



Interest Rates Daily MTM Report

Daily summary for: 23/03/2011

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			7.85000	7.89500		4.50	0.00	0	2,405
R157	On	04/08/2011	Bond Future			8.00900	8.05800		4.50	0.00	0	0
R157	On	03/11/2011	Bond Future			8.18800	8.24100		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.38700	8.44500		4.75	0.00	0	0
Total R157 Future										0.00	0	6,099
R157	On	05/05/2011	Bond Future	7.75	Call		495.00000	559,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,088.00000	968,000	4.44	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		577.00000	650,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		965.00000	854,000	4.45	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		420.00000	477,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,218.00000	1,091,000	4.43	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		354.00000	404,000	4.42	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,357.00000	1,224,000	4.42	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		517.00000	564,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,678.00000	2,537,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		572.00000	623,000	4.38	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,537.00000	2,400,000	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		467.00000	510,000	4.36	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,824.00000	2,679,000	4.36	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,791.00000	1,886,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,759.00000	1,663,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,887.00000	1,984,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,676.00000	1,582,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,698.00000	1,790,000	4.74	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,845.00000	1,747,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		2,224.00000	2,324,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		2,040.00000	1,946,000	4.75	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		2,316.00000	2,418,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		1,966.00000	1,873,000	4.77	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		2,135.00000	2,232,000	4.74	0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		2,118.00000	2,021,000	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			8.95300	8.97600		12.25	0.00	0	28,849
R186	On	04/08/2011	Bond Future			9.05300	9.07800		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			9.15400	9.18000		12.75	0.00	0	12,982
R186	On	02/02/2012	Bond Future			9.25700	9.28300		12.75	0.00	0	0
Total R186 Future										0.00	0	41,831
R186	On	05/05/2011	Bond Future	8.75	Call		1,108.00000	1,161,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,189.00000	3,032,000	12.13	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		1,274.00000	1,333,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,889.00000	2,739,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		958.00000	1,005,000	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		3,506.00000	3,344,000	12.10	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,459.00000	9,253,000	11.83	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		57.00000	60,000	11.83	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		913.00000	949,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,652.00000	8,465,000	12.36	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,008.00000	1,047,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		8,258.00000	8,074,000	12.38	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		824.00000	857,000	12.33	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		9,055.00000	8,865,000	12.33	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		3,818.00000	3,914,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		5,404.00000	5,273,000	12.61	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		4,020.00000	4,120,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		5,162.00000	5,035,000	12.63	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		3,621.00000	3,714,000	12.58	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		5,653.00000	5,519,000	12.58	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		4,118.00000	4,210,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		6,575.00000	6,445,000	12.60	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		4,311.00000	4,406,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		6,328.00000	6,201,000	12.63	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		3,929.00000	4,019,000	12.56	0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		6,828.00000	6,696,000	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			7.41400	7.43800		4.00	0.00	0	484
R201	On	04/08/2011	Bond Future			7.55700	7.58400		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			7.71700	7.74600		3.75	0.00	0	0
R201	On	02/02/2012	Bond Future			7.89400	7.92600		4.00	0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,223.00000	1,276,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		231.00000	207,000	4.06	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,345.00000	1,400,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		195.00000	173,000	4.07	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,107.00000	1,157,000	4.05	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		273.00000	246,000	4.05	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		568.00000	593,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,570.00000	1,515,000	3.88	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		623.00000	650,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,475.00000	1,421,000	3.89	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		516.00000	539,000	3.87	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,670.00000	1,612,000	3.87	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,647.00000	1,693,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		946.00000	912,000	3.82	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,732.00000	1,779,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		894.00000	860,000	3.83	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,564.00000	1,608,000	3.80	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,001.00000	964,000	3.80	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		2,000.00000	2,047,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1,176.00000	1,141,000	4.07	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		2,079.00000	2,126,000	4.08	0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		1,128.00000	1,094,000	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		1,923.00000	1,968,000	4.05	0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		1,226.00000	1,189,000	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			0.31400	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	43,098,000		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	44,126,000		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	42,060,000		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			8.46600	8.51100		7.00	0.00	0	516
R203	On	04/08/2011	Bond Future			8.60700	8.65400		7.00	0.00	0	0
R203	On	03/11/2011	Bond Future			8.75800	8.80800		7.25	0.00	0	1,416
R203	On	02/02/2012	Bond Future			8.92000	8.97300		7.25	0.00	0	0
Total R203 Future										0.00	0	1,932
R203	On	05/05/2011	Bond Future	8.25	Call		460.00000	520,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,720.00000	1,565,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		539.00000	606,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,556.00000	1,408,000	6.92	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		390.00000	442,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,894.00000	1,730,000	6.89	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		584.00000	633,000	6.79	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,657.00000	3,489,000	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		645.00000	698,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,478.00000	3,315,000	6.81	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		526.00000	571,000	6.76	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,838.00000	3,666,000	6.76	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,608.00000	1,697,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,984.00000	2,851,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		1,704.00000	1,796,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,855.00000	2,725,000	7.17	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,515.00000	1,600,000	7.12	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,117.00000	2,980,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		2,221.00000	2,321,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		3,174.00000	3,048,000	7.14	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		2,323.00000	2,426,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		3,061.00000	2,939,000	7.16	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		2,122.00000	2,219,000	7.12	0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		3,290.00000	3,161,000	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			8.65100	8.69000		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.78400	8.82500		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.92200	8.96600		8.50	0.00	0	1,876
R204	On	02/02/2012	Bond Future			9.06600	9.11100		8.50	0.00	0	0
Total R204 Future										0.00	0	1,976
R204	On	05/05/2011	Bond Future	8.50	Call		656.00000	722,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,680.00000	1,537,000	7.91	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		758.00000	832,000	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		1,512.00000	1,376,000	7.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		564.00000	622,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,860.00000	1,709,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		502.00000	539,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,902.00000	4,726,000	8.20	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		556.00000	596,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,683.00000	4,510,000	8.22	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		452.00000	486,000	8.18	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,127.00000	4,948,000	8.18	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,087.00000	2,181,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		3,178.00000	3,051,000	8.39	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,202.00000	2,300,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		3,039.00000	2,916,000	8.41	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		1,975.00000	2,066,000	8.37	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,321.00000	3,191,000	8.37	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		2,762.00000	2,865,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		3,302.00000	3,187,000	8.50	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		2,883.00000	2,989,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		3,179.00000	3,067,000	8.52	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		2,644.00000	2,744,000	8.48	0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		3,429.00000	3,310,000	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			7.08400	7.10900		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			7.23900	7.26700		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			7.41100	7.44200		2.75	0.00	0	0
R206	On	02/02/2012	Bond Future			7.61500	7.65000		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,061.00000	1,107,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		120.00000	106,000	3.09	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,160.00000	1,208,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		100.00000	87,000	3.10	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		965.00000	1,009,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		144.00000	128,000	3.07	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		459.00000	480,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,048.00000	1,008,000	2.91	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		505.00000	528,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		984.00000	945,000	2.93	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		418.00000	437,000	2.90	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,118.00000	1,076,000	2.90	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,234.00000	1,270,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		625.00000	599,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,297.00000	1,334,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		589.00000	565,000	2.80	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,172.00000	1,207,000	2.79	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		661.00000	635,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		1,375.00000	1,411,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		759.00000	733,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		1,430.00000	1,467,000	2.80	0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		726.00000	702,000	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		1,321.00000	1,356,000	2.79	0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		793.00000	766,000	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			8.69100	8.76600		9.25	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.81400	8.89200		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.93500	9.01700		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			9.06200	9.14800		9.50	0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		584.00000	715,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,100.00000	1,807,000	9.16	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		678.00000	823,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,907.00000	1,627,000	9.18	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		500.00000	617,000	9.14	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,305.00000	1,998,000	9.14	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		807.00000	918,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,415.00000	4,097,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		883.00000	1,001,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,204.00000	3,893,000	9.56	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		737.00000	840,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,634.00000	4,308,000	9.52	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,080.00000	2,269,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,518.00000	3,269,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,198.00000	2,393,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,365.00000	3,121,000	9.42	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		1,967.00000	2,149,000	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		3,678.00000	3,421,000	9.37	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		2,817.00000	3,031,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		3,588.00000	3,355,000	9.50	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		2,943.00000	3,163,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		3,452.00000	3,226,000	9.52	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		2,695.00000	2,903,000	9.48	0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		3,728.00000	3,489,000	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			8.74500	8.80900		10.50	0.00	0	190
R208	On	04/08/2011	Bond Future			8.85500	8.92200		10.50	0.00	0	120
R208	On	03/11/2011	Bond Future			8.96800	9.03700		10.75	0.00	0	5,604
R208	On	02/02/2012	Bond Future			9.08300	9.15500		10.75	0.00	0	0
Total R208 Future										0.00	0	5,914
R208	On	05/05/2011	Bond Future	8.50	Call		552.00000	656,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,411.00000	2,134,000	10.40	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		642.00000	759,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,197.00000	1,933,000	10.42	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		471.00000	563,000	10.38	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,636.00000	2,347,000	10.38	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		782.00000	876,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,791.00000	4,496,000	10.19	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		858.00000	958,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,561.00000	4,271,000	10.21	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		712.00000	799,000	10.17	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,029.00000	4,727,000	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		2,163.00000	2,328,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,806.00000	3,580,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		2,285.00000	2,457,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,639.00000	3,419,000	10.65	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,044.00000	2,203,000	10.61	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,977.00000	3,745,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		3,060.00000	3,249,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		3,921.00000	3,711,000	10.61	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		3,194.00000	3,389,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		3,776.00000	3,572,000	10.63	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		2,929.00000	3,113,000	10.58	0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		4,069.00000	3,855,000	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			9.03300	9.06100		16.25	0.00	0	21,100
R209	On	04/08/2011	Bond Future			9.11000	9.14000		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			9.18900	9.21900		17.00	0.00	0	1,033
R209	On	02/02/2012	Bond Future			9.26700	9.29800		16.75	0.00	0	0
Total R209 Future										0.00	0	22,133
R209	On	05/05/2011	Bond Future	8.50	Call		300.00000	321,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,769.00000	4,577,000	15.91	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		363.00000	388,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,416.00000	4,228,000	15.94	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		246.00000	264,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		5,135.00000	4,940,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,120.00000	1,172,000	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		6,178.00000	6,005,000	16.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		1,227.00000	1,283,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,869.00000	5,700,000	16.15	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,021.00000	1,069,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,498.00000	6,321,000	16.08	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		7,425.00000	7,604,000	17.58	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		791.00000	745,000	17.58	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		2,307.00000	2,384,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		5,905.00000	5,760,000	16.59	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		2,450.00000	2,531,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		5,651.00000	5,510,000	16.63	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		2,171.00000	2,245,000	16.56	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		6,170.00000	6,022,000	16.56	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		3,534.00000	3,630,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		5,755.00000	5,625,000	16.55	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		3,697.00000	3,796,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		5,537.00000	5,410,000	16.59	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		3,375.00000	3,468,000	16.50	0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		5,979.00000	5,846,000	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			1.61800	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	2,875,000		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	3,146,000		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	2,604,000		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	2.43500			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	1,698,000		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		1,298.00000	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		2,272.00000	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			9.08100	9.10900			0.00	0	0
R213	On	04/08/2011	Bond Future			9.16700	9.19500			0.00	0	0
R213	On	03/11/2011	Bond Future			9.25500	9.28500			0.00	0	0
R213	On	02/02/2012	Bond Future			9.34600	9.37700			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		9,332.00000	9,115,000		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		8,878.00000	8,660,000		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		9,791.00000	9,573,000		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		9,954.00000	9,740,000		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		9,501.00000	9,287,000		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		10,410.00000	10,196,000		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		4,172.00000	3,946,000		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		3,768.00000	3,543,000		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		4,578.00000	4,353,000		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		2,858.00000	2,628,000		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		2,470.00000	2,240,000		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		3,248.00000	3,019,000		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			342.10300	341.45400			0.00	0	209
GOVI	On	04/08/2011	GOVI			346.98700	346.32700			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		75,460.00000	68,970,000		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		75,560.00000	69,070,000		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		75,360.00000	68,870,000		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		16,730.00000	10,130,000		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		16,830.00000	10,230,000		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		16,630.00000	10,030,000		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			370.02400	367.32500			0.00	0	30
AL7T	On	04/08/2011	Index Future			375.30700	372.56800			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			340.85400	338.98400			37,493,940.00	11	1,070
ALBI	On	04/08/2011	Index Future			345.72000	343.82200			0.00	0	0
Total ALBI Future										37,493,940.00	11	1,070
Total For ALBI										37,493,940.00	11	1,070
CRD1	On	05/05/2011	Index Future			154.70900	154.53200			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.84000	156.65900			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			150.27100	150.27400			0.00	0	61
IGOV	On	04/08/2011	Index Future			152.41600	152.41900			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			406.50400	406.43200			0.00	0	336
Total ILBI Future										0.00	0	336
Total For ILBI										0.00	0	336
OTH1	On	05/05/2011	Index Future			333.74400	331.76500			0.00	0	3
OTH1	On	04/08/2011	Index Future			338.50900	336.50100			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			337.95400	337.23200			0.00	0	100
TRT1	On	04/08/2011	Index Future			342.60900	341.87500			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										37,493,940.00	11	1,602
JIBAR	On	20/04/2011	Jibar Future			5.62000	5.61000			0.00	0	2,001
JIBAR	On	18/05/2011	Jibar Future			5.65500	5.64000			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.66800	5.65000			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.73000	5.71000			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.81300	5.80000			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.98200	5.89000			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			6.36400	6.38000			0.00	0	5,390
JIBAR	On	20/03/2012	Jibar Future			6.90900	6.92000			0.00	0	1,090
JIBAR	On	20/06/2012	Jibar Future			7.41200	7.42000			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.80800	7.82000			0.00	0	44,710
JIBAR	On	19/12/2012	Jibar Future			8.17800	8.19000			0.00	0	513
JIBAR	On	20/03/2013	Jibar Future			8.55000	8.52000			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 :										37,493,940.00	11	182,721
R155	On	31/08/2011	Spot Bond			5.84000	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			7.79000	7.83000			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			8.91000	8.93000			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			7.36000	7.38000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0
R202	On	07/12/2033	Spot Bond			2.65000	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			8.41000	8.45000			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			8.59500	8.63000			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			7.03000	7.05000			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			8.64000	8.71000			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			8.70000	8.76000			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			9.00000	9.02600			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	2.70000			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							37,493,940.00	11	177,221
Total Options							0.00	0	5,500
Grand Total:							37,493,940.00	11	182,721