



Interest Rates Daily MTM Report

Daily summary for: 24/12/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 03/02/2011 Bond Future			7.44800	7.44900		4.25	0.00	0	7,886
R157 On 05/05/2011 Bond Future			7.56000	7.56100		4.50	0.00	0	705
R157 On 04/08/2011 Bond Future			7.69100	7.69200		4.25	0.00	0	0
Total R157 Future							0.00	0	8,591
R157 On 03/02/2011 Bond Future	7.90	Call		2,097.00000	2,096,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		143.00000	138,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,283.00000	2,282,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		115.00000	109,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		1,917.00000	1,915,000	4.32	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Put		178.00000	171,000	4.32	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Call		1,761.00000	1,759,000	4.50	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		983.00000	977,000	4.50	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		1,888.00000	1,885,000	4.51	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		905.00000	898,000	4.51	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		1,639.00000	1,636,000	4.49	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		1,066.00000	1,059,000	4.49	0.00	0	0
R157 On 05/05/2011 Bond Future	7.65	Call		1,522.00000	1,519,000	4.47	0.00	0	0

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	7.65	Put		1,155.00000	1,148,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,270.00000	1,268,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,019.00000	2,013,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,359.00000	1,357,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,912.00000	1,907,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,184.00000	1,182,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,129.00000	2,123,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	8,591
R186	On	03/02/2011	Bond Future			8.41200	8.41300		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.48800	8.48900		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.57000	8.57100		12.25	0.00	0	0
Total R186 Future										0.00	0	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		5,831.00000	5,829,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		276.00000	265,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,237.00000	6,236,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		227.00000	216,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,431.00000	5,427,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		334.00000	320,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,903.00000	6,887,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		134.00000	128,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,774.00000	4,768,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,300.00000	2,285,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,069.00000	5,063,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,130.00000	2,115,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,486.00000	4,480,000	11.71	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		2,480.00000	2,465,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,283.00000	6,266,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,435.00000	1,427,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,027.00000	3,021,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,117.00000	6,102,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,229.00000	3,223,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,830.00000	5,815,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,832.00000	2,826,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,414.00000	6,399,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	34,174
R201	On	03/02/2011	Bond Future			7.23200	7.23300		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.34000	7.34100		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.47200	7.47300		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,605.00000	2,607,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		19.00000	17,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,766.00000	2,768,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		14.00000	12,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,444.00000	2,446,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		24.00000	22,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,769.00000	1,768,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		466.00000	461,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,884.00000	1,883,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		423.00000	418,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,657.00000	1,656,000	3.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Put		512.00000	508,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		885.00000	884,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,556.00000	1,552,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		953.00000	951,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,473.00000	1,468,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		822.00000	820,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,644.00000	1,639,000	3.61	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	489
R202	On	03/02/2011	Bond Future			0.37800	0.37800			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.30000	0.30000			0.00	0	6,500
Total R202 Future										0.00	0	10,189
R202	On	03/02/2011	Bond Future	3.05	Call		60,583.00000	60,583,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		61,430.00000	61,430,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		59,727.00000	59,727,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		43,513.00000	43,513,000		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		44,541.00000	44,541,000		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		42,474.00000	42,474,000		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	10,189

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			8.04700	8.04800		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.15400	8.15500		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.27400	8.27600		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,463.00000	2,461,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		201.00000	194,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,673.00000	2,671,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		165.00000	158,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,259.00000	2,255,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		244.00000	235,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,030.00000	1,017,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		786.00000	778,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,926.00000	1,922,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,462.00000	1,453,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,064.00000	2,060,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,357.00000	1,348,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,792.00000	1,788,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,572.00000	1,563,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,524.00000	1,524,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,835.00000	2,826,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,628.00000	1,627,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,700.00000	2,690,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,426.00000	1,425,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,977.00000	2,966,000	6.50	0.00	0	0
Total R203 Option										0.00	0	1,000
Total For R203										0.00	0	2,407

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future			8.17100	8.17200		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.27200	8.27300		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.38400	8.38600		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,211.00000	2,206,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		368.00000	357,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,427.00000	2,423,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		307.00000	297,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,003.00000	1,996,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		438.00000	426,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,628.00000	2,624,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,386.00000	1,376,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,797.00000	2,794,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,284.00000	1,275,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,464.00000	2,460,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,494.00000	1,484,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,546.00000	1,545,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,636.00000	3,624,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,654.00000	1,653,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,470.00000	3,458,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,443.00000	1,441,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,808.00000	3,795,000	7.81	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,926
R206	On	03/02/2011	Bond Future			6.86800	6.86900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.97200	6.97300		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	04/08/2011	Bond Future			7.10600	7.10700		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,938.00000	2,941,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,065.00000	3,068,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,811.00000	2,814,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,555.00000	1,555,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		285.00000	282,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,647.00000	1,647,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		257.00000	255,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,466.00000	1,466,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		315.00000	313,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		759.00000	758,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		996.00000	992,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		812.00000	811,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		938.00000	935,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		708.00000	707,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,056.00000	1,052,000	2.74	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	03/02/2011	Bond Future			8.24400	8.25000		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.33800	8.34500		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.44300	8.44900		9.25	0.00	0	0
Total R207 Future										0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		3,146.00000	3,169,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		214.00000	201,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,394.00000	3,419,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		175.00000	164,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,902.00000	2,924,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		257.00000	244,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,543.00000	2,559,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,645.00000	1,620,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,713.00000	2,730,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,527.00000	1,503,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,378.00000	2,393,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,768.00000	1,742,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,095.00000	2,104,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,233.00000	3,208,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,226.00000	2,236,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,076.00000	3,052,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,967.00000	1,976,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,393.00000	3,368,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	03/02/2011	Bond Future			8.27100	8.27200		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.35500	8.35600		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.44700	8.44800		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,206.00000	3,202,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		251.00000	240,000	9.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Call		3,464.00000	3,462,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		207.00000	198,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,953.00000	2,949,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		301.00000	291,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,629.00000	2,624,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,745.00000	1,734,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,807.00000	2,803,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,619.00000	1,608,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,456.00000	2,451,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,878.00000	1,866,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,212.00000	2,209,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,418.00000	3,409,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,352.00000	2,349,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,251.00000	3,242,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,076.00000	2,073,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,589.00000	3,580,000	9.61	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,598
R209	On	03/02/2011	Bond Future			8.38900	8.39000		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.44600	8.44600		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.50500	8.50600		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		5,178.00000	5,176,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		239.00000	228,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,518.00000	5,517,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		196.00000	187,000	15.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	8.95	Call		4,840.00000	4,837,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		286.00000	275,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,218.00000	3,207,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,765.00000	2,754,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,444.00000	3,433,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,574.00000	2,563,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,999.00000	2,988,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,965.00000	2,954,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,855.00000	3,851,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,905.00000	3,893,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,070.00000	4,066,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,705.00000	3,692,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,645.00000	3,641,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,114.00000	4,102,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,249.00000	12,252,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		608.00000	602,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,601
R210	On	03/02/2011	Bond Future			0.95800	0.95800			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,509.00000	32,509,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Call		33,141.00000	33,141,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Call		31,871.00000	31,871,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	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
Total R210 Option										0.00	0	0
Total For R210										0.00	0	2
R211	On	03/02/2011	Bond Future			1.72900	1.72800			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,367.00000	4,361,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		4,642.00000	4,637,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		4,090.00000	4,085,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	589
R212	On	03/02/2011	Bond Future			2.48000	2.47900			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,914.00000	4,905,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Call		5,372.00000	5,362,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		4,455.00000	4,445,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	03/02/2011	Bond Future			8.46800	8.46900			0.00	0	0
R213	On	05/05/2011	Bond Future			8.53100	8.53200			0.00	0	0
R213	On	04/08/2011	Bond Future			8.59900	8.60000			0.00	0	0
Total R213 Future										0.00	0	0
R213	On	03/02/2011	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	03/02/2011	Bond Future	8.00	Put		4,152.00000	4,143,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Put		3,695.00000	3,687,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put		4,612.00000	4,604,000		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		4,669.00000	4,660,000		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		4,214.00000	4,205,000		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		5,127.00000	5,118,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.00	Put		5,216.00000	5,208,000		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		4,764.00000	4,755,000		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		5,672.00000	5,664,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	89,884
GOVI	On	03/02/2011	GOVI			344.40500	344.37200			0.00	0	211
GOVI	On	05/05/2011	GOVI			349.44800	349.41400			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		13,720.00000	14,050,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		13,620.00000	13,950,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		13,820.00000	14,150,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		4,140.00000	4,480,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		4,040.00000	4,380,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		4,240.00000	4,580,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	211
Total for GOVI										0.00	0	211
AL7T	On	03/02/2011	Index Future			372.76800	372.69600			0.00	0	30
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	03/02/2011	Index Future			343.59800	343.56400			6,871,960.00	2	1,164
ALBI	On	05/05/2011	Index Future			348.63000	348.59400			0.00	0	2
Total ALBI Future										6,871,960.00	2	1,166
Total For ALBI										6,871,960.00	2	1,166
CRD1	On	03/02/2011	Index Future			153.10600	153.09200			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.19300	155.17800			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
IGOV	On	03/02/2011	Index Future			148.48500	148.49600			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.66000	150.67000			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.83500	152.84500			0.00	0	0
Total IGOV Future										0.00	0	6
Total For IGOV										0.00	0	6

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011	Index Future			402.27200	402.35800			0.00	0	370
Total ILBI Future										0.00	0	370
Total For ILBI										0.00	0	370
OTH1	On	03/02/2011	Index Future			338.87300	338.83100			0.00	0	3
OTH1	On	05/05/2011	Index Future			343.83600	343.79200			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	03/02/2011	Index Future			340.23400	340.21200			0.00	0	100
TRT1	On	05/05/2011	Index Future			344.87100	344.84800			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										6,871,960.00	2	1,677
JIBAR	On	19/01/2011	Jibar Future			5.52400	5.54700			0.00	0	5,291
JIBAR	On	16/02/2011	Jibar Future			5.47900	5.47700			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46600	5.46400			0.00	0	5,790
JIBAR	On	20/04/2011	Jibar Future			5.47500	5.46300			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.47600	5.46900			0.00	0	1
JIBAR	On	15/06/2011	Jibar Future			5.48100	5.47800			0.00	0	4,790
JIBAR	On	21/09/2011	Jibar Future			5.62600	5.63700			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			5.89500	5.90400			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.18200	6.19300			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.50500	6.50300			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.81300	6.82300			0.00	0	40,390
JIBAR	On	19/12/2012	Jibar Future			7.12000	7.05000			0.00	0	290
Total Jibar Future										0.00	0	79,414
Total For JIBAR FUTURE										0.00	0	79,414
Total for Jibar										0.00	0	79,414

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										6,871,960.00	2	171,186
R155	On	31/08/2011	Spot Bond			5.94000	5.94000			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			7.40000	7.40000			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			8.38000	8.38000			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			7.19000	7.19000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			0.00	0	0
Total R202 SPOT										0.00	0	0
Total For R202										0.00	0	0
R203	On	15/09/2017	Spot Bond			8.00000	8.00000			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			8.13000	8.13000			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			6.83000	6.83000			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			8.20500	8.21000			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			8.23500	8.23500			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			8.36500	8.36500			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			2.68000	2.68000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							6,871,960.00	2	161,686
Total Options							0.00	0	9,500
Grand Total:							6,871,960.00	2	171,186