



Interest Rates Daily MTM Report

Daily summary for: 20/01/2011

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			7.65000	7.67200		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.78300	7.80600		4.50	0.00	0	805
R157	On	04/08/2011	Bond Future			7.93300	7.95900		4.25	0.00	0	0
Total R157 Future										0.00	0	8,691
R157	On	03/02/2011	Bond Future	7.90	Call		1,099.00000	1,168,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		116.00000	90,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,278.00000	1,353,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		81.00000	61,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		930.00000	992,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		162.00000	128,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,077.00000	1,116,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,306.00000	1,251,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,178.00000	1,221,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,203.00000	1,151,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		981.00000	1,018,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,415.00000	1,358,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		890.00000	925,000	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		1,530.00000	1,471,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		784.00000	813,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,565.00000	2,494,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		851.00000	883,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,436.00000	2,368,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		719.00000	747,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,696.00000	2,624,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	8,691
R186	On	03/02/2011	Bond Future			8.61300	8.64400		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.69800	8.73000		11.75	664,245,058.50	5,570	6,070
R186	On	04/08/2011	Bond Future			8.78800	8.82100		12.25	0.00	0	0
Total R186 Future										664,245,058.50	5,570	31,744
R186	On	03/02/2011	Bond Future	9.00	Call		3,481.00000	3,730,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		159.00000	112,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,891.00000	4,151,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		114.00000	78,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,084.00000	3,320,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		220.00000	160,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		9,002.00000	8,706,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		3,096.00000	3,241,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,909.00000	2,754,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,344.00000	3,496,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,692.00000	2,544,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,859.00000	2,996,000	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		3,140.00000	2,977,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,779.00000	7,523,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		644.00000	688,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,936.00000	2,023,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,353.00000	7,137,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,092.00000	2,185,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,020.00000	6,810,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,787.00000	1,870,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,696.00000	7,476,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										664,245,058.50	5,570	40,244
R201	On	03/02/2011	Bond Future			7.44800	7.46500		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.58000	7.59800		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.73500	7.75400		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		1,800.00000	1,856,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,964.00000	2,021,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,638.00000	1,693,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		8.00000	6,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,136.00000	1,166,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		654.00000	627,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,233.00000	1,265,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		593.00000	568,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,043.00000	1,072,000	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		719.00000	691,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		517.00000	532,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,025.00000	1,984,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		566.00000	582,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,923.00000	1,883,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		472.00000	485,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,131.00000	2,088,000	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			0.48400	0.46600			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.40900	0.39000			0.00	0	6,500
Total R202 Future										0.00	0	10,239
R202	On	03/02/2011	Bond Future	3.05	Call		58,006.00000	57,485,000		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		58,853.00000	58,332,000		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		57,150.00000	56,629,000		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		40,870.00000	40,318,000		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		41,898.00000	41,346,000		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		39,831.00000	39,280,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		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			8.22800	8.25500		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.34900	8.37700		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.48100	8.51100		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		1,360.00000	1,461,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		142.00000	107,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,566.00000	1,675,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		102.00000	75,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,165.00000	1,257,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		194.00000	151,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,410.00000	1,286,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		122.00000	134,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,207.00000	1,261,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,823.00000	1,741,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,319.00000	1,376,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,692.00000	1,613,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,101.00000	1,151,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,961.00000	1,875,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		998.00000	1,039,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,409.00000	3,310,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,079.00000	1,123,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,251.00000	3,155,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		921.00000	960,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,572.00000	3,471,000	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			8.39700	8.43300		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.51100	8.54900		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.63600	8.67600		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		821.00000	927,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		448.00000	353,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		997.00000	1,117,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		347.00000	266,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		664.00000	755,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		569.00000	459,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,593.00000	1,687,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,859.00000	1,747,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,729.00000	1,827,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,724.00000	1,616,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,464.00000	1,552,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,001.00000	1,884,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		912.00000	966,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,536.00000	4,380,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		990.00000	1,047,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,340.00000	4,187,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		838.00000	888,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,737.00000	4,577,000	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			7.09800	7.11500		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.23400	7.25300		3.00	206,010.56	2	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			7.40200	7.42200		2.75	0.00	0	0
Total R206 Future										206,010.56	2	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,289.00000	2,334,000	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		2,417.00000	2,461,000	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		2,162.00000	2,206,000	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		1,011.00000	1,037,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		418.00000	398,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,090.00000	1,118,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		378.00000	360,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		935.00000	961,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		462.00000	442,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		433.00000	446,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,362.00000	1,332,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		471.00000	485,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,290.00000	1,260,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		397.00000	409,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,437.00000	1,405,000	2.74	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										206,010.56	2	0
R207	On	03/02/2011	Bond Future			8.50600	8.52700		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.61400	8.63600		9.00	0.00	0	20
R207	On	04/08/2011	Bond Future			8.73200	8.75500		9.25	0.00	0	0
Total R207 Future										0.00	0	820

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		1,500.00000	1,582,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		207.00000	166,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,732.00000	1,822,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		152.00000	119,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,281.00000	1,355,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		276.00000	227,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,462.00000	1,509,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,241.00000	2,163,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,593.00000	1,644,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,085.00000	2,010,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,337.00000	1,382,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,405.00000	2,324,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,273.00000	1,310,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,126.00000	4,036,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,371.00000	1,411,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,937.00000	3,849,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,178.00000	1,214,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,320.00000	4,228,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	820
R208	On	03/02/2011	Bond Future			8.51400	8.55100		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.61100	8.64800		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.71400	8.75300		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		1,470.00000	1,631,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		255.00000	188,000	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		1,707.00000	1,881,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		190.00000	136,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,249.00000	1,395,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		337.00000	255,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,492.00000	1,583,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,389.00000	2,257,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,629.00000	1,725,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,222.00000	2,094,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,363.00000	1,448,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,566.00000	2,428,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,341.00000	1,413,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,364.00000	4,206,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,446.00000	1,522,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,162.00000	4,009,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,240.00000	1,308,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,571.00000	4,409,000	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			8.57000	8.59500		15.25	0.00	0	21,989
R209	On	05/05/2011	Bond Future			8.63200	8.65900		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.69800	8.72500		16.00	0.00	0	0
Total R209 Future										0.00	0	22,189
R209	On	03/02/2011	Bond Future	9.00	Call		3,330.00000	3,506,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		109.00000	79,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,680.00000	3,864,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		77.00000	55,000	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		2,986.00000	3,154,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		151.00000	113,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,032.00000	2,117,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,343.00000	3,208,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,215.00000	2,306,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,110.00000	2,981,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,857.00000	1,938,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,588.00000	3,449,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,752.00000	2,840,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,594.00000	4,464,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,934.00000	3,026,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,360.00000	4,235,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,575.00000	2,659,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,836.00000	4,702,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,539.00000	10,723,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		689.00000	656,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,189
R210	On	03/02/2011	Bond Future			1.03700	1.03700			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		31,097.00000	31,097,000		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		31,729.00000	31,729,000		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		30,460.00000	30,460,000		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			1.78200	1.78200			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,054.00000	4,054,000		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		4,330.00000	4,330,000		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		3,778.00000	3,778,000		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			2.52900	2.52900			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,431.00000	4,431,000		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		4,888.00000	4,888,000		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		3,971.00000	3,971,000		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			8.66600	8.70200			0.00	0	0
R213	On	05/05/2011	Bond Future			8.73700	8.77300			0.00	0	0
R213	On	04/08/2011	Bond Future			8.81100	8.84900			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		6,108.00000	5,810,000		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		5,651.00000	5,354,000		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		6,568.00000	6,271,000		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		6,665.00000	6,371,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.05	Put		6,210.00000	5,916,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Put		7,123.00000	6,829,000		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		7,249.00000	6,944,000		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		6,796.00000	6,491,000		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		7,705.00000	7,400,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										664,451,069.06	5,572	95,909
GOVI	On	03/02/2011	GOVI			340.15600	339.60700			0.00	0	211
GOVI	On	05/05/2011	GOVI			345.07200	344.51600			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		33,930.00000	28,440,000		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		34,030.00000	28,540,000		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		33,830.00000	28,340,000		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		44,840.00000	39,280,000		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		44,940.00000	39,380,000		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		44,740.00000	39,180,000		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			367.18600	366.50300			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			339.26900	338.69600			149,278,360.00	44	1,110
ALBI	On	05/05/2011	Index Future			344.17200	343.59100			0.00	0	2
Total ALBI Future										149,278,360.00	44	1,112
Total For ALBI										149,278,360.00	44	1,112
CRD1	On	03/02/2011	Index Future			152.27000	152.12300			0.00	0	2
CRD1	On	05/05/2011	Index Future			154.35300	154.20400			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			147.46200	147.67800			0.00	0	9
IGOV	On	05/05/2011	Index Future			149.59300	149.81200			0.00	0	0
IGOV	On	04/08/2011	Index Future			151.74500	151.96800			0.00	0	0
Total IGOV Future										0.00	0	9
Total For IGOV										0.00	0	9

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			399.69000	400.26900			0.00	0	353
Total ILBI Future										0.00	0	353
Total For ILBI										0.00	0	353
OTH1	On	03/02/2011	Index Future			334.13600	333.43900			0.00	0	3
OTH1	On	05/05/2011	Index Future			338.96600	338.25900			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			336.17700	335.63600			0.00	0	100
TRT1	On	05/05/2011	Index Future			340.77700	340.22800			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										149,278,360.00	44	1,609
JIBAR	On	16/02/2011	Jibar Future			5.58000	5.51600			0.00	2,500	5,000
JIBAR	On	16/03/2011	Jibar Future			5.57000	5.51000			0.00	0	6,990
JIBAR	On	20/04/2011	Jibar Future			5.56000	5.53200			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.57000	5.57000			0.00	0	2,000
JIBAR	On	15/06/2011	Jibar Future			5.59000	5.62200			0.00	0	3,890
JIBAR	On	20/07/2011	Jibar Future			5.66000	5.73500			0.00	0	0
JIBAR	On	21/09/2011	Jibar Future			5.82000	5.84400			0.00	10	15,790
JIBAR	On	21/12/2011	Jibar Future			6.16000	6.22000			0.00	200	5,290
JIBAR	On	20/03/2012	Jibar Future			6.47000	6.53300			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.81000	6.85700			0.00	2,500	2,890
JIBAR	On	19/09/2012	Jibar Future			7.18000	7.22200			0.00	2,500	44,000
JIBAR	On	19/12/2012	Jibar Future			7.48000	7.52000			0.00	0	390
Total Jibar Future										0.00	7,710	86,532
Total For JIBAR FUTURE										0.00	7,710	86,532
Total for Jibar										0.00	7,710	86,532

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							813,729,429.06	13,326	184,261
R155	On	31/08/2011	Spot Bond	6.20000	6.22000		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	7.63000	7.65000		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	8.60000	8.63000		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	7.43000	7.44500		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	2.76000	2.74000		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	8.21000	8.23500		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	8.38000	8.41500		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	7.08000	7.09500		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	8.49000	8.51000		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	8.50000	8.53500		0.00	0	0
Total R208 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.56000	8.58500			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	2.72000			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							813,729,429.06	13,326	174,761
Total Options							0.00	0	9,500
Grand Total:							813,729,429.06	13,326	184,261