



Interest Rates Daily MTM Report

Daily summary for: 14/01/2011

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			7.55700	7.50800		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.68300	7.63000		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.82600	7.76900		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		1,759.00000	1,563,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		63.00000	81,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,954.00000	1,754,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		44.00000	57,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,568.00000	1,378,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		87.00000	110,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,487.00000	1,361,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		994.00000	1,086,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,608.00000	1,476,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		910.00000	996,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,371.00000	1,251,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,083.00000	1,181,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,261.00000	1,146,000	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		1,179.00000	1,282,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,070.00000	981,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,118.00000	2,249,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,153.00000	1,059,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,005.00000	2,132,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		991.00000	906,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,235.00000	2,370,000	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			8.52700	8.49300		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.61000	8.57400		11.75	0.00	0	500
R186	On	04/08/2011	Bond Future			8.69700	8.66000		12.25	0.00	0	0
Total R186 Future										0.00	0	26,174
R186	On	03/02/2011	Bond Future	9.00	Call		4,887.00000	4,571,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		113.00000	126,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,312.00000	4,993,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		83.00000	93,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,467.00000	4,156,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		151.00000	169,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,560.00000	7,885,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		10.00000	6,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,005.00000	3,790,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,346.00000	2,473,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,286.00000	4,064,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,161.00000	2,282,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		3,732.00000	3,525,000	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		2,540.00000	2,676,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,663.00000	6,918,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,001.00000	913,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,501.00000	2,366,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,428.00000	6,638,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,685.00000	2,544,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,122.00000	6,327,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,325.00000	2,196,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,744.00000	6,960,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	34,674
R201	On	03/02/2011	Bond Future			7.38500	7.33000		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.51200	7.45300		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.66100	7.59600		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,259.00000	2,073,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		4.00000	5,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,423.00000	2,237,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	4,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,095.00000	1,910,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		6.00000	9,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,450.00000	1,324,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		506.00000	568,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,559.00000	1,428,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		457.00000	514,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,345.00000	1,224,000	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		559.00000	626,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		687.00000	617,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,725.00000	1,849,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		746.00000	672,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,633.00000	1,753,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		632.00000	566,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,821.00000	1,949,000	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			0.44700	0.40100			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.37000	0.32400			0.00	0	6,500
Total R202 Future										0.00	0	10,239
R202	On	03/02/2011	Bond Future	3.05	Call		59,905.00000	58,558,000		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		60,752.00000	59,405,000		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		59,049.00000	57,703,000		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		42,803.00000	41,453,000		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		43,831.00000	42,481,000		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		41,764.00000	40,414,000		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	10,239

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			8.16600	8.11600		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.28300	8.23100		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.41200	8.35700		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		2,014.00000	1,787,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		96.00000	122,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,235.00000	2,001,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		71.00000	89,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,800.00000	1,580,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		130.00000	162,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		974.00000	1,131,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		386.00000	290,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,589.00000	1,454,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,496.00000	1,614,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,719.00000	1,578,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,383.00000	1,495,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,464.00000	1,336,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,615.00000	1,740,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,277.00000	1,177,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,969.00000	3,126,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,372.00000	1,268,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,825.00000	2,978,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,186.00000	1,092,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,118.00000	3,281,000	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			8.31300	8.26400		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.42400	8.37200		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.54400	8.49000		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		1,576.00000	1,356,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		254.00000	311,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,795.00000	1,563,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		196.00000	241,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,369.00000	1,162,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		326.00000	395,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,150.00000	1,983,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,452.00000	1,569,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,309.00000	2,135,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,340.00000	1,450,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,997.00000	1,837,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,571.00000	1,695,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,240.00000	1,141,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,884.00000	4,070,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,336.00000	1,232,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,706.00000	3,888,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,148.00000	1,055,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,066.00000	4,259,000	7.81	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,026
R206	On	03/02/2011	Bond Future			7.01400	6.93400		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.14200	7.05300		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			7.29900	7.19900		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,765.00000	2,555,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,893.00000	2,682,000	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		2,638.00000	2,427,000	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		1,361.00000	1,204,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		285.00000	343,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,450.00000	1,289,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		254.00000	309,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,274.00000	1,122,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		317.00000	381,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		628.00000	538,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,068.00000	1,198,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		676.00000	582,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,005.00000	1,131,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		581.00000	496,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,131.00000	1,266,000	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			8.40200	8.35200		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.50600	8.45400		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.61900	8.56500		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		2,440.00000	2,173,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		115.00000	145,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,698.00000	2,423,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		87.00000	108,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,191.00000	1,931,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		154.00000	191,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,022.00000	1,858,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,757.00000	1,893,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,179.00000	2,007,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,626.00000	1,754,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,871.00000	1,714,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,894.00000	2,037,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,695.00000	1,571,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,488.00000	3,667,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,813.00000	1,684,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,318.00000	3,492,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,581.00000	1,463,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,662.00000	3,847,000	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			8.42000	8.37000		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.51300	8.46100		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.61200	8.55900		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		2,478.00000	2,199,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		139.00000	172,000	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		2,745.00000	2,458,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		104.00000	130,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,219.00000	1,949,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		183.00000	226,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,095.00000	1,921,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,857.00000	2,000,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,260.00000	2,079,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,717.00000	1,854,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,936.00000	1,771,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,003.00000	2,156,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,800.00000	1,669,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,673.00000	3,858,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,927.00000	1,790,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,493.00000	3,672,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,678.00000	1,553,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,858.00000	4,049,000	9.61	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,698
R209	On	03/02/2011	Bond Future			8.48800	8.44900		15.25	0.00	0	22,596
R209	On	05/05/2011	Bond Future			8.54900	8.50800		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.61200	8.57000		16.00	0.00	0	0
Total R209 Future										0.00	0	22,796
R209	On	03/02/2011	Bond Future	9.00	Call		4,521.00000	4,205,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		83.00000	95,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,882.00000	4,562,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		61.00000	70,000	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		4,164.00000	3,852,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		111.00000	127,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,698.00000	2,514,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,765.00000	2,922,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,912.00000	2,720,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,563.00000	2,712,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,492.00000	2,316,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,979.00000	3,144,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,398.00000	3,220,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,979.00000	4,146,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,604.00000	3,419,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,769.00000	3,929,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,199.00000	3,027,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,199.00000	4,372,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		11,679.00000	11,368,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		568.00000	602,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,796
R210	On	03/02/2011	Bond Future			0.99700	0.98200			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,078.00000	31,809,000		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		32,710.00000	32,442,000		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		31,441.00000	31,172,000		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			1.74700	1.70600			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,494.00000	4,257,000		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		4,770.00000	4,532,000		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		4,218.00000	3,980,000		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			2.52800	2.50700			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,643.00000	4,440,000		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		5,100.00000	4,898,000		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		4,183.00000	3,981,000		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			8.59600	8.55600			0.00	0	0
R213	On	05/05/2011	Bond Future			8.66400	8.62300			0.00	0	0
R213	On	04/08/2011	Bond Future			8.73600	8.69400			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		4,890.00000	5,227,000		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		4,434.00000	4,770,000		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		5,351.00000	5,687,000		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		5,431.00000	5,771,000		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		4,976.00000	5,316,000		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		5,889.00000	6,229,000		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		5,992.00000	6,336,000		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		5,540.00000	5,883,000		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		6,448.00000	6,792,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	90,826
GOVI	On	03/02/2011	GOVI			341.84900	342.75300			0.00	0	211
GOVI	On	05/05/2011	GOVI			346.79000	347.70800			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		2,470.00000	11,510,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	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	03/02/2011	GOVI	343.01	Put		2,570.00000	11,610,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		2,370.00000	11,410,000		0.00	0	0
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		12,920.00000	22,100,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		13,020.00000	22,200,000		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		12,820.00000	22,000,000		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			369.35300	370.48500			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			341.01000	341.92700			0.00	0	1,123
ALBI	On	05/05/2011	Index Future			345.93900	346.86900			0.00	0	2
Total ALBI Future										0.00	0	1,125
Total For ALBI										0.00	0	1,125
CRD1	On	03/02/2011	Index Future			152.65700	152.91300			0.00	0	2
CRD1	On	05/05/2011	Index Future			154.74400	155.00400			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			148.18100	148.46900			0.00	0	8
IGOV	On	05/05/2011	Index Future			150.32300	150.61500			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.48400	152.77900			0.00	0	0
Total IGOV Future										0.00	0	8
Total For IGOV										0.00	0	8

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			401.63700	402.38900			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			336.13100	337.11000			0.00	0	3
OTH1	On	05/05/2011	Index Future			340.98900	341.98300			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			337.82700	338.75600			0.00	0	100
TRT1	On	05/05/2011	Index Future			342.44500	343.38600			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,638
JIBAR	On	19/01/2011	Jibar Future			5.54400	5.54100			0.00	0	7,791
JIBAR	On	16/02/2011	Jibar Future			5.50900	5.49900			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.50100	5.49100			0.00	100	6,990
JIBAR	On	20/04/2011	Jibar Future			5.50800	5.50300			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.51800	5.51400			0.00	0	2,000
JIBAR	On	15/06/2011	Jibar Future			5.54800	5.53400			0.00	100	3,890
JIBAR	On	21/09/2011	Jibar Future			5.70700	5.65000			0.00	0	15,590
JIBAR	On	21/12/2011	Jibar Future			5.98900	5.90700			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.28500	6.19200			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.61900	6.52400			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.95300	6.83800			0.00	100	41,490
JIBAR	On	19/12/2012	Jibar Future			7.19000	7.10000			0.00	0	390
Total Jibar Future										0.00	300	86,613
Total For JIBAR FUTURE										0.00	300	86,613
Total for Jibar										0.00	300	86,613

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										0.00	300	179,288
R155	On	31/08/2011	Spot Bond			6.08500	6.04000			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			7.53000	7.48000			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			8.51000	8.47500			0.00	0	0
Total R186 SPOT										0.00	0	0
Total For R186										0.00	0	0
R201	On	21/12/2014	Spot Bond			7.36000	7.30500			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			2.72000	2.67000			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			8.14000	8.09000			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			8.29000	8.24000			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			6.99000	6.91000			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			8.38000	8.33000			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			8.40000	8.35000			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			8.47500	8.43500			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			2.72000	2.70000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
Total R213 SPOT							0.00	0	0
Total For R213							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							0.00	300	169,788
Total Options							0.00	0	9,500
Grand Total:							0.00	300	179,288