



Interest Rates Daily MTM Report

Daily summary for: 31/12/2010

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			7.34800	7.36500		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.45200	7.47000		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.57500	7.59400		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,391.00000	2,456,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		69.00000	59,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,589.00000	2,656,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		53.00000	45,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,197.00000	2,260,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		89.00000	78,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,961.00000	2,004,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		806.00000	775,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,096.00000	2,142,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		736.00000	708,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,829.00000	1,871,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		879.00000	847,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,702.00000	1,742,000	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		958.00000	923,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,417.00000	1,448,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,784.00000	1,741,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,513.00000	1,546,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,685.00000	1,644,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,324.00000	1,354,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,887.00000	1,843,000	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			8.31600	8.33200		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.38900	8.40500		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.46800	8.48500		12.25	0.00	0	0
Total R186 Future										0.00	0	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		6,488.00000	6,628,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		135.00000	117,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,915.00000	7,058,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		107.00000	92,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,065.00000	6,201,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		170.00000	148,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,110.00000	5,956,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		139.00000	143,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,214.00000	5,307,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,928.00000	1,865,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,528.00000	5,623,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,777.00000	1,716,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,908.00000	4,997,000	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		2,090.00000	2,023,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,643.00000	5,526,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,607.00000	1,646,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,303.00000	3,365,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,577.00000	5,477,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,519.00000	3,583,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,304.00000	5,205,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,095.00000	3,153,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,861.00000	5,757,000	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			7.13300	7.15000		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.23300	7.25100		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.35500	7.37400		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,877.00000	2,934,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		6.00000	4,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,041.00000	3,098,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		4.00000	3,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,713.00000	2,770,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		8.00000	7,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,958.00000	1,998,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		365.00000	347,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,079.00000	2,121,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		328.00000	312,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,839.00000	1,879,000	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		404.00000	386,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		996.00000	1,020,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,370.00000	1,336,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,069.00000	1,094,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,292.00000	1,260,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		927.00000	949,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,452.00000	1,417,000	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			0.38000	0.37900			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.30100	0.30100			0.00	0	6,500
Total R202 Future										0.00	0	10,189
R202	On	03/02/2011	Bond Future	3.05	Call		60,553.00000	60,524,000		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		61,400.00000	61,371,000		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		59,698.00000	59,668,000		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		43,483.00000	43,483,000		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		44,511.00000	44,511,000		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		42,444.00000	42,444,000		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			7.94800	7.96400		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.05000	8.06700		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.16400	8.18300		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		2,792.00000	2,861,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		103.00000	90,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,016.00000	3,087,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		80.00000	70,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,572.00000	2,638,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		130.00000	114,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		738.00000	689,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		921.00000	954,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,129.00000	2,172,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,233.00000	1,193,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,277.00000	2,323,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,138.00000	1,101,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,985.00000	2,027,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,333.00000	1,291,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,680.00000	1,715,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,552.00000	2,497,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,791.00000	1,828,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,424.00000	2,371,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,573.00000	1,607,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,684.00000	2,628,000	6.50	0.00	0	0
Total R203 Option										0.00	0	1,000
Total For R203										0.00	0	2,404

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			8.06900	8.09000		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.16500	8.18700		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.27100	8.29500		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,521.00000	2,615,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		211.00000	184,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,757.00000	2,854,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		169.00000	146,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,292.00000	2,381,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		260.00000	228,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,878.00000	2,951,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,160.00000	1,111,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,058.00000	3,134,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,069.00000	1,023,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,703.00000	2,774,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,257.00000	1,206,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,701.00000	1,749,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,303.00000	3,222,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,817.00000	1,867,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,145.00000	3,066,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,589.00000	1,635,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,466.00000	3,383,000	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			6.75900	6.78000		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.85100	6.87500		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			6.97100	6.99800		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,173.00000	3,229,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,300.00000	3,356,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,045.00000	3,101,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,725.00000	1,769,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		216.00000	202,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,821.00000	1,867,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		193.00000	180,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,630.00000	1,674,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		241.00000	226,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		862.00000	890,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		858.00000	826,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		919.00000	949,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		804.00000	774,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		805.00000	833,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		911.00000	880,000	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			8.15100	8.16800		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.24200	8.25900		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.34200	8.36000		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		3,533.00000	3,621,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		108.00000	94,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,797.00000	3,887,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		85.00000	73,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,273.00000	3,358,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		136.00000	119,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,791.00000	2,845,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,389.00000	1,344,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,972.00000	3,029,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,283.00000	1,240,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,614.00000	2,667,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,501.00000	1,454,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,287.00000	2,330,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,918.00000	2,858,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,427.00000	2,472,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,771.00000	2,713,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,151.00000	2,192,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,071.00000	3,009,000	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			8.16900	8.19000		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.25000	8.27200		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.33800	8.36000		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,605.00000	3,720,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		130.00000	111,000	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		3,880.00000	3,998,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		103.00000	87,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,335.00000	3,446,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		163.00000	140,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,883.00000	2,960,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,478.00000	1,418,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,074.00000	3,154,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,365.00000	1,308,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,698.00000	2,772,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,599.00000	1,536,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,414.00000	2,472,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,086.00000	3,010,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,564.00000	2,624,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,930.00000	2,856,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,270.00000	2,325,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,250.00000	3,171,000	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			8.29500	8.31100		15.25	0.00	0	22,599
R209	On	05/05/2011	Bond Future			8.34800	8.36500		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.40600	8.42200		16.00	0.00	0	0
Total R209 Future										0.00	0	22,599
R209	On	03/02/2011	Bond Future	9.00	Call		5,736.00000	5,859,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		118.00000	102,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,094.00000	6,220,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		93.00000	81,000	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		5,380.00000	5,500,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		147.00000	129,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,525.00000	3,599,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,383.00000	2,312,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,767.00000	3,844,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,209.00000	2,140,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,291.00000	3,361,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,569.00000	2,493,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,172.00000	4,239,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,517.00000	3,448,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,400.00000	4,468,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,329.00000	3,262,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,950.00000	4,014,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,714.00000	3,642,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,852.00000	12,971,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		505.00000	489,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,599
R210	On	03/02/2011	Bond Future			0.96000	0.96000			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,473.00000	32,473,000		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		33,105.00000	33,105,000		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		31,835.00000	31,835,000		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			1.73500	1.73400			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,332.00000	4,326,000		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		4,608.00000	4,602,000		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		4,056.00000	4,050,000		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			2.48300	2.48200			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,885.00000	4,876,000		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		5,343.00000	5,333,000		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		4,426.00000	4,416,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		1.00000	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			8.39800	8.38900			0.00	0	0
R213	On	05/05/2011	Bond Future			8.45900	8.44900			0.00	0	0
R213	On	04/08/2011	Bond Future			8.52500	8.51500			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		3,464.00000	3,542,000		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		3,007.00000	3,085,000		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		3,924.00000	4,002,000		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		3,964.00000	4,050,000		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		3,510.00000	3,595,000		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		4,423.00000	4,508,000		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		4,505.00000	4,589,000		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		4,052.00000	4,137,000		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		4,961.00000	5,045,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	89,879
GOVI	On	03/02/2011	GOVI			346.37300	346.02500			0.00	0	211
GOVI	On	05/05/2011	GOVI			351.44900	351.09500			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		30,250.00000	33,730,000		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		30,150.00000	33,630,000		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		30,350.00000	33,830,000		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		20,950.00000	24,490,000		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		20,850.00000	24,390,000		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		21,050.00000	24,590,000		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			375.04300	374.60200			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			345.62200	345.27200			0.00	0	1,164
ALBI	On	05/05/2011	Index Future			350.68700	350.33100			0.00	0	2
Total ALBI Future										0.00	0	1,166
Total For ALBI										0.00	0	1,166
CRD1	On	03/02/2011	Index Future			153.69900	153.58000			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.79600	155.67500			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			148.41400	148.42400			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.58900	150.59900			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.76400	152.77400			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			402.68300	402.18600			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			341.19500	340.83500			0.00	0	3
OTH1	On	05/05/2011	Index Future			346.19500	345.83000			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			342.24700	341.82300			0.00	0	100
TRT1	On	05/05/2011	Index Future			346.91600	346.48600			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,677
JIBAR	On	19/01/2011	Jibar Future			5.50700	5.51200			0.00	0	5,291
JIBAR	On	16/02/2011	Jibar Future			5.46500	5.46800			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.45000	5.45000			0.00	0	5,790
JIBAR	On	20/04/2011	Jibar Future			5.45700	5.45000			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.46100	5.45500			0.00	0	1
JIBAR	On	15/06/2011	Jibar Future			5.46200	5.46000			0.00	0	4,790
JIBAR	On	21/09/2011	Jibar Future			5.60500	5.61100			0.00	0	14,490
JIBAR	On	21/12/2011	Jibar Future			5.86200	5.87200			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.14100	6.15100			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.46300	6.47700			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.76700	6.78400			0.00	0	41,390
JIBAR	On	19/12/2012	Jibar Future			7.10000	7.15000			0.00	0	390
Total Jibar Future										0.00	0	80,614
Total For JIBAR FUTURE										0.00	0	80,614
Total for Jibar										0.00	0	80,614

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										0.00	0	172,381
R155	On	31/08/2011	Spot Bond			5.85000	5.86000			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			7.31000	7.32500			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			8.29000	8.30500			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			7.10000	7.11500			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			7.91000	7.92500			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			8.03500	8.05500			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			6.73000	6.75000			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			8.12000	8.13500			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			8.14000	8.16000			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			8.27500	8.29000			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							0.00	0	162,881
Total Options							0.00	0	9,500
Grand Total:							0.00	0	172,381