



Interest Rates Daily MTM Report

Daily summary for: 22/03/2011

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			7.89500	7.94900		4.50	0.00	0	2,405
R157	On	04/08/2011	Bond Future			8.05800	8.11600		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.24100	8.30400		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.44500	8.51300		4.75	0.00	0	0
Total R157 Future										0.00	0	6,099
R157	On	05/05/2011	Bond Future	7.75	Call		447.00000	495,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,259.00000	1,088,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		522.00000	577,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,130.00000	965,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		379.00000	420,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,396.00000	1,218,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		320.00000	354,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,543.00000	1,357,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		477.00000	517,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,859.00000	2,678,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		528.00000	572,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,715.00000	2,537,000	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	430.00000	467,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put	3,008.00000	2,824,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call	1,693.00000	1,791,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put	1,886.00000	1,759,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call	1,786.00000	1,887,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put	1,800.00000	1,676,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call	1,604.00000	1,698,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put	1,977.00000	1,845,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call	2,121.00000	2,224,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put	2,164.00000	2,040,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call	2,210.00000	2,316,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put	2,087.00000	1,966,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call	2,034.00000	2,135,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put	2,244.00000	2,118,000	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			8.97600	9.01300	12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.07800	9.11600	12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.18000	9.21900	12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.28300	9.32300	12.75	0.00	0	0
Total R186 Future									0.00	0	41,831
R186	On	05/05/2011	Bond Future	8.75	Call	1,075.00000	1,108,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put	3,491.00000	3,189,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call	1,232.00000	1,274,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put	3,183.00000	2,889,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call	933.00000	958,000	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		3,817.00000	3,506,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,800.00000	9,459,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		62.00000	57,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		881.00000	913,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,957.00000	8,652,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		973.00000	1,008,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,560.00000	8,258,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		796.00000	824,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,364.00000	9,055,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,702.00000	3,818,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,627.00000	5,404,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		3,899.00000	4,020,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,380.00000	5,162,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,510.00000	3,621,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,882.00000	5,653,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		3,998.00000	4,118,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,796.00000	6,575,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,187.00000	4,311,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,545.00000	6,328,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,815.00000	3,929,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		7,055.00000	6,828,000	12.56	0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	47,331
R201	On	05/05/2011	Bond Future			7.43800	7.50700		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.58400	7.66000		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			7.74600	7.82900		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.92600	8.01600		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,088.00000	1,223,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		316.00000	231,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,200.00000	1,345,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		270.00000	195,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		980.00000	1,107,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		366.00000	273,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		506.00000	568,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,735.00000	1,570,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		557.00000	623,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,635.00000	1,475,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		459.00000	516,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,839.00000	1,670,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,525.00000	1,647,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,054.00000	946,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,606.00000	1,732,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		998.00000	894,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,446.00000	1,564,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,112.00000	1,001,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		1,877.00000	2,000,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,283.00000	1,176,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		1,952.00000	2,079,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,231.00000	1,128,000	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		1,802.00000	1,923,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,334.00000	1,226,000	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			0.29500	0.29500			0.00	0	10,489
Total R202 Future										0.00	0	10,489
R202	On	05/05/2011	Bond Future	2.05	Call		43,661.00000	43,661,000		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		44,689.00000	44,689,000		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		42,622.00000	42,622,000		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			8.51100	8.56400		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.65400	8.71000		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.80800	8.86700		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.97300	9.03500		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		423.00000	460,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,937.00000	1,720,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		495.00000	539,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,766.00000	1,556,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		359.00000	390,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,117.00000	1,894,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		543.00000	584,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,873.00000	3,657,000	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		600.00000	645,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,691.00000	3,478,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		488.00000	526,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,058.00000	3,838,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,521.00000	1,608,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		3,158.00000	2,984,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,614.00000	1,704,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		3,026.00000	2,855,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,432.00000	1,515,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,295.00000	3,117,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,120.00000	2,221,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,335.00000	3,174,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,218.00000	2,323,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,219.00000	3,061,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,024.00000	2,122,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,454.00000	3,290,000	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			8.69000	8.74300		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.82500	8.88100		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.96600	9.02400		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.11100	9.17200		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		603.00000	656,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,911.00000	1,680,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		696.00000	758,000	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		1,733.00000	1,512,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		519.00000	564,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,099.00000	1,860,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		467.00000	502,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,157.00000	4,902,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		517.00000	556,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,933.00000	4,683,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		420.00000	452,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,385.00000	5,127,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		1,982.00000	2,087,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,364.00000	3,178,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,093.00000	2,202,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,221.00000	3,039,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,875.00000	1,975,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,511.00000	3,321,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,639.00000	2,762,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,474.00000	3,302,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,757.00000	2,883,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,348.00000	3,179,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,525.00000	2,644,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,605.00000	3,429,000	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			7.10900	7.16300		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.26700	7.32800		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			7.44200	7.51100		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.65000	7.72700		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		974.00000	1,061,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		164.00000	120,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,067.00000	1,160,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		137.00000	100,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		883.00000	965,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		193.00000	144,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		420.00000	459,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,143.00000	1,048,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		464.00000	505,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,077.00000	984,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		382.00000	418,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,216.00000	1,118,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,159.00000	1,234,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		687.00000	625,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,220.00000	1,297,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		649.00000	589,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,100.00000	1,172,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		726.00000	661,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,301.00000	1,375,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		821.00000	759,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,355.00000	1,430,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		787.00000	726,000	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		1,249.00000	1,321,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		857.00000	793,000	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			8.76600	8.82900		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.89200	8.95800		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			9.01700	9.08500		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.14800	9.21900		9.50	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		525.00000	584,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,396.00000	2,100,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		609.00000	678,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,192.00000	1,907,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		450.00000	500,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,609.00000	2,305,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		741.00000	807,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,710.00000	4,415,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		811.00000	883,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,493.00000	4,204,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		676.00000	737,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,934.00000	4,634,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		1,951.00000	2,080,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,751.00000	3,518,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,063.00000	2,198,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,591.00000	3,365,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,843.00000	1,967,000	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		3,915.00000	3,678,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,665.00000	2,817,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,802.00000	3,588,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,786.00000	2,943,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,662.00000	3,452,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,547.00000	2,695,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,947.00000	3,728,000	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			8.80900	8.86200		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.92200	8.97600		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			9.03700	9.09400		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.15500	9.21300		10.75	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		512.00000	552,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,685.00000	2,411,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		595.00000	642,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,464.00000	2,197,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		438.00000	471,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,917.00000	2,636,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		732.00000	782,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,053.00000	4,791,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		804.00000	858,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,819.00000	4,561,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		666.00000	712,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,295.00000	5,029,000	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		2,053.00000	2,163,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		4,017.00000	3,806,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,171.00000	2,285,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,846.00000	3,639,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		1,939.00000	2,044,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		4,194.00000	3,977,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		2,931.00000	3,060,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		4,111.00000	3,921,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,061.00000	3,194,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,962.00000	3,776,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,803.00000	2,929,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,263.00000	4,069,000	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			9.06100	9.09200		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.14000	9.17100		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.21900	9.25100		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.29800	9.33100		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		307.00000	300,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		5,011.00000	4,769,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		368.00000	363,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,656.00000	4,416,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		254.00000	246,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,377.00000	5,135,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,094.00000	1,120,000	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		6,383.00000	6,178,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,198.00000	1,227,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,071.00000	5,869,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		998.00000	1,021,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,706.00000	6,498,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,267.00000	7,425,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		864.00000	791,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,250.00000	2,307,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		6,083.00000	5,905,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,390.00000	2,450,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,826.00000	5,651,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,118.00000	2,171,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,352.00000	6,170,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,454.00000	3,534,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,914.00000	5,755,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,615.00000	3,697,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,694.00000	5,537,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,298.00000	3,375,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		6,141.00000	5,979,000	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			1.61500	1.61500			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,892.00000	2,892,000		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		3,163.00000	3,163,000		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		2,620.00000	2,620,000		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			2.43500	2.43500			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		1,784.00000	1,784,000		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		1,298.00000	1,298,000		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		2,272.00000	2,272,000		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			9.10900	9.14500			0.00	0	0
R213	On	04/08/2011	Bond Future			9.19500	9.23300			0.00	0	0
R213	On	03/11/2011	Bond Future			9.28500	9.32400			0.00	0	0
R213	On	02/02/2012	Bond Future			9.37700	9.41600			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		9,610.00000	9,332,000		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		9,156.00000	8,878,000		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		10,069.00000	9,791,000		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		10,243.00000	9,954,000		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		9,790.00000	9,501,000		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		10,699.00000	10,410,000		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		4,464.00000	4,172,000		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		4,060.00000	3,768,000		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		4,870.00000	4,578,000		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		3,145.00000	2,858,000		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		2,757.00000	2,470,000		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		3,535.00000	3,248,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	101,035
GOVI	On	05/05/2011	GOVI			341.45400	340.36200			0.00	0	209
GOVI	On	04/08/2011	GOVI			346.32700	345.21600			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		86,380.00000	75,460,000		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		86,480.00000	75,560,000		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		86,280.00000	75,360,000		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		27,840.00000	16,730,000		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		27,940.00000	16,830,000		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		27,740.00000	16,630,000		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			367.32500	367.44200			0.00	0	30
AL7T	On	04/08/2011	Index Future			372.56800	372.68200			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			338.98400	339.09100			6,779,680.00	2	1,059
ALBI	On	04/08/2011	Index Future			343.82200	343.92700			0.00	0	0
Total ALBI Future										6,779,680.00	2	1,059
Total For ALBI										6,779,680.00	2	1,059
CRD1	On	05/05/2011	Index Future			154.53200	154.15200			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.65900	156.27400			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			150.27400	150.32100			0.00	0	61
IGOV	On	04/08/2011	Index Future			152.41900	152.46500			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			406.43200	406.66400			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			331.76500	331.87000			0.00	0	3
OTH1	On	04/08/2011	Index Future			336.50100	336.60300			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	05/05/2011	Index Future			337.23200	336.18600			0.00	0	100
TRT1	On	04/08/2011	Index Future			341.87500	340.81300			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										6,779,680.00	2	1,591
JIBAR	On	20/04/2011	Jibar Future			5.61000	5.62000			0.00	0	2,001
JIBAR	On	18/05/2011	Jibar Future			5.64000	5.64000			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.65000	5.65000			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.71000	5.71000			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.80000	5.80000			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.89000	5.87000			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			6.38000	6.44000			0.00	0	5,390
JIBAR	On	20/03/2012	Jibar Future			6.92000	7.01000			0.00	0	1,090
JIBAR	On	20/06/2012	Jibar Future			7.42000	7.51000			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.82000	7.92000			0.00	0	44,710
JIBAR	On	19/12/2012	Jibar Future			8.19000	8.30000			0.00	0	513
JIBAR	On	20/03/2013	Jibar Future			8.52000	8.58000			0.00	0	0
Total Jibar Future										0.00	0	79,875
Total For JIBAR FUTURE										0.00	0	79,875
Total for Jibar										0.00	0	79,875

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										6,779,680.00	2	182,710
R155	On	31/08/2011	Spot Bond			5.93000	5.93000			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			7.83000	7.88000			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			8.93000	8.96500			0.00	0	0
Total R186 SPOT										0.00	0	0
Total For R186										0.00	0	0
R201	On	21/12/2014	Spot Bond			7.38000	7.44500			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			2.63000	2.63000			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			8.45000	8.50000			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			8.63000	8.68000			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			7.05000	7.10000			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			8.71000	8.77000			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			8.76000	8.81000			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			9.02600	9.05500			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			2.70000	2.70000			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							6,779,680.00	2	177,210
Total Options							0.00	0	5,500
Grand Total:							6,779,680.00	2	182,710