



Interest Rates Daily MTM Report

Daily summary for: 14/02/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future			7.92500	7.95300		4.75	0.00	0	2,605
R157	On	04/08/2011	Bond Future			8.09600	8.12700		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.28100	8.31400		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.48500	8.52200			0.00	0	0
Total R157 Future										0.00	0	6,299
R157	On	05/05/2011	Bond Future	7.75	Call		728.00000	754,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,557.00000	1,469,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		811.00000	840,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,435.00000	1,350,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		651.00000	674,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,685.00000	1,594,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		580.00000	600,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,819.00000	1,726,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		641.00000	663,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,065.00000	2,969,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		698.00000	722,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,927.00000	2,832,000	4.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.45	Call		587.00000	607,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,207.00000	3,109,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		1,807.00000	1,855,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		2,036.00000	1,966,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		1,900.00000	1,949,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,950.00000	1,881,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,717.00000	1,763,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		2,126.00000	2,054,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		0.00000	50,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		73.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		93.00000	217,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		240.00000	117,000		0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,299
R186	On	05/05/2011	Bond Future			8.73500	8.75100		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.82900	8.84700		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.92200	8.94000		12.50	0.00	0	12,958
R186	On	02/02/2012	Bond Future			9.01600	9.03400			0.00	0	0
Total R186 Future										0.00	0	31,938
R186	On	05/05/2011	Bond Future	8.75	Call		2,819.00000	2,845,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,828.00000	2,705,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,058.00000	3,088,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,602.00000	2,483,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,591.00000	2,613,000	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		3,068.00000	2,941,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,879.00000	7,723,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		548.00000	541,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,784.00000	1,804,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,439.00000	7,295,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,929.00000	1,952,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,095.00000	6,953,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,646.00000	1,665,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,793.00000	7,648,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,222.00000	5,281,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,686.00000	4,583,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,459.00000	5,520,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,479.00000	4,379,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		4,990.00000	5,047,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,900.00000	4,796,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		299.00000	141,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		141.00000	299,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		1.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		742.00000	584,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	37,438
R201	On	05/05/2011	Bond Future			7.76300	7.79700		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.94400	7.98100		4.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future			8.13800	8.17900		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.35400	8.39900			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		788.00000	824,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		936.00000	865,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		867.00000	906,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		858.00000	789,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		712.00000	745,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,019.00000	944,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		375.00000	393,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,554.00000	2,463,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		415.00000	435,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,443.00000	2,354,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		341.00000	357,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,671.00000	2,578,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,174.00000	1,218,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,664.00000	1,596,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,240.00000	1,285,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,593.00000	1,526,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,111.00000	1,152,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,739.00000	1,668,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		376.00000	263,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		250.00000	136,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		503.00000	389,000		0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	484
R202	On	05/05/2011	Bond Future			0.44700	0.44700			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	39,221,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		40,249.00000	40,249,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		38,183.00000	38,183,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,089
R203	On	05/05/2011	Bond Future			8.38400	8.41200		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.52400	8.55400		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.67000	8.70100		7.25	0.00	0	1,404
R203	On	02/02/2012	Bond Future			8.82600	8.85900			0.00	0	0
Total R203 Future										0.00	0	1,920
R203	On	05/05/2011	Bond Future	8.25	Call		1,016.00000	1,048,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,801.00000	1,698,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,121.00000	1,157,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,663.00000	1,564,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		917.00000	947,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,945.00000	1,840,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		932.00000	960,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,542.00000	3,431,000	6.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.05	Call		1,009.00000	1,039,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,380.00000	3,271,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		859.00000	886,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,709.00000	3,597,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		1,990.00000	2,040,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,891.00000	2,802,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,097.00000	2,148,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,773.00000	2,685,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		1,887.00000	1,935,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		3,013.00000	2,923,000	7.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		467.00000	326,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		252.00000	111,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		682.00000	541,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,920
R204	On	05/05/2011	Bond Future			8.50300	8.53100		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.63300	8.66200		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.76300	8.79300		8.25	0.00	0	1,867
R204	On	02/02/2012	Bond Future			8.89700	8.92900			0.00	0	0
Total R204 Future										0.00	0	1,967
R204	On	05/05/2011	Bond Future	8.50	Call		1,538.00000	1,584,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,706.00000	1,600,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,674.00000	1,724,000	8.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Put		1,571.00000	1,469,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,408.00000	1,451,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,848.00000	1,739,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		886.00000	912,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,437.00000	4,310,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		962.00000	990,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,239.00000	4,115,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		813.00000	837,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,638.00000	4,510,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,669.00000	2,730,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,887.00000	2,796,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		2,799.00000	2,863,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,763.00000	2,675,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,533.00000	2,592,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		3,006.00000	2,913,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		347.00000	505,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Call		591.00000	748,000		0.00	0	0
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Call		103.00000	260,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,967
R206	On	05/05/2011	Bond Future			7.42300	7.44200		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.62600	7.64700		3.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future			7.84400	7.86700		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			8.10400	8.13100			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		705.00000	718,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		566.00000	534,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		772.00000	787,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		514.00000	483,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		642.00000	654,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		623.00000	589,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		329.00000	335,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,750.00000	1,710,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		361.00000	368,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,671.00000	1,632,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		301.00000	306,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,832.00000	1,792,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		909.00000	925,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		1,139.00000	1,110,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		959.00000	975,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		1,091.00000	1,062,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		861.00000	876,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		1,190.00000	1,160,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		229.00000	182,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		142.00000	94,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		317.00000	270,000		0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/05/2011	Bond Future			8.57200	8.57800		9.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.69200	8.69900		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.80800	8.81500		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.92800	8.93600			0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,476.00000	1,461,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,924.00000	1,875,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,612.00000	1,599,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,772.00000	1,725,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,347.00000	1,332,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,083.00000	2,034,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,381.00000	1,375,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,923.00000	3,878,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,483.00000	1,477,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,738.00000	3,693,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,283.00000	1,277,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,114.00000	4,069,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,806.00000	2,808,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		3,159.00000	3,123,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		2,942.00000	2,944,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		3,023.00000	2,987,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,673.00000	2,675,000	9.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		3,298.00000	3,262,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		336.00000	378,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Call		597.00000	639,000		0.00	0	0
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Call		74.00000	116,000		0.00	0	0
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,620
R208	On	05/05/2011	Bond Future			8.60800	8.61900		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.71400	8.72700		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.82100	8.83400		10.75	0.00	0	5,584
R208	On	02/02/2012	Bond Future			8.93000	8.94300			0.00	0	0
Total R208 Future										0.00	0	5,774
R208	On	05/05/2011	Bond Future	8.50	Call		1,460.00000	1,458,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,182.00000	2,114,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,598.00000	1,597,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,016.00000	1,948,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,331.00000	1,327,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,359.00000	2,288,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,391.00000	1,397,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,261.00000	4,190,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,495.00000	1,502,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,058.00000	3,989,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,291.00000	1,296,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,468.00000	4,397,000	10.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/11/2011	Bond Future	8.75	Call		2,926.00000	2,945,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,411.00000	3,355,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,069.00000	3,090,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,265.00000	3,211,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,786.00000	2,804,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,561.00000	3,504,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		319.00000	392,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Call		598.00000	671,000		0.00	0	0
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Call		39.00000	112,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,774
R209	On	05/05/2011	Bond Future			8.68000	8.71100		16.75	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.74900	8.78200		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.81700	8.85000		16.75	0.00	0	1,029
R209	On	02/02/2012	Bond Future			8.88400	8.91800			0.00	0	0
Total R209 Future										0.00	0	22,129
R209	On	05/05/2011	Bond Future	8.50	Call		1,650.00000	1,711,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,382.00000	3,192,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,816.00000	1,882,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,132.00000	2,947,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,495.00000	1,549,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,646.00000	3,450,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,474.00000	2,556,000	16.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		4,771.00000	4,590,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,642.00000	2,728,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,523.00000	4,346,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,313.00000	2,390,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,029.00000	4,843,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,029.00000	10,243,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		634.00000	585,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		3,895.00000	4,002,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,686.00000	4,534,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,085.00000	4,195,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,479.00000	4,329,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,711.00000	3,814,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,903.00000	4,746,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		631.00000	895,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Call		1,011.00000	1,275,000		0.00	0	0
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Call		247.00000	511,000		0.00	0	0
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,129
R211	On	05/05/2011	Bond Future			1.63800	1.63700			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,769.00000	2,763,000		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		3,040.00000	3,034,000		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		2,497.00000	2,492,000		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			2.49500	2.50600			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		2,459.00000	2,355,000		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		1,974.00000	1,869,000		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		2,947.00000	2,843,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	05/05/2011	Bond Future			8.76600	8.78700			0.00	0	0
R213	On	04/08/2011	Bond Future			8.84400	8.86600			0.00	0	0
R213	On	03/11/2011	Bond Future			8.92200	8.94500			0.00	0	0
R213	On	02/02/2012	Bond Future			9.00200	9.02600			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		6,779.00000	6,608,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		6,324.00000	6,153,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		7,237.00000	7,066,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	8.00	Put	7,385.00000	7,209,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put	6,932.00000	6,756,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put	7,841.00000	7,665,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put	1,558.00000	1,377,000		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	1,154.00000	973,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.70	Put	1,965.00000	1,783,000		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	202.00000	16,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	186.00000	372,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Put	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Call	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	8.95	Put	593.00000	406,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									0.00	0	90,777
GOVI	On	05/05/2011	GOVI			344.53500	343.99500		0.00	0	205
GOVI	On	04/08/2011	GOVI			349.39400	348.83900		0.00	0	0
Total GOVI Future									0.00	0	205
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	50,050.00000	44,650,000		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		50,150.00000	44,750,000		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		49,950.00000	44,550,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		8,390.00000	13,940,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Call		8,290.00000	13,840,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Call		8,490.00000	14,040,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	205
Total for GOVI										0.00	0	205
AL7T	On	05/05/2011	Index Future			373.13600	372.63800			0.00	0	30
AL7T	On	04/08/2011	Index Future			378.39900	377.88700			0.00	0	0
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	05/05/2011	Index Future			343.66400	343.10700			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			348.51100	347.93900			0.00	0	0
Total ALBI Future										0.00	0	1,064
Total For ALBI										0.00	0	1,064
CRD1	On	05/05/2011	Index Future			154.45700	154.26400			0.00	0	2
CRD1	On	04/08/2011	Index Future			156.57200	156.37600			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
IGOV	On	05/05/2011	Index Future			148.95300	148.84200			0.00	0	58
IGOV	On	04/08/2011	Index Future			151.05300	150.93800			0.00	0	0
Total IGOV Future										0.00	0	58
Total For IGOV										0.00	0	58

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011	Index Future			402.79200	402.59800			0.00	0	336
Total ILBI Future										0.00	0	336
Total For ILBI										0.00	0	336
OTH1	On	05/05/2011	Index Future			338.60300	337.95900			0.00	0	3
OTH1	On	04/08/2011	Index Future			343.37900	342.71900			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	05/05/2011	Index Future			340.19100	339.74500			0.00	0	100
TRT1	On	04/08/2011	Index Future			344.85000	344.39700			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,593
JIBAR	On	16/02/2011	Jibar Future			5.57500	5.60100			0.00	0	5,000
JIBAR	On	16/03/2011	Jibar Future			5.58300	5.59800			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.63400	5.66300			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.65400	5.69600			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.70300	5.71500			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.77000	5.79100			0.00	0	2,000
JIBAR	On	21/09/2011	Jibar Future			5.97600	5.92600			0.00	0	15,390
JIBAR	On	21/12/2011	Jibar Future			6.39600	6.40400			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.80500	6.83100			0.00	0	790
JIBAR	On	20/06/2012	Jibar Future			7.25200	7.28700			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.69300	7.69800			0.00	0	44,510
JIBAR	On	19/12/2012	Jibar Future			8.08000	8.09000			0.00	0	490
Total Jibar Future										0.00	0	91,291
Total For JIBAR FUTURE										0.00	0	91,291
Total for Jibar										0.00	0	91,291

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							0.00	0	183,866
R155 On 31/08/2011 Spot Bond			6.03000	6.05000			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			7.80500	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			8.66000	8.67500			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			7.64000	7.67000			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.80000	2.80000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.28000	8.30500			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			8.40500	8.43000			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			7.29500	7.31000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.48000	8.48500			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			8.52500	8.53500			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			8.62500	8.65500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.77000	2.78000			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							0.00	0	178,366
Total Options							0.00	0	5,500
Grand Total:							0.00	0	183,866