000	2,765,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,778.00000	1,762,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,011.00000	3,013,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	2,483,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		569.00000	3,070,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	2,590,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		355.00000	2,962,000	7.16	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	2,379,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		785.00000	3,181,000	7.12	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,932
R204	On	05/05/2011	Bond Future			8.62100	8.61700		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.75400	8.75100		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.89100	8.88700		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.03100	9.02700		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		1,179.00000	1,039,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,811.00000	1,693,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,302.00000	1,159,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,664.00000	1,542,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,064.00000	927,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,968.00000	1,853,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		696.00000	690,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,712.00000	4,721,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		763.00000	755,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,505.00000	4,513,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		634.00000	630,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,925.00000	4,936,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,363.00000	2,382,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,057.00000	3,096,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,486.00000	2,504,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,926.00000	2,964,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,235.00000	2,264,000	8.37	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		3,184.00000	3,233,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		0.00000	3,059,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		132.00000	3,210,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		112.00000	3,185,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	3,092,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		0.00000	2,936,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		376.00000	3,332,000	8.48	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,976
R206	On	05/05/2011	Bond Future			7.17000	7.17100		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.33900	7.34100		3.00	0.00	0	0
R206	On	03/11/2011	Bond Future			7.52400	7.52600		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.73700	7.74000		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,058.00000	1,026,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		267.00000	233,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,146.00000	1,115,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		236.00000	202,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		975.00000	939,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		304.00000	266,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		504.00000	454,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,256.00000	1,201,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		549.00000	498,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,190.00000	1,135,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		464.00000	415,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,327.00000	1,273,000	2.90	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		1,233.00000	1,178,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		790.00000	731,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,293.00000	1,238,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		752.00000	693,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,175.00000	1,120,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		831.00000	772,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		457.00000	1,320,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	858,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		545.00000	1,373,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	823,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Call		369.00000	1,267,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	892,000	2.79	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/05/2011	Bond Future			8.72600	8.70700		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.85200	8.83200		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.97500	8.95400		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.10200	9.08100		9.50	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,016.00000	906,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,199.00000	2,196,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,130.00000	1,015,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,025.00000	2,018,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		910.00000	805,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,381.00000	2,384,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,053.00000	1,006,000	9.54	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		4,331.00000	4,395,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,140.00000	1,090,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,131.00000	4,191,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		970.00000	927,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,537.00000	4,604,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,370.00000	2,307,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,471.00000	3,521,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,495.00000	2,429,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,325.00000	3,371,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,249.00000	2,189,000	9.37	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Put		3,623.00000	3,675,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		0.00000	3,042,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		423.00000	3,574,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		0.00000	3,171,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		162.00000	3,442,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		0.00000	2,916,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		685.00000	3,710,000	9.48	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			8.81400	8.80500		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.92800	8.91900		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			9.04400	9.03400		10.75	0.00	0	5,602
R208	On	02/02/2012	Bond Future			9.16000	9.15100		10.75	0.00	0	0
Total R208 Future										0.00	0	5,792
R208	On	05/05/2011	Bond Future	8.50	Call		873.00000	791,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,709.00000	2,680,000	10.40	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		977.00000	891,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,508.00000	2,476,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		777.00000	699,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,918.00000	2,894,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		957.00000	912,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,949.00000	4,956,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,040.00000	991,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,725.00000	4,729,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		879.00000	836,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,179.00000	5,188,000	10.17	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Call		2,313.00000	2,281,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,939.00000	3,963,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,439.00000	2,404,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,776.00000	3,797,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,191.00000	2,161,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,107.00000	4,134,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		0.00000	3,165,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		838.00000	4,053,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		0.00000	3,299,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		560.00000	3,908,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		0.00000	3,033,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		1,118.00000	4,201,000	10.58	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			9.02800	8.98300		16.25	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			9.10600	9.06000		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.18400	9.13700		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.26100	9.21200		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		764.00000	585,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,637.00000	4,803,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		867.00000	674,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,324.00000	4,476,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		670.00000	505,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,963.00000	5,143,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,551.00000	1,384,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,006.00000	6,186,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,676.00000	1,502,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,716.00000	5,889,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,431.00000	1,274,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,305.00000	6,496,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,108.00000	7,798,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		872.00000	909,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,781.00000	2,579,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,770.00000	5,918,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,937.00000	2,729,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,529.00000	5,671,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,631.00000	2,437,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,021.00000	6,177,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		0.00000	3,811,000	16.55	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		1,591.00000	5,762,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		0.00000	3,978,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		1,211.00000	5,549,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		0.00000	3,647,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		1,975.00000	5,981,000	16.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,133
R211	On	05/05/2011	Bond Future			1.58600	1.58600			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		3,054.00000	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		3,325.00000	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		2,783.00000	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			2.39700	2.43800			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		1,812.00000	1,420,000		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		1,327.00000	935,000		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		2,301.00000	1,908,000		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			9.06600	9.03100			0.00	0	0
R213	On	04/08/2011	Bond Future			9.15200	9.11700			0.00	0	0
R213	On	03/11/2011	Bond Future			9.24100	9.20400			0.00	0	0
R213	On	02/02/2012	Bond Future			9.33000	9.29200			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		8,725.00000	8,998,000		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		8,270.00000	8,544,000		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		9,183.00000	9,457,000		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		9,356.00000	9,625,000		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		8,903.00000	9,172,000		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		9,812.00000	10,081,000		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		3,561.00000	3,841,000		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		3,157.00000	3,437,000		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		3,967.00000	4,247,000		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		2,227.00000	2,510,000		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	1,839.00000	2,122,000		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	2,617.00000	2,900,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									67,408,664.00	400	91,244
GOVI	On	05/05/2011	GOVI			341.70700	341.88900		0.00	0	208
GOVI	On	04/08/2011	GOVI			346.55800	346.73600		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	71,110.00000	72,930,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put	71,210.00000	73,030,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put	71,010.00000	72,830,000		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	12,640.00000	14,420,000		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	12,740.00000	14,520,000		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	12,540.00000	14,320,000		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			369.53500	369.53100		0.00	0	30
AL7T	On	04/08/2011	Index Future			374.78000	374.76900		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			340.41500	340.61000			0.00	0	1,064
ALBI On 04/08/2011 Index Future			345.24700	345.43800			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			154.19400	154.18900			0.00	0	2
CRD1 On 04/08/2011 Index Future			156.31000	156.30400			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			150.16000	150.04800			1,501,600.00	1	60
IGOV On 04/08/2011 Index Future			152.29200	152.17500			0.00	0	0
Total IGOV Future							1,501,600.00	1	60
Total For IGOV							1,501,600.00	1	60
ILBI On 05/05/2011 Index Future			405.98100	405.75600			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			333.07800	333.34100			0.00	0	3
OTH1 On 04/08/2011 Index Future			337.80600	338.06600			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			337.45200	337.64900			0.00	0	100
TRT1 On 04/08/2011 Index Future			342.08300	342.28200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							1,501,600.00	1	1,595
JIBAR On 16/03/2011 Jibar Future			5.60000	5.61200			0.00	0	6,040
JIBAR On 20/04/2011 Jibar Future			5.66000	5.65500			0.00	0	2,000
JIBAR On 18/05/2011 Jibar Future			5.70000	5.69100			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			5.74000	5.73300			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.80000	5.79200			0.00	0	2,000
JIBAR On 17/08/2011 Jibar Future			5.86000	5.86100			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			6.00000	5.99200			0.00	0	14,390
JIBAR On 21/12/2011 Jibar Future			6.42000	6.42800			0.00	0	5,390
JIBAR On 20/03/2012 Jibar Future			6.82000	6.83200			0.00	0	1,290
JIBAR On 20/06/2012 Jibar Future			7.26000	7.26700			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.67000	7.67800			0.00	0	44,510
JIBAR On 19/12/2012 Jibar Future			8.08000	8.09300			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 :							68,910,264.00	401	178,938
R155 On 31/08/2011 Spot Bond			5.87000	5.87000			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	7.77000			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			8.94500	8.91000			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	7.38000			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	2.70000			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			8.35000	8.34500			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			8.53500	8.53000			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	7.08000			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			8.64500	8.62500			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			8.74000	8.73000			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			8.97500	8.93000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.67000	2.71000			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							68,910,264.00	401	173,438
Total Options							0.00	0	5,500
Grand Total:							68,910,264.00	401	178,938