



Interest Rates Daily MTM Report

Daily summary for: 17/02/2011

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			7.81100	7.88200		4.75	0.00	0	2,605
R157	On	04/08/2011	Bond Future			7.97200	8.04900		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.14700	8.23000		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.34000	8.43000			0.00	0	0
Total R157 Future										0.00	0	6,299
R157	On	05/05/2011	Bond Future	7.75	Call		813.00000	935,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,353.00000	1,185,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		904.00000	1,035,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,239.00000	1,080,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		728.00000	841,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,473.00000	1,296,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		649.00000	754,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,599.00000	1,415,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		707.00000	795,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,833.00000	2,626,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		769.00000	862,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,699.00000	2,497,000	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		649.00000	731,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,971.00000	2,758,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,940.00000	2,093,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,868.00000	1,723,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,037.00000	2,195,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,786.00000	1,646,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,845.00000	1,994,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,953.00000	1,803,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		234.00000	536,000		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		401.00000	702,000		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		67.00000	369,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	1,000		0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,299
R186	On	05/05/2011	Bond Future			8.68900	8.70500		12.50	315,411,893.37	2,643	18,980
R186	On	04/08/2011	Bond Future			8.78200	8.79900		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.87400	8.89100		12.50	0.00	0	12,965
R186	On	02/02/2012	Bond Future			8.96500	8.98300			0.00	0	0
Total R186 Future										315,411,893.37	2,643	31,945
R186	On	05/05/2011	Bond Future	8.75	Call		2,958.00000	3,022,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,537.00000	2,451,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,209.00000	3,277,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,323.00000	2,241,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,718.00000	2,778,000	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		2,765.00000	2,675,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,467.00000	7,331,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		566.00000	580,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,869.00000	1,909,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,084.00000	6,968,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,021.00000	2,063,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,747.00000	6,633,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,726.00000	1,762,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,433.00000	7,313,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,415.00000	5,491,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,438.00000	4,361,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,658.00000	5,736,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,238.00000	4,162,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,177.00000	5,251,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,647.00000	4,567,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		150.00000	309,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		590.00000	749,000		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		292.00000	133,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										315,411,893.37	2,643	37,445
R201	On	05/05/2011	Bond Future			7.64900	7.72500		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.81900	7.90200		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			8.00200	8.09300		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.20400	8.30400			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		875.00000	1,000,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		796.00000	680,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		960.00000	1,093,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		723.00000	615,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		792.00000	910,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		871.00000	748,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		418.00000	481,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,364.00000	2,182,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		462.00000	529,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,257.00000	2,079,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		380.00000	438,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,477.00000	2,290,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,270.00000	1,390,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,525.00000	1,395,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,340.00000	1,464,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,458.00000	1,332,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,203.00000	1,319,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,596.00000	1,462,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	117,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		137.00000	1,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	243,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		10.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		263.00000	10,000		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			0.43800	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	39,480,000		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	40,508,000		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	38,442,000		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			8.29400	8.33700		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.42900	8.47400		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.57000	8.61800		7.25	0.00	0	1,408
R203	On	02/02/2012	Bond Future			8.71900	8.77000			0.00	0	0
Total R203 Future										0.00	0	1,924
R203	On	05/05/2011	Bond Future	8.25	Call		1,132.00000	1,222,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,554.00000	1,436,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,247.00000	1,342,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,426.00000	1,313,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,024.00000	1,108,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,690.00000	1,566,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,025.00000	1,091,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,264.00000	3,120,000	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		1,108.00000	1,178,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,108.00000	2,968,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		947.00000	1,009,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,425.00000	3,278,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,140.00000	2,240,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,670.00000	2,555,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,252.00000	2,354,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,557.00000	2,444,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		2,031.00000	2,128,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,787.00000	2,668,000	7.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	133,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		86.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		129.00000	348,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000		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		301.00000	82,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,924
R204	On	05/05/2011	Bond Future			8.43000	8.48300		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.55500	8.61100		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.68200	8.74100		8.25	0.00	0	1,871
R204	On	02/02/2012	Bond Future			8.81200	8.87300			0.00	0	0
Total R204 Future										0.00	0	1,971
R204	On	05/05/2011	Bond Future	8.50	Call		1,620.00000	1,763,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,528.00000	1,382,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,763.00000	1,914,000	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		1,400.00000	1,262,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,483.00000	1,619,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,663.00000	1,510,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		933.00000	1,015,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,216.00000	4,003,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,014.00000	1,100,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,023.00000	3,814,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		857.00000	934,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,415.00000	4,196,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,777.00000	2,930,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,731.00000	2,583,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,911.00000	3,069,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,611.00000	2,468,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,637.00000	2,786,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,846.00000	2,694,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		623.00000	923,000		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		866.00000	1,167,000		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		378.00000	679,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,971
R206	On	05/05/2011	Bond Future			7.24200	7.35700		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.42200	7.55200		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			7.61500	7.76100		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			7.84300	8.00900			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		801.00000	970,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		458.00000	351,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		874.00000	1,052,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		412.00000	313,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		731.00000	892,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		508.00000	392,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		375.00000	461,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,589.00000	1,390,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		411.00000	503,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,514.00000	1,322,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		344.00000	424,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,668.00000	1,464,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,001.00000	1,150,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,023.00000	883,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,053.00000	1,207,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		976.00000	842,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		950.00000	1,094,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,070.00000	926,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	276,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		16.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		72.00000	363,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	188,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		103.00000	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			8.50900	8.54700		9.50	28,399,938.00	300	1,020
R207	On	04/08/2011	Bond Future			8.62700	8.66600		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.74000	8.78000		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.85700	8.89900			0.00	0	0
Total R207 Future										28,399,938.00	300	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,509.00000	1,606,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,779.00000	1,658,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,650.00000	1,753,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,633.00000	1,517,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,375.00000	1,466,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,934.00000	1,806,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,414.00000	1,487,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,772.00000	3,627,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,518.00000	1,595,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,589.00000	3,448,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,314.00000	1,383,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,961.00000	3,812,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,873.00000	2,979,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,036.00000	2,925,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,012.00000	3,121,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,904.00000	2,795,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,738.00000	2,840,000	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		3,174.00000	3,058,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		531.00000	753,000		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		792.00000	1,014,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		268.00000	490,000		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										28,399,938.00	300	1,620
R208	On	05/05/2011	Bond Future			8.55100	8.58800		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.65500	8.69400		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.76000	8.80000		10.75	0.00	0	5,591
R208	On	02/02/2012	Bond Future			8.86600	8.90800			0.00	0	0
Total R208 Future										0.00	0	5,781
R208	On	05/05/2011	Bond Future	8.50	Call		1,491.00000	1,585,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,026.00000	1,895,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,633.00000	1,734,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,863.00000	1,740,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,357.00000	1,445,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,197.00000	2,061,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,424.00000	1,499,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,099.00000	3,943,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,532.00000	1,611,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,901.00000	3,749,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,322.00000	1,393,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,305.00000	4,145,000	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		2,993.00000	3,105,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,282.00000	3,163,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,140.00000	3,255,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,140.00000	3,024,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,851.00000	2,959,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,430.00000	3,307,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		516.00000	753,000		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		795.00000	1,032,000		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		236.00000	473,000		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										0.00	0	5,781
R209	On	05/05/2011	Bond Future			8.65600	8.67200		16.75	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.72500	8.74100		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.79200	8.80900		16.75	0.00	0	1,029
R209	On	02/02/2012	Bond Future			8.85800	8.87500			0.00	0	0
Total R209 Future										0.00	0	22,129
R209	On	05/05/2011	Bond Future	8.50	Call		1,709.00000	1,749,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,125.00000	3,035,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,881.00000	1,925,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,881.00000	2,795,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,546.00000	1,583,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,382.00000	3,289,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,564.00000	2,610,000	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		4,534.00000	4,452,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,737.00000	2,785,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,291.00000	4,211,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,397.00000	2,440,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,786.00000	4,701,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,288.00000	10,396,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		566.00000	546,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		4,018.00000	4,079,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,486.00000	4,413,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,212.00000	4,275,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,283.00000	4,212,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,829.00000	3,888,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,698.00000	4,623,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		965.00000	1,098,000		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		1,345.00000	1,478,000		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		581.00000	714,000		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			1.64100	1.66100			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,635.00000	2,747,000		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		2,906.00000	3,017,000		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		2,363.00000	2,475,000		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			2.49700	2.49600			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		2,364.00000	2,374,000		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		1,879.00000	1,888,000		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		2,853.00000	2,862,000		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			8.72600	8.74200			0.00	0	0
R213	On	04/08/2011	Bond Future			8.80200	8.81900			0.00	0	0
R213	On	03/11/2011	Bond Future			8.88000	8.89700			0.00	0	0
R213	On	02/02/2012	Bond Future			8.95800	8.97600			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		6,412.00000	6,281,000		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		5,957.00000	5,826,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		6,870.00000	6,739,000		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	7,008.00000	6,871,000		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	6,555.00000	6,418,000		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	7,464.00000	7,327,000		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	1,179.00000	1,044,000		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	775.00000	640,000		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	1,585.00000	1,450,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	187.00000	328,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	575.00000	716,000		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	204.00000	63,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									343,811,831.37	2,943	90,799
GOVI	On	05/05/2011	GOVI			345.66200	344.92500		0.00	0	208
GOVI	On	04/08/2011	GOVI			350.54400	349.79400		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	40,750.00000	33,380,000		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		40,850.00000	33,480,000		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		40,650.00000	33,280,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		17,940.00000	25,440,000		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		17,840.00000	25,340,000		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		18,040.00000	25,540,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	208
Total for GOVI										0.00	0	208
AL7T	On	05/05/2011	Index Future			374.39800	373.45700			0.00	0	30
AL7T	On	04/08/2011	Index Future			379.68600	378.73000			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			344.77700	344.05600			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			349.64600	348.91300			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			154.91900	154.64100			0.00	0	2
CRD1	On	04/08/2011	Index Future			157.04200	156.76000			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			148.96800	148.92300			0.00	0	58
IGOV	On	04/08/2011	Index Future			151.07200	151.02500			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			402.94300	402.81600			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			339.64500	339.01200			0.00	0	3
OTH1	On	04/08/2011	Index Future			344.44300	343.79800			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			341.39400	340.66500			0.00	0	100
TRT1	On	04/08/2011	Index Future			346.07300	345.33300			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,593
JIBAR	On	16/03/2011	Jibar Future			5.59900	5.59000			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.65200	5.65100			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.67200	5.66300			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.70800	5.69800			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.77700	5.79600			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.86200	5.85000			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.94300	5.94700			0.00	0	15,390
JIBAR	On	21/12/2011	Jibar Future			6.40500	6.41600			0.00	0	5,390
JIBAR	On	20/03/2012	Jibar Future			6.79700	6.81800			0.00	0	1,090
JIBAR	On	20/06/2012	Jibar Future			7.23000	7.25400			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.64200	7.70300			0.00	250	44,510
JIBAR	On	19/12/2012	Jibar Future			8.02000	8.03000			0.00	0	490
Total Jibar Future										0.00	250	86,691
Total For JIBAR FUTURE										0.00	250	86,691
Total for Jibar										0.00	250	86,691

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										343,811,831.37	3,193	179,291
R155	On	31/08/2011	Spot Bond			5.80000	5.93500			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			7.70500	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			8.62000	8.63500			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			7.54000	7.61000			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			2.79000	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			8.20000	8.24000			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			8.34000	8.39000			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			7.13500	7.24000			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			8.42500	8.46000			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			8.47500	8.51000			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			8.60500	8.62000			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							343,811,831.37	3,193	173,791
Total Options							0.00	0	5,500
Grand Total:							343,811,831.37	3,193	179,291