



Interest Rates Daily MTM Report

Daily summary for: 24/03/2011

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			7.80700	7.85000		4.50	0.00	0	2,405
R157	On	04/08/2011	Bond Future			7.96300	8.00900		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.13700	8.18800		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.33300	8.38700		4.75	0.00	0	0
Total R157 Future										0.00	0	6,099
R157	On	05/05/2011	Bond Future	7.75	Call		559.00000	627,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		968.00000	860,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		650.00000	725,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		854.00000	754,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		477.00000	538,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,091.00000	977,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		404.00000	457,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,224.00000	1,101,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		564.00000	611,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,537.00000	2,407,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		623.00000	673,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,400.00000	2,274,000	4.38	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		510.00000	554,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,679.00000	2,546,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,886.00000	1,980,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,663.00000	1,574,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,984.00000	2,082,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,582.00000	1,497,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,790.00000	1,881,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,747.00000	1,654,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,324.00000	2,419,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		1,946.00000	1,860,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,418.00000	2,515,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,873.00000	1,789,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,232.00000	2,325,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,021.00000	1,933,000	4.74	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,099
R186	On	05/05/2011	Bond Future			8.93200	8.95300		12.25	17,797,307.60	152	28,849
R186	On	04/08/2011	Bond Future			9.03100	9.05300		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.13200	9.15400		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.23300	9.25700		12.75	0.00	0	0
Total R186 Future										17,797,307.60	152	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,161.00000	1,210,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,032.00000	2,890,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,333.00000	1,388,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,739.00000	2,603,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		1,005.00000	1,047,000	12.10	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		3,344.00000	3,195,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,253.00000	9,064,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		60.00000	62,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		949.00000	981,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,465.00000	8,300,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,047.00000	1,082,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,074.00000	7,912,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		857.00000	887,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,865.00000	8,699,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,914.00000	3,996,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,273.00000	5,162,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,120.00000	4,205,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,035.00000	4,927,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,714.00000	3,792,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,519.00000	5,405,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,210.00000	4,296,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,445.00000	6,325,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,406.00000	4,495,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,201.00000	6,084,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		4,019.00000	4,103,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,696.00000	6,574,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										17,797,307.60	152	47,331
R201	On	05/05/2011	Bond Future			7.37600	7.41400		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.51600	7.55700		4.00	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			7.67200	7.71700		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.84500	7.89400		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,276.00000	1,366,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		207.00000	175,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,400.00000	1,494,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		173.00000	145,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,157.00000	1,242,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		246.00000	209,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		593.00000	634,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,515.00000	1,433,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		650.00000	695,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,421.00000	1,344,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		539.00000	578,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,612.00000	1,528,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,693.00000	1,766,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		912.00000	860,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,779.00000	1,855,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		860.00000	811,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,608.00000	1,680,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		964.00000	911,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,047.00000	2,120,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,141.00000	1,089,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,126.00000	2,201,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,094.00000	1,043,000	4.08	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		1,968.00000	2,040,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,189.00000	1,135,000	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			0.31500	0.31400			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		43,098.00000	43,069,000		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		44,126.00000	44,097,000		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		42,060.00000	42,030,000		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	10,489
R203	On	05/05/2011	Bond Future			8.42900	8.46600		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.56800	8.60700		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.71600	8.75800		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.87600	8.92000		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		520.00000	571,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,565.00000	1,438,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		606.00000	664,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,408.00000	1,288,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		442.00000	488,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,730.00000	1,598,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		633.00000	676,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,489.00000	3,351,000	6.79	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		698.00000	744,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,315.00000	3,180,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		571.00000	610,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,666.00000	3,525,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,697.00000	1,773,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,851.00000	2,741,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,796.00000	1,876,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,725.00000	2,618,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,600.00000	1,674,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,980.00000	2,867,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,321.00000	2,406,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,048.00000	2,946,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,426.00000	2,513,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		2,939.00000	2,838,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,219.00000	2,302,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,161.00000	3,057,000	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			8.61400	8.65100		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.74500	8.78400		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.88100	8.92200		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.02300	9.06600		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		722.00000	790,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,537.00000	1,406,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		832.00000	907,000	7.92	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		1,376.00000	1,252,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		622.00000	683,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,709.00000	1,571,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		539.00000	576,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,726.00000	4,560,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		596.00000	637,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,510.00000	4,348,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		486.00000	521,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,948.00000	4,780,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,181.00000	2,272,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,051.00000	2,936,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,300.00000	2,394,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,916.00000	2,804,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,066.00000	2,153,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,191.00000	3,072,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,865.00000	2,966,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,187.00000	3,078,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,989.00000	3,092,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,067.00000	2,960,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,744.00000	2,842,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,310.00000	3,199,000	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			7.05200	7.08400		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.20300	7.23900		3.00	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			7.36900	7.41100		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.56800	7.61500		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,107.00000	1,169,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		106.00000	90,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,208.00000	1,271,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		87.00000	73,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,009.00000	1,068,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		128.00000	109,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		480.00000	509,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,008.00000	957,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		528.00000	558,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		945.00000	896,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		437.00000	464,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,076.00000	1,023,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,270.00000	1,320,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		599.00000	565,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,334.00000	1,386,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		565.00000	533,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,207.00000	1,257,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		635.00000	601,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,411.00000	1,460,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		733.00000	699,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,467.00000	1,517,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		702.00000	668,000	2.80	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		1,356.00000	1,404,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		766.00000	731,000	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			8.66000	8.69100		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.78100	8.81400		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.90000	8.93500		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.02600	9.06200		9.50	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		715.00000	767,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,807.00000	1,683,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		823.00000	882,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,627.00000	1,510,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		617.00000	663,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,998.00000	1,867,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		918.00000	964,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,097.00000	3,961,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,001.00000	1,051,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,893.00000	3,761,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		840.00000	883,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,308.00000	4,169,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,269.00000	2,350,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,269.00000	3,161,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,393.00000	2,477,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,121.00000	3,017,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,149.00000	2,227,000	9.37	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		3,421.00000	3,311,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		3,031.00000	3,121,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,355.00000	3,257,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		3,163.00000	3,255,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,226.00000	3,130,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,903.00000	2,991,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,489.00000	3,389,000	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			8.70300	8.74500		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.81100	8.85500		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			8.92200	8.96800		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.03600	9.08300		10.75	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		656.00000	728,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,134.00000	1,955,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		759.00000	839,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,933.00000	1,762,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		563.00000	627,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,347.00000	2,160,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		876.00000	940,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,496.00000	4,303,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		958.00000	1,027,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,271.00000	4,084,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		799.00000	859,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,727.00000	4,530,000	10.17	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		2,328.00000	2,441,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,580.00000	3,430,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,457.00000	2,574,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,419.00000	3,274,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,203.00000	2,312,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,745.00000	3,592,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,249.00000	3,376,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,711.00000	3,577,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,389.00000	3,518,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,572.00000	3,440,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		3,113.00000	3,236,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		3,855.00000	3,717,000	10.58	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,914
R209	On	05/05/2011	Bond Future			9.01700	9.03300		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.09400	9.11000		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.17200	9.18900		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.24900	9.26700		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		321.00000	329,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,577.00000	4,463,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		388.00000	399,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,228.00000	4,117,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		264.00000	270,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,940.00000	4,824,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,172.00000	1,196,000	16.11	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		6,005.00000	5,908,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,283.00000	1,309,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,700.00000	5,606,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,069.00000	1,092,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,321.00000	6,223,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,604.00000	7,697,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		745.00000	718,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,384.00000	2,425,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,760.00000	5,675,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,531.00000	2,574,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,510.00000	5,427,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,245.00000	2,284,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,022.00000	5,935,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,630.00000	3,684,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,625.00000	5,547,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,796.00000	3,852,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,410.00000	5,335,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,468.00000	3,520,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		5,846.00000	5,767,000	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			1.61900	1.61800			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,875.00000	2,870,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.19	Call		3,146.00000	3,140,000		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		2,604.00000	2,598,000		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			2.42600	2.42600			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		1,698.00000	1,698,000		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		1,212.00000	1,212,000		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		2,186.00000	2,186,000		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			9.06000	9.08100			0.00	0	0
R213	On	04/08/2011	Bond Future			9.14500	9.16700			0.00	0	0
R213	On	03/11/2011	Bond Future			9.23300	9.25500			0.00	0	0
R213	On	02/02/2012	Bond Future			9.32300	9.34600			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		9,115.00000	8,952,000		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		8,660.00000	8,497,000		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		9,573.00000	9,410,000		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	9,740.00000	9,571,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put	9,287.00000	9,119,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put	10,196.00000	10,027,000		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	3,946.00000	3,780,000		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	3,543.00000	3,377,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put	4,353.00000	4,187,000		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	2,628.00000	2,458,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put	2,240.00000	2,070,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put	3,019.00000	2,848,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									17,797,307.60	152	101,035
GOVI	On	05/05/2011	GOVI			342.69500	342.10300		0.00	0	209
GOVI	On	04/08/2011	GOVI			347.58800	346.98700		0.00	0	0
Total GOVI Future									0.00	0	209
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	68,970.00000	63,050,000		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		69,070.00000	63,150,000		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		68,870.00000	62,950,000		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		10,130.00000	4,120,000		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		10,230.00000	4,220,000		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		10,030.00000	4,020,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	209
Total for GOVI										0.00	0	209
AL7T	On	05/05/2011	Index Future			370.83700	370.02400			0.00	0	30
AL7T	On	04/08/2011	Index Future			376.13200	375.30700			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			341.45000	340.85400			0.00	0	1,070
ALBI	On	04/08/2011	Index Future			346.32600	345.72000			0.00	0	0
Total ALBI Future										0.00	0	1,070
Total For ALBI										0.00	0	1,070
CRD1	On	05/05/2011	Index Future			154.91000	154.70900			0.00	0	2
CRD1	On	04/08/2011	Index Future			157.04400	156.84000			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			150.26500	150.27100			0.00	0	61
IGOV	On	04/08/2011	Index Future			152.41000	152.41600			0.00	0	0
Total IGOV Future										0.00	0	61
Total For IGOV										0.00	0	61

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			406.49100	406.50400			0.00	0	336
Total ILBI Future										0.00	0	336
Total For ILBI										0.00	0	336
OTH1	On	05/05/2011	Index Future			334.36700	333.74400			0.00	0	3
OTH1	On	04/08/2011	Index Future			339.14200	338.50900			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	05/05/2011	Index Future			338.54100	337.95400			0.00	0	100
TRT1	On	04/08/2011	Index Future			343.20500	342.60900			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,602
JIBAR	On	20/04/2011	Jibar Future			5.59000	5.62000			0.00	0	2,001
JIBAR	On	18/05/2011	Jibar Future			5.63000	5.65500			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.66000	5.66800			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.71000	5.73000			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.78000	5.81300			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.89000	5.98200			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			6.34000	6.36400			0.00	2,756	8,091
JIBAR	On	20/03/2012	Jibar Future			6.86000	6.90900			0.00	0	1,090
JIBAR	On	20/06/2012	Jibar Future			7.34000	7.41200			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.77000	7.80800			0.00	0	44,710
JIBAR	On	19/12/2012	Jibar Future			8.12000	8.17800			0.00	0	513
JIBAR	On	20/03/2013	Jibar Future			8.36000	8.55000			0.00	0	0
Total Jibar Future										0.00	2,756	82,576
Total For JIBAR FUTURE										0.00	2,756	82,576
Total for Jibar										0.00	2,756	82,576

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										17,797,307.60	2,908	185,422
R155	On	31/08/2011	Spot Bond			5.80000	5.84000			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			7.75000	7.79000			0.00	0	0
Total R157 SPOT										0.00	0	0
Total For R157										0.00	0	0
R186	On	21/12/2026	Spot Bond			8.89000	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			7.32500	7.36000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			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			8.37500	8.41000			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			8.56000	8.59500			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			7.00000	7.03000			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			8.61000	8.64000			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			8.66000	8.70000			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			8.98500	9.00000			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			2.69000	2.69000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							17,797,307.60	2,908	179,922
Total Options							0.00	0	5,500
Grand Total:							17,797,307.60	2,908	185,422