



Interest Rates Daily MTM Report

Daily summary for: 15/02/2011

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			7.91800	7.92500		4.75	6,355,785.80	52	2,605
R157	On	04/08/2011	Bond Future			8.08800	8.09600		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.27300	8.28100		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.47600	8.48500			0.00	0	0
Total R157 Future										6,355,785.80	52	6,299
R157	On	05/05/2011	Bond Future	7.75	Call		754.00000	759,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,469.00000	1,445,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		840.00000	845,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,350.00000	1,326,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		674.00000	678,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,594.00000	1,569,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		600.00000	604,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,726.00000	1,701,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		663.00000	668,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,969.00000	2,943,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		722.00000	727,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,832.00000	2,807,000	4.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Call		607.00000	612,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,109.00000	3,083,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,855.00000	1,865,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,966.00000	1,947,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,949.00000	1,960,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,881.00000	1,863,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,763.00000	1,773,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,054.00000	2,035,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		50.00000	80,000		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		217.00000	247,000		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		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		117.00000	87,000		0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										6,355,785.80	52	6,299
R186	On	05/05/2011	Bond Future			8.71300	8.73500		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.80700	8.82900		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.89900	8.92200		12.50	820,137.22	7	12,965
R186	On	02/02/2012	Bond Future			8.99200	9.01600			0.00	0	0
Total R186 Future										820,137.22	7	31,945
R186	On	05/05/2011	Bond Future	8.75	Call		2,845.00000	2,935,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,705.00000	2,589,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,088.00000	3,184,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,483.00000	2,373,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,613.00000	2,698,000	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	05/05/2011	Bond Future	8.70	Put		2,941.00000	2,820,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,723.00000	7,540,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		541.00000	564,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,804.00000	1,857,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,295.00000	7,146,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,952.00000	2,007,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,953.00000	6,807,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,665.00000	1,714,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,648.00000	7,495,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,281.00000	5,385,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,583.00000	4,481,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,520.00000	5,627,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,379.00000	4,279,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,047.00000	5,148,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,796.00000	4,690,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	71,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		141.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		299.00000	511,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		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		584.00000	372,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										820,137.22	7	37,445
R201	On	05/05/2011	Bond Future			7.75600	7.76300		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.93600	7.94400		4.25	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			8.13000	8.13800		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.34400	8.35400			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		824.00000	830,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		865.00000	849,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		906.00000	913,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		789.00000	774,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		745.00000	750,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		944.00000	927,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		393.00000	396,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,463.00000	2,442,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		435.00000	438,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,354.00000	2,333,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		357.00000	360,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,578.00000	2,557,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,218.00000	1,225,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,596.00000	1,581,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,285.00000	1,293,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,526.00000	1,512,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,152.00000	1,160,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,668.00000	1,654,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		263.00000	238,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		136.00000	111,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		389.00000	364,000		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			0.44700	0.44700			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	39,221,000		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		40,249.00000	40,249,000		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		38,183.00000	38,183,000		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			8.37300	8.38400		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.51200	8.52400		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.65700	8.67000		7.25	397,470.08	4	1,408
R203	On	02/02/2012	Bond Future			8.81200	8.82600			0.00	0	0
Total R203 Future										397,470.08	4	1,924
R203	On	05/05/2011	Bond Future	8.25	Call		1,048.00000	1,063,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,698.00000	1,660,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,157.00000	1,173,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,564.00000	1,526,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		947.00000	960,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,840.00000	1,800,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		960.00000	973,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,431.00000	3,388,000	6.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.05	Call		1,039.00000	1,053,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,271.00000	3,229,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		886.00000	898,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,597.00000	3,553,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,040.00000	2,062,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,802.00000	2,766,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,148.00000	2,171,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,685.00000	2,650,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,935.00000	1,957,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,923.00000	2,887,000	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		326.00000	266,000		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		111.00000	51,000		0.00	0	0
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		541.00000	481,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										397,470.08	4	1,924
R204	On	05/05/2011	Bond Future			8.50700	8.50300		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.63700	8.63300		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.76700	8.76300		8.25	396,184.80	4	1,871
R204	On	02/02/2012	Bond Future			8.90200	8.89700			0.00	0	0
Total R204 Future										396,184.80	4	1,971
R204	On	05/05/2011	Bond Future	8.50	Call		1,584.00000	1,563,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,600.00000	1,601,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,724.00000	1,703,000	8.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,469.00000	1,470,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,451.00000	1,430,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,739.00000	1,740,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		912.00000	900,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,310.00000	4,319,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		990.00000	979,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,115.00000	4,125,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		837.00000	827,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,510.00000	4,521,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,730.00000	2,714,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,796.00000	2,800,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,863.00000	2,847,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,675.00000	2,679,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,592.00000	2,577,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,913.00000	2,918,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		505.00000	480,000		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		748.00000	724,000		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		260.00000	235,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										396,184.80	4	1,971
R206	On	05/05/2011	Bond Future			7.40500	7.42300		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.60500	7.62600		3.25	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			7.82100	7.84400		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			8.07800	8.10400			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		718.00000	739,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		534.00000	511,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		787.00000	808,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		483.00000	461,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		654.00000	672,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		589.00000	564,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		335.00000	345,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,710.00000	1,674,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		368.00000	379,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,632.00000	1,597,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		306.00000	315,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,792.00000	1,755,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		925.00000	945,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,110.00000	1,085,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		975.00000	995,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		1,062.00000	1,036,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		876.00000	895,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,160.00000	1,133,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		182.00000	137,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		94.00000	49,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		270.00000	224,000		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			8.57100	8.57200		9.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.69100	8.69200		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.80600	8.80800		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.92700	8.92800			0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,461.00000	1,454,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,875.00000	1,862,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,599.00000	1,591,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,725.00000	1,711,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,332.00000	1,324,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,034.00000	2,020,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,375.00000	1,371,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,878.00000	3,869,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,477.00000	1,473,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,693.00000	3,683,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,277.00000	1,273,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,069.00000	4,059,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,808.00000	2,808,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,123.00000	3,112,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,944.00000	2,944,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,987.00000	2,977,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,675.00000	2,675,000	9.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		3,262.00000	3,252,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		378.00000	383,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		639.00000	645,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	1,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		116.00000	121,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		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			8.61200	8.60800		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.71900	8.71400		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.82600	8.82100		10.75	613,450.95	7	5,591
R208	On	02/02/2012	Bond Future			8.93400	8.93000			0.00	0	0
Total R208 Future										613,450.95	7	5,781
R208	On	05/05/2011	Bond Future	8.50	Call		1,458.00000	1,436,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,114.00000	2,116,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,597.00000	1,574,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,948.00000	1,950,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,327.00000	1,306,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,288.00000	2,292,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,397.00000	1,380,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,190.00000	4,203,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,502.00000	1,485,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,989.00000	4,001,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,296.00000	1,280,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,397.00000	4,410,000	10.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Call		2,945.00000	2,925,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,355.00000	3,364,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,090.00000	3,069,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,211.00000	3,219,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,804.00000	2,784,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,504.00000	3,513,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		392.00000	370,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		671.00000	649,000		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		112.00000	90,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										613,450.95	7	5,781
R209	On	05/05/2011	Bond Future			8.67400	8.68000		16.75	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.74300	8.74900		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.81100	8.81700		16.75	0.00	0	1,029
R209	On	02/02/2012	Bond Future			8.87700	8.88400			0.00	0	0
Total R209 Future										0.00	0	22,129
R209	On	05/05/2011	Bond Future	8.50	Call		1,711.00000	1,716,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,192.00000	3,149,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,882.00000	1,889,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,947.00000	2,906,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,549.00000	1,554,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,450.00000	3,406,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,556.00000	2,567,000	16.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		4,590.00000	4,553,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,728.00000	2,740,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,346.00000	4,310,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,390.00000	2,400,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,843.00000	4,805,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,243.00000	10,280,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		585.00000	574,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		4,002.00000	4,018,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,534.00000	4,502,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,195.00000	4,212,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,329.00000	4,299,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,814.00000	3,829,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,746.00000	4,714,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		895.00000	949,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		1,275.00000	1,330,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		511.00000	566,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,129
R211	On	05/05/2011	Bond Future			1.65900	1.63800			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,763.00000	2,646,000		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		3,034.00000	2,917,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,492.00000	2,375,000		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			2.49600	2.49500			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		2,355.00000	2,364,000		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		1,869.00000	1,879,000		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		2,843.00000	2,853,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	05/05/2011	Bond Future			8.75400	8.76600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.83200	8.84400			0.00	0	0
R213	On	03/11/2011	Bond Future			8.91000	8.92200			0.00	0	0
R213	On	02/02/2012	Bond Future			8.99000	9.00200			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		6,608.00000	6,510,000		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		6,153.00000	6,055,000		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		7,066.00000	6,968,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	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
R213	On	04/08/2011	Bond Future	8.00	Put		7,209.00000	7,113,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		6,756.00000	6,660,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		7,665.00000	7,569,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put		1,377.00000	1,282,000		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		973.00000	878,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put		1,783.00000	1,688,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	78,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put		16.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call		372.00000	466,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		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		406.00000	313,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										8,583,028.85	74	90,799
GOVI	On	05/05/2011	GOVI			344.68600	344.53500			31,021,740.00	9	208
GOVI	On	04/08/2011	GOVI			349.55000	349.39400			0.00	0	0
Total GOVI Future										31,021,740.00	9	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		44,650.00000	43,140,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	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
GOVI	On	05/05/2011	GOVI	349.01	Put		44,750.00000	43,240,000		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		44,550.00000	43,040,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		13,940.00000	15,500,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		13,840.00000	15,400,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		14,040.00000	15,600,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										31,021,740.00	9	208
Total for GOVI										31,021,740.00	9	208
AL7T	On	05/05/2011	Index Future			373.09100	373.13600			0.00	0	30
AL7T	On	04/08/2011	Index Future			378.35500	378.39900			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	05/05/2011	Index Future			343.82800	343.66400			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			348.68000	348.51100			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			154.53400	154.45700			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.65100	156.57200			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			148.97700	148.95300			0.00	0	58
IGOV	On	04/08/2011	Index Future			151.07900	151.05300			0.00	0	0
Total IGOV Future										0.00	0	58
Total For IGOV										0.00	0	58

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011	Index Future			402.84600	402.79200			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			338.83900	338.60300			0.00	0	3
OTH1	On	04/08/2011	Index Future			343.62000	343.37900			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			340.38700	340.19100			0.00	0	100
TRT1	On	04/08/2011	Index Future			345.04900	344.85000			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,593
JIBAR	On	16/02/2011	Jibar Future			5.57600	5.57500			0.00	0	5,000
JIBAR	On	16/03/2011	Jibar Future			5.60200	5.58300			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.65200	5.63400			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.66300	5.65400			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.70100	5.70300			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.77600	5.77000			0.00	0	2,000
JIBAR	On	21/09/2011	Jibar Future			5.95500	5.97600			0.00	0	15,390
JIBAR	On	21/12/2011	Jibar Future			6.40300	6.39600			0.00	250	5,390
JIBAR	On	20/03/2012	Jibar Future			6.80400	6.80500			0.00	0	790
JIBAR	On	20/06/2012	Jibar Future			7.25700	7.25200			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.68700	7.69300			0.00	0	44,510
JIBAR	On	19/12/2012	Jibar Future			8.08000	8.08000			0.00	0	490
Total Jibar Future										0.00	250	91,391
Total For JIBAR FUTURE										0.00	250	91,391
Total for Jibar										0.00	250	91,391

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										39,604,768.85	333	183,991
R155	On	31/08/2011	Spot Bond			6.02000	6.03000			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			7.80000	7.80500			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			8.64000	8.66000			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			7.63500	7.64000			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			2.80000	2.80000			0.00	0	0
Total R202 SPOT										0.00	0	0
Total For R202										0.00	0	0
R203	On	15/09/2017	Spot Bond			8.27000	8.28000			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			8.41000	8.40500			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			7.28000	7.29500			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			8.48000	8.48000			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			8.53000	8.52500			0.00	0	0
Total R208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.62000	8.62500			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			2.77000	2.77000			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							39,604,768.85	333	178,491
Total Options							0.00	0	5,500
Grand Total:							39,604,768.85	333	183,991