



Interest Rates Daily MTM Report

Daily summary for: 17/12/2010

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			7.48800	7.50000		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.60400	7.61600		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.73900	7.75300		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		1,956.00000	1,988,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		225.00000	205,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,132.00000	2,165,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		187.00000	167,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,787.00000	1,815,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		271.00000	246,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,667.00000	1,686,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,116.00000	1,086,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,788.00000	1,808,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,032.00000	1,003,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,551.00000	1,569,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,205.00000	1,174,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,439.00000	1,456,000	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		1,299.00000	1,266,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,198.00000	1,213,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,184.00000	2,144,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,283.00000	1,300,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,073.00000	2,036,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,116.00000	1,131,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,298.00000	2,259,000	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			8.46400	8.47500		11.50	356,970,570.00	3,000	25,674
R186	On	05/05/2011	Bond Future			8.54200	8.55400		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.62600	8.63800		12.25	0.00	0	0
Total R186 Future										356,970,570.00	3,000	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		5,406.00000	5,471,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		457.00000	415,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,792.00000	5,861,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		388.00000	349,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,028.00000	5,088,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		537.00000	490,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,520.00000	7,408,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		145.00000	140,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,489.00000	4,534,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,639.00000	2,569,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,771.00000	4,818,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,456.00000	2,388,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,216.00000	4,258,000	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		2,834.00000	2,761,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,813.00000	6,709,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,341.00000	1,352,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,850.00000	2,876,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,571.00000	6,484,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,042.00000	3,069,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,274.00000	6,188,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,665.00000	2,689,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,878.00000	6,789,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										356,970,570.00	3,000	34,174
R201	On	03/02/2011	Bond Future			7.27200	7.28300		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.38300	7.39600		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.51900	7.53300		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,453.00000	2,485,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		38.00000	32,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,611.00000	2,644,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		30.00000	25,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,297.00000	2,328,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		48.00000	41,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,673.00000	1,695,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		546.00000	526,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,783.00000	1,806,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		498.00000	479,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,566.00000	1,587,000	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		597.00000	577,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		833.00000	844,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,683.00000	1,652,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		897.00000	909,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,596.00000	1,566,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		772.00000	783,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,773.00000	1,742,000	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			0.37600	0.37500			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.29800	0.29700			0.00	0	6,500
Total R202 Future										0.00	0	10,189
R202	On	03/02/2011	Bond Future	3.05	Call		60,672.00000	60,642,000		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		61,519.00000	61,489,000		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		59,816.00000	59,786,000		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		43,602.00000	43,572,000		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		44,630.00000	44,600,000		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		42,563.00000	42,533,000		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			8.09700	8.10800		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.20700	8.21900		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.33100	8.34300		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,274.00000	2,303,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		316.00000	289,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,471.00000	2,503,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		267.00000	243,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,083.00000	2,109,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		372.00000	342,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,282.00000	1,230,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		734.00000	738,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,807.00000	1,826,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,656.00000	1,616,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,938.00000	1,958,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,544.00000	1,505,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,681.00000	1,698,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,774.00000	1,732,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,434.00000	1,447,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,060.00000	3,017,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,532.00000	1,546,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,919.00000	2,877,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,340.00000	1,352,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,206.00000	3,162,000	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			8.21000	8.22200		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.31300	8.32500		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.42700	8.44000		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,079.00000	2,109,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		520.00000	482,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,282.00000	2,314,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		446.00000	410,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,885.00000	1,911,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		604.00000	562,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,513.00000	2,538,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,557.00000	1,516,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,676.00000	2,702,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,449.00000	1,409,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,356.00000	2,379,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,672.00000	1,629,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,480.00000	1,495,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,858.00000	3,804,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,584.00000	1,600,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,688.00000	3,635,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,380.00000	1,395,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,033.00000	3,978,000	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			6.91700	6.92900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.02700	7.04000		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			7.16800	7.18200		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,783.00000	2,813,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,909.00000	2,940,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		3.00000	2,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,656.00000	2,687,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		5.00000	4,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,454.00000	1,472,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		346.00000	333,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,542.00000	1,561,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		315.00000	302,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,369.00000	1,387,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		381.00000	367,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		700.00000	710,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,102.00000	1,081,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		750.00000	760,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,041.00000	1,021,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		652.00000	661,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,165.00000	1,143,000	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			8.29700	8.30900		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.39400	8.40600		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.50100	8.51400		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		2,918.00000	2,959,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		338.00000	307,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,153.00000	3,197,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		286.00000	258,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,690.00000	2,727,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		398.00000	363,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,402.00000	2,426,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,859.00000	1,813,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,565.00000	2,590,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,734.00000	1,689,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,246.00000	2,268,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,991.00000	1,943,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,980.00000	2,000,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,485.00000	3,432,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,105.00000	2,127,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,323.00000	3,272,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,859.00000	1,878,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,653.00000	3,599,000	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			8.31900	8.32500		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.40500	8.41200		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.49900	8.50600		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,004.00000	3,015,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		383.00000	356,000	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		3,248.00000	3,262,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		325.00000	301,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,766.00000	2,776,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		448.00000	420,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,497.00000	2,505,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,958.00000	1,923,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,668.00000	2,677,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,825.00000	1,791,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,332.00000	2,339,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,099.00000	2,063,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,107.00000	2,114,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,662.00000	3,627,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,242.00000	2,249,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,491.00000	3,455,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,977.00000	1,983,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,840.00000	3,804,000	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			8.44000	8.45600		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.49800	8.51400		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.55900	8.57600		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		4,778.00000	4,870,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		399.00000	356,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,100.00000	5,197,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		338.00000	300,000	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		4,459.00000	4,547,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		465.00000	418,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,005.00000	3,052,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,122.00000	3,035,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,218.00000	3,268,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,919.00000	2,835,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,799.00000	2,843,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,336.00000	3,246,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,627.00000	3,681,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,257.00000	4,171,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,833.00000	3,888,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,048.00000	3,962,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,427.00000	3,478,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,476.00000	4,387,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		11,774.00000	11,888,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		713.00000	686,000	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			0.95500	3.10000			253,740.54	2	2
Total R210 Future										253,740.54	2	2
R210	On	03/02/2011	Bond Future	3.10	Call		0.00000	32,586,000		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		0.00000	33,218,000		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		0.00000	31,948,000		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										253,740.54	2	2
R211	On	03/02/2011	Bond Future			1.75900	1.75800			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,193.00000	4,187,000		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		4,469.00000	4,463,000		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		3,917.00000	3,911,000		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			2.47500	2.47400			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,963.00000	4,953,000		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		5,420.00000	5,410,000		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		4,503.00000	4,493,000		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			8.51500	8.52600			0.00	0	0
R213	On	05/05/2011	Bond Future			8.57900	8.59000			0.00	0	0
R213	On	04/08/2011	Bond Future			8.64800	8.66000			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		4,637.00000	4,543,000		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		4,180.00000	4,087,000		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		5,097.00000	5,004,000		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		5,156.00000	5,064,000		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		4,701.00000	4,609,000		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		5,614.00000	5,522,000		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		5,713.00000	5,614,000		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		5,260.00000	5,161,000		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		6,169.00000	6,070,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										357,224,310.54	3,002	89,884
GOVI	On	03/02/2011	GOVI			343.46300	343.22400			0.00	0	210
GOVI	On	05/05/2011	GOVI			348.48900	348.24600			0.00	0	0
Total GOVI Future										0.00	0	210
GOVI	On	03/02/2011	GOVI	343.00	Call		2,240.00000	4,630,000		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		2,140.00000	4,530,000		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		2,340.00000	4,730,000		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		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		7,540.00000	5,110,000		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		7,640.00000	5,210,000		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		7,440.00000	5,010,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	210
Total for GOVI										0.00	0	210
AL7T	On	03/02/2011	Index Future			371.69700	371.45000			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			342.61600	342.36600			0.00	0	1,164
ALBI	On	05/05/2011	Index Future			347.63000	347.37500			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			152.81600	152.74100			0.00	0	2
CRD1	On	05/05/2011	Index Future			154.89700	154.82000			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			148.53800	148.55900			0.00	0	4
IGOV	On	05/05/2011	Index Future			150.71200	150.73200			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.88700	152.90700			0.00	0	0
Total IGOV Future										0.00	0	4
Total For IGOV										0.00	0	4

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			402.38200	402.46600			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			337.67400	337.37000			0.00	0	3
OTH1	On	05/05/2011	Index Future			342.61500	342.30600			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			339.27200	339.03200			0.00	0	100
TRT1	On	05/05/2011	Index Future			343.89100	343.64600			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,675
JIBAR	On	19/01/2011	Jibar Future			5.54500	5.51000			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.48000	5.48000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.47500	5.48000			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.47000	5.48000			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.48000	5.48000			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.49000	5.49000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.64000	5.64000			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.91000	5.95000			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.20000	6.25000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.52000	6.56000			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.82500	6.84000			0.00	0	40,100
JIBAR	On	19/12/2012	Jibar Future			7.01600	6.85000			0.00	0	0
Total Jibar Future										0.00	0	76,802
Total For JIBAR FUTURE										0.00	0	76,802
Total for Jibar										0.00	0	76,802

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										357,224,310.54	3,002	168,571
R155	On	31/08/2011	Spot Bond			5.97000	5.98000			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			7.43000	7.44000			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			8.42500	8.43500			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			7.22000	7.23000			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			8.04000	8.05000			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			8.16000	8.17000			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			6.87000	6.88000			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			8.25000	8.26000			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			8.27500	8.28000			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			8.41000	8.42500			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							357,224,310.54	3,002	159,071
Total Options							0.00	0	9,500
Grand Total:							357,224,310.54	3,002	168,571