



Interest Rates Daily MTM Report

Daily summary for: 18/02/2011

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			7.78300	7.81100		4.75	0.00	0	2,605
R157	On	04/08/2011	Bond Future			7.94200	7.97200		4.75	0.00	0	0
R157	On	03/11/2011	Bond Future			8.11400	8.14700		4.75	0.00	0	3,694
R157	On	02/02/2012	Bond Future			8.30400	8.34000			0.00	0	0
Total R157 Future										0.00	0	6,299
R157	On	05/05/2011	Bond Future	7.75	Call		935.00000	983,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,185.00000	1,118,000	4.69	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,035.00000	1,086,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,080.00000	1,016,000	4.70	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		841.00000	886,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,296.00000	1,226,000	4.68	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		754.00000	795,000	4.67	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,415.00000	1,341,000	4.67	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		795.00000	828,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,626.00000	2,544,000	4.54	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		862.00000	898,000	4.55	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,497.00000	2,418,000	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		731.00000	763,000	4.53	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,758.00000	2,675,000	4.53	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Call		2,093.00000	2,154,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.25	Put		1,723.00000	1,665,000	4.75	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Call		2,195.00000	2,257,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.30	Put		1,646.00000	1,589,000	4.77	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Call		1,994.00000	2,054,000	4.73	0.00	0	0
R157	On	03/11/2011	Bond Future	8.20	Put		1,803.00000	1,744,000	4.73	0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Call		536.00000	656,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.55	Call		702.00000	823,000		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		369.00000	489,000		0.00	0	0
R157	On	02/02/2012	Bond Future	8.45	Put		1.00000	0,000		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			8.68800	8.68900		12.50	0.00	0	18,980
R186	On	04/08/2011	Bond Future			8.78100	8.78200		12.75	0.00	0	0
R186	On	03/11/2011	Bond Future			8.87300	8.87400		12.50	0.00	0	12,965
R186	On	02/02/2012	Bond Future			8.96400	8.96500			0.00	0	0
Total R186 Future										0.00	0	31,945
R186	On	05/05/2011	Bond Future	8.75	Call		3,022.00000	3,009,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,451.00000	2,428,000	12.50	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,277.00000	3,264,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,241.00000	2,218,000	12.53	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,778.00000	2,765,000	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		2,675.00000	2,652,000	12.47	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,331.00000	7,312,000	12.11	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		580.00000	571,000	12.11	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,909.00000	1,901,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,968.00000	6,950,000	12.29	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,063.00000	2,055,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,633.00000	6,615,000	12.31	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,762.00000	1,755,000	12.26	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,313.00000	7,297,000	12.26	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Call		5,491.00000	5,486,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.00	Put		4,361.00000	4,347,000	12.50	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Call		5,736.00000	5,732,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	9.05	Put		4,162.00000	4,149,000	12.54	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Call		5,251.00000	5,246,000	12.47	0.00	0	0
R186	On	03/11/2011	Bond Future	8.95	Put		4,567.00000	4,553,000	12.47	0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Call		309.00000	318,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Call		749.00000	758,000		0.00	0	0
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0
R186	On	02/02/2012	Bond Future	8.95	Put		133.00000	124,000		0.00	0	0
Total R186 Option										0.00	0	5,500
Total For R186										0.00	0	37,445
R201	On	05/05/2011	Bond Future			7.59400	7.64900		4.25	0.00	0	484
R201	On	04/08/2011	Bond Future			7.75900	7.81900		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			7.93700	8.00200		4.00	0.00	0	0
R201	On	02/02/2012	Bond Future			8.13200	8.20400			0.00	0	0
Total R201 Future										0.00	0	484
R201	On	05/05/2011	Bond Future	7.75	Call		1,000.00000	1,096,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		680.00000	601,000	4.25	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,093.00000	1,194,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		615.00000	541,000	4.26	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		910.00000	1,001,000	4.23	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		748.00000	664,000	4.23	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		481.00000	529,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,182.00000	2,052,000	4.00	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		529.00000	581,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,079.00000	1,953,000	4.02	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		438.00000	484,000	3.99	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,290.00000	2,158,000	3.99	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Call		1,390.00000	1,480,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.00	Put		1,395.00000	1,307,000	3.94	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Call		1,464.00000	1,556,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	8.05	Put		1,332.00000	1,245,000	3.95	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Call		1,319.00000	1,406,000	3.92	0.00	0	0
R201	On	03/11/2011	Bond Future	7.95	Put		1,462.00000	1,370,000	3.92	0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Call		117.00000	299,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.25	Put		1.00000	0,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Call		243.00000	426,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Call		0.00000	173,000		0.00	0	0
R201	On	02/02/2012	Bond Future	8.20	Put		10.00000	0,000		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			0.42900	0.43800			0.00	0	10,089
Total R202 Future										0.00	0	10,089
R202	On	05/05/2011	Bond Future	2.05	Call		39,480.00000	39,740,000		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		40,508.00000	40,768,000		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		38,442.00000	38,701,000		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			8.27200	8.29400		7.25	0.00	0	516
R203	On	04/08/2011	Bond Future			8.40500	8.42900		7.25	0.00	0	0
R203	On	03/11/2011	Bond Future			8.54500	8.57000		7.25	0.00	0	1,408
R203	On	02/02/2012	Bond Future			8.69300	8.71900			0.00	0	0
Total R203 Future										0.00	0	1,924
R203	On	05/05/2011	Bond Future	8.25	Call		1,222.00000	1,265,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,436.00000	1,372,000	7.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,342.00000	1,389,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,313.00000	1,253,000	7.17	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,108.00000	1,148,000	7.14	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,566.00000	1,499,000	7.14	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,091.00000	1,125,000	6.93	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,120.00000	3,042,000	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		1,178.00000	1,214,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,968.00000	2,892,000	6.95	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,009.00000	1,041,000	6.90	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,278.00000	3,197,000	6.90	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Call		2,240.00000	2,291,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.50	Put		2,555.00000	2,494,000	7.13	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Call		2,354.00000	2,407,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.55	Put		2,444.00000	2,385,000	7.15	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Call		2,128.00000	2,177,000	7.11	0.00	0	0
R203	On	03/11/2011	Bond Future	8.45	Put		2,668.00000	2,605,000	7.11	0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Call		133.00000	245,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Call		348.00000	460,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Call		0.00000	30,000		0.00	0	0
R203	On	02/02/2012	Bond Future	8.70	Put		82.00000	0,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,924
R204	On	05/05/2011	Bond Future			8.40800	8.43000		8.50	0.00	0	100
R204	On	04/08/2011	Bond Future			8.53200	8.55500		8.50	0.00	0	0
R204	On	03/11/2011	Bond Future			8.65800	8.68200		8.25	0.00	0	1,871
R204	On	02/02/2012	Bond Future			8.78700	8.81200			0.00	0	0
Total R204 Future										0.00	0	1,971
R204	On	05/05/2011	Bond Future	8.50	Call		1,763.00000	1,819,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,382.00000	1,318,000	8.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,914.00000	1,974,000	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		1,262.00000	1,202,000	8.52	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,619.00000	1,671,000	8.48	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,510.00000	1,442,000	8.48	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,015.00000	1,046,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,003.00000	3,912,000	8.14	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,100.00000	1,134,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,814.00000	3,726,000	8.16	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		934.00000	963,000	8.11	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,196.00000	4,104,000	8.11	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Call		2,930.00000	2,990,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.75	Put		2,583.00000	2,520,000	8.25	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Call		3,069.00000	3,131,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.80	Put		2,468.00000	2,407,000	8.28	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Call		2,786.00000	2,845,000	8.20	0.00	0	0
R204	On	03/11/2011	Bond Future	8.70	Put		2,694.00000	2,630,000	8.20	0.00	0	0
R204	On	02/02/2012	Bond Future	9.00	Call		923.00000	1,047,000		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		1,167.00000	1,291,000		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		679.00000	803,000		0.00	0	0
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,971
R206	On	05/05/2011	Bond Future			7.16400	7.24200		3.25	0.00	0	0
R206	On	04/08/2011	Bond Future			7.33500	7.42200		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			7.51800	7.61500		3.00	0.00	0	0
R206	On	02/02/2012	Bond Future			7.73200	7.84300			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		970.00000	1,095,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		351.00000	287,000	3.25	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,052.00000	1,182,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		313.00000	255,000	3.26	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		892.00000	1,012,000	3.24	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		392.00000	324,000	3.24	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		461.00000	526,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,390.00000	1,265,000	3.09	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		503.00000	571,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,322.00000	1,199,000	3.11	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		424.00000	485,000	3.08	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,464.00000	1,335,000	3.08	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Call		1,150.00000	1,256,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.75	Put		883.00000	797,000	2.95	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Call		1,207.00000	1,316,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.80	Put		842.00000	759,000	2.96	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Call		1,094.00000	1,197,000	2.94	0.00	0	0
R206	On	03/11/2011	Bond Future	7.70	Put		926.00000	837,000	2.94	0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Call		276.00000	471,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Call		363.00000	559,000		0.00	0	0
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		188.00000	383,000		0.00	0	0
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/05/2011	Bond Future			8.48300	8.50900		9.50	0.00	0	1,020
R207	On	04/08/2011	Bond Future			8.59800	8.62700		9.75	0.00	0	0
R207	On	03/11/2011	Bond Future			8.71000	8.74000		9.50	0.00	0	600
R207	On	02/02/2012	Bond Future			8.82600	8.85700			0.00	0	0
Total R207 Future										0.00	0	1,620
R207	On	05/05/2011	Bond Future	8.50	Call		1,606.00000	1,672,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,658.00000	1,574,000	9.41	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,753.00000	1,823,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,517.00000	1,438,000	9.42	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,466.00000	1,528,000	9.39	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,806.00000	1,719,000	9.39	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,487.00000	1,542,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,627.00000	3,520,000	9.52	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,595.00000	1,653,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,448.00000	3,344,000	9.54	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,383.00000	1,435,000	9.50	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,812.00000	3,702,000	9.50	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Call		2,979.00000	3,059,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.75	Put		2,925.00000	2,841,000	9.38	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Call		3,121.00000	3,203,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.80	Put		2,795.00000	2,714,000	9.40	0.00	0	0
R207	On	03/11/2011	Bond Future	8.70	Call		2,840.00000	2,918,000	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		3,058.00000	2,973,000	9.36	0.00	0	0
R207	On	02/02/2012	Bond Future	9.00	Call		753.00000	917,000		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		1,014.00000	1,178,000		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		490.00000	655,000		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			8.52400	8.55100		10.75	0.00	0	190
R208	On	04/08/2011	Bond Future			8.62700	8.65500		10.50	0.00	0	0
R208	On	03/11/2011	Bond Future			8.73100	8.76000		10.75	0.00	0	5,591
R208	On	02/02/2012	Bond Future			8.83600	8.86600			0.00	0	0
Total R208 Future										0.00	0	5,781
R208	On	05/05/2011	Bond Future	8.50	Call		1,585.00000	1,654,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,895.00000	1,800,000	10.65	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,734.00000	1,807,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,740.00000	1,649,000	10.67	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,445.00000	1,509,000	10.62	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,061.00000	1,961,000	10.62	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,499.00000	1,553,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,943.00000	3,831,000	10.26	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,611.00000	1,668,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,749.00000	3,639,000	10.28	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,393.00000	1,444,000	10.24	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,145.00000	4,030,000	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		3,105.00000	3,186,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.75	Put		3,163.00000	3,076,000	10.60	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Call		3,255.00000	3,338,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.80	Put		3,024.00000	2,939,000	10.63	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Call		2,959.00000	3,038,000	10.56	0.00	0	0
R208	On	03/11/2011	Bond Future	8.70	Put		3,307.00000	3,218,000	10.56	0.00	0	0
R208	On	02/02/2012	Bond Future	9.00	Call		753.00000	923,000		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		1,032.00000	1,201,000		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		473.00000	643,000		0.00	0	0
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,781
R209	On	05/05/2011	Bond Future			8.64500	8.65600		16.75	0.00	0	21,100
R209	On	04/08/2011	Bond Future			8.71300	8.72500		16.50	0.00	0	0
R209	On	03/11/2011	Bond Future			8.78000	8.79200		16.75	0.00	0	1,029
R209	On	02/02/2012	Bond Future			8.84600	8.85800			0.00	0	0
Total R209 Future										0.00	0	22,129
R209	On	05/05/2011	Bond Future	8.50	Call		1,749.00000	1,773,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,035.00000	2,970,000	16.59	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,925.00000	1,951,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,795.00000	2,732,000	16.62	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,583.00000	1,605,000	16.55	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,289.00000	3,222,000	16.55	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,610.00000	2,642,000	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		4,452.00000	4,387,000	16.31	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,785.00000	2,819,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,211.00000	4,149,000	16.35	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,440.00000	2,471,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,701.00000	4,635,000	16.27	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,396.00000	10,476,000	17.61	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		546.00000	530,000	17.61	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Call		4,079.00000	4,120,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.75	Put		4,413.00000	4,359,000	16.75	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Call		4,275.00000	4,318,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.80	Put		4,212.00000	4,159,000	16.79	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Call		3,888.00000	3,927,000	16.71	0.00	0	0
R209	On	03/11/2011	Bond Future	8.70	Put		4,623.00000	4,567,000	16.71	0.00	0	0
R209	On	02/02/2012	Bond Future	9.00	Call		1,098.00000	1,192,000		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		1,478.00000	1,572,000		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		714.00000	808,000		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			1.64200	1.64100			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	05/05/2011	Bond Future	2.14	Call		2,747.00000	2,741,000		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		3,017.00000	3,012,000		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		2,475.00000	2,470,000		0.00	0	0
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539
R212	On	05/05/2011	Bond Future			2.49700	2.49700			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		2,374.00000	2,374,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		1,888.00000	1,888,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		2,862.00000	2,862,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	05/05/2011	Bond Future			8.72500	8.72600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.80200	8.80200			0.00	0	0
R213	On	03/11/2011	Bond Future			8.87900	8.88000			0.00	0	0
R213	On	02/02/2012	Bond Future			8.95700	8.95800			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		6,281.00000	6,273,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		5,826.00000	5,818,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		6,739.00000	6,731,000		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	6,871.00000	6,871,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put	6,418.00000	6,418,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put	7,327.00000	7,327,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Call	0.00000	0,000		0.00	0	0
R213	On	03/11/2011	Bond Future	8.75	Put	1,044.00000	1,036,000		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	640.00000	632,000		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	1,450.00000	1,442,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Call	328.00000	336,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.00	Put	0.00000	0,000		0.00	0	0
R213	On	02/02/2012	Bond Future	9.05	Call	716.00000	724,000		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	63.00000	55,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									0.00	0	90,799
GOVI	On	05/05/2011	GOVI			346.04500	345.66200		0.00	0	208
GOVI	On	04/08/2011	GOVI			350.93500	350.54400		0.00	0	0
Total GOVI Future									0.00	0	208
GOVI	On	05/05/2011	GOVI	349.00	Call	0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put	33,380.00000	29,550,000		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		33,480.00000	29,650,000		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		33,280.00000	29,450,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	348.00	Call		25,440.00000	29,350,000		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		25,340.00000	29,250,000		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		25,540.00000	29,450,000		0.00	0	0
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	208
Total for GOVI										0.00	0	208
AL7T	On	05/05/2011	Index Future			374.97900	374.39800			0.00	0	30
AL7T	On	04/08/2011	Index Future			380.27800	379.68600			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			345.14700	344.77700			0.00	0	1,064
ALBI	On	04/08/2011	Index Future			350.02400	349.64600			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			155.06000	154.91900			0.00	0	2
CRD1	On	04/08/2011	Index Future			157.18500	157.04200			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			149.00500	148.96800			0.00	0	58
IGOV	On	04/08/2011	Index Future			151.11000	151.07200			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			403.04600	402.94300			0.00	0	336
Total ILBI Future										0.00	0	336
Total For ILBI										0.00	0	336
OTH1	On	05/05/2011	Index Future			339.94200	339.64500			0.00	0	3
OTH1	On	04/08/2011	Index Future			344.74500	344.44300			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	05/05/2011	Index Future			341.73500	341.39400			0.00	0	100
TRT1	On	04/08/2011	Index Future			346.41900	346.07300			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,593
JIBAR	On	16/03/2011	Jibar Future			5.63000	5.59900			0.00	0	6,040
JIBAR	On	20/04/2011	Jibar Future			5.64000	5.65200			0.00	0	2,000
JIBAR	On	18/05/2011	Jibar Future			5.67000	5.67200			0.00	0	3,001
JIBAR	On	15/06/2011	Jibar Future			5.72000	5.70800			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.76000	5.77700			0.00	0	2,000
JIBAR	On	17/08/2011	Jibar Future			5.85000	5.86200			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.94000	5.94300			0.00	0	15,390
JIBAR	On	21/12/2011	Jibar Future			6.39000	6.40500			0.00	0	5,390
JIBAR	On	20/03/2012	Jibar Future			6.79000	6.79700			0.00	0	1,090
JIBAR	On	20/06/2012	Jibar Future			7.23000	7.23000			0.00	0	2,890
JIBAR	On	19/09/2012	Jibar Future			7.66000	7.64200			0.00	0	44,510
JIBAR	On	19/12/2012	Jibar Future			8.02000	8.02000			0.00	0	490
Total Jibar Future										0.00	0	86,691
Total For JIBAR FUTURE										0.00	0	86,691
Total for Jibar										0.00	0	86,691

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										0.00	0	179,291
R155	On	31/08/2011	Spot Bond			5.77000	5.80000			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			7.68000	7.70500			0.00	0	0
Total R157 SPOT										0.00	0	0
Total For R157										0.00	0	0
R186	On	21/12/2026	Spot Bond			8.62000	8.62000			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			7.49000	7.54000			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			2.78000	2.79000			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			8.18000	8.20000			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			8.32000	8.34000			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			7.06500	7.13500			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			8.40000	8.42500			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			8.45000	8.47500			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			8.59500	8.60500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.77000	2.77000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							0.00	0	173,791
Total Options							0.00	0	5,500
Grand Total:							0.00	0	179,291