



Interest Rates Daily MTM Report

Daily summary for: 22/12/2010

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			7.45000	7.43400		4.25	0.00	0	7,886
R157 On 05/05/2011 Bond Future			7.56200	7.54500		4.50	0.00	0	705
R157 On 04/08/2011 Bond Future			7.69400	7.67600		4.25	0.00	0	0
Total R157 Future							0.00	0	8,591
R157 On 03/02/2011 Bond Future	7.90	Call		2,164.00000	2,099,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		144.00000	149,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,350.00000	2,284,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		116.00000	120,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		1,983.00000	1,919,000	4.32	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Put		178.00000	184,000	4.32	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Call		1,810.00000	1,763,000	4.50	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		966.00000	989,000	4.50	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		1,938.00000	1,890,000	4.51	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		889.00000	911,000	4.51	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		1,687.00000	1,642,000	4.49	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		1,048.00000	1,073,000	4.49	0.00	0	0
R157 On 05/05/2011 Bond Future	7.65	Call		1,568.00000	1,524,000	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		1,135.00000	1,161,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,304.00000	1,270,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,991.00000	2,027,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,395.00000	1,359,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,886.00000	1,920,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,217.00000	1,184,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,100.00000	2,137,000	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			8.41300	8.39600		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.49000	8.47200		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.57200	8.55400		12.25	0.00	0	0
Total R186 Future										0.00	0	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		6,001.00000	5,842,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		279.00000	287,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,408.00000	6,247,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		231.00000	237,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,600.00000	5,443,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		336.00000	346,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,763.00000	6,910,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		161.00000	141,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,902.00000	4,780,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,265.00000	2,316,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,200.00000	5,075,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,098.00000	2,146,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,611.00000	4,493,000	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		2,442.00000	2,497,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,188.00000	6,300,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,504.00000	1,442,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,111.00000	3,032,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,041.00000	6,132,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,317.00000	3,234,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,758.00000	5,845,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,913.00000	2,837,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,335.00000	6,429,000	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			7.23400	7.21800		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.34300	7.32500		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.47400	7.45500		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,657.00000	2,603,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		19.00000	20,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,818.00000	2,763,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		14.00000	14,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,496.00000	2,443,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		24.00000	26,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,812.00000	1,768,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		457.00000	471,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,927.00000	1,882,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		414.00000	427,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,699.00000	1,656,000	3.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Put		502.00000	517,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		913.00000	887,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,530.00000	1,561,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		982.00000	954,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,448.00000	1,477,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		848.00000	823,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,616.00000	1,648,000	3.61	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	489
R202	On	03/02/2011	Bond Future			0.37800	0.37600			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.30000	0.29800			0.00	0	6,500
Total R202 Future										0.00	0	10,189
R202	On	03/02/2011	Bond Future	3.05	Call		60,642.00000	60,583,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		61,489.00000	61,430,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		59,786.00000	59,727,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		43,572.00000	43,513,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		44,600.00000	44,541,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		42,533.00000	42,474,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,189

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			8.04900	8.03800		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.15700	8.14500		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.27700	8.26500		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,519.00000	2,466,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		206.00000	209,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,729.00000	2,675,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		170.00000	172,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,315.00000	2,262,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		249.00000	252,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,024.00000	1,044,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		831.00000	795,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,965.00000	1,926,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,452.00000	1,472,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,104.00000	2,064,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,348.00000	1,367,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,831.00000	1,793,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,562.00000	1,583,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,555.00000	1,527,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,814.00000	2,843,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,660.00000	1,631,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,680.00000	2,708,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,455.00000	1,428,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,954.00000	2,984,000	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			8.17300	8.15700		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.27400	8.25700		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.38700	8.36900		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,295.00000	2,216,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		367.00000	379,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,513.00000	2,432,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		308.00000	318,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,085.00000	2,009,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		435.00000	450,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,696.00000	2,632,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,366.00000	1,395,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,867.00000	2,801,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,266.00000	1,293,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,530.00000	2,468,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,471.00000	1,503,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,591.00000	1,549,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,590.00000	3,644,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,701.00000	1,657,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,426.00000	3,478,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,486.00000	1,446,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,760.00000	3,816,000	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			6.87000	6.85200		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.97400	6.95500		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			7.10900	7.08700		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,983.00000	2,936,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	2,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,110.00000	3,063,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,856.00000	2,809,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,593.00000	1,556,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		279.00000	288,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,685.00000	1,647,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		251.00000	260,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,503.00000	1,467,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		309.00000	319,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		784.00000	759,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		977.00000	1,000,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		837.00000	811,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		919.00000	941,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		731.00000	708,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,034.00000	1,060,000	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			8.25100	8.23900		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.34600	8.33400		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.45000	8.43800		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		3,217.00000	3,148,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		219.00000	221,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,466.00000	3,396,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		181.00000	183,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,974.00000	2,906,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		264.00000	267,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,595.00000	2,547,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,632.00000	1,655,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,767.00000	2,717,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,517.00000	1,537,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,429.00000	2,382,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,755.00000	1,778,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,134.00000	2,098,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,209.00000	3,241,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,266.00000	2,229,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,054.00000	3,085,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,006.00000	1,971,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,370.00000	3,403,000	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			8.27800	8.26100		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.36200	8.34500		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.45500	8.43700		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,281.00000	3,183,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		256.00000	266,000	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		3,540.00000	3,439,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		213.00000	220,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,029.00000	2,932,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		307.00000	318,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,684.00000	2,615,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,732.00000	1,768,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,864.00000	2,793,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,608.00000	1,642,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,510.00000	2,443,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,864.00000	1,902,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,254.00000	2,199,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,393.00000	3,447,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,396.00000	2,339,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,229.00000	3,280,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,117.00000	2,064,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,564.00000	3,620,000	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			8.39600	8.37800		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.45200	8.43400		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.51200	8.49300		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		5,288.00000	5,142,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		246.00000	254,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,628.00000	5,481,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		204.00000	211,000	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		4,951.00000	4,807,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		295.00000	304,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,296.00000	3,202,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,741.00000	2,799,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,524.00000	3,426,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,553.00000	2,607,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,075.00000	2,984,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,940.00000	3,001,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,929.00000	3,838,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,871.00000	3,938,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,146.00000	4,052,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,672.00000	3,737,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,717.00000	3,628,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,078.00000	4,147,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,355.00000	12,209,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		605.00000	618,000	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			0.95700	0.95600			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,545.00000	32,527,000		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		33,177.00000	33,159,000		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		31,907.00000	31,889,000		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			1.72600	1.72100			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,407.00000	4,378,000		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		4,683.00000	4,654,000		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		4,131.00000	4,102,000		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			2.47900	2.47600			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,943.00000	4,914,000		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		5,401.00000	5,372,000		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		4,484.00000	4,455,000		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			8.47000	8.45200			0.00	0	0
R213	On	05/05/2011	Bond Future			8.53300	8.51500			0.00	0	0
R213	On	04/08/2011	Bond Future			8.60000	8.58200			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		4,006.00000	4,160,000		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		3,550.00000	3,704,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put		4,467.00000	4,621,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		4,525.00000	4,677,000		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		4,070.00000	4,222,000		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		4,983.00000	5,135,000		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		5,066.00000	5,216,000		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		4,614.00000	4,764,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		5,522.00000	5,672,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	89,884
GOVI	On	03/02/2011	GOVI			344.33000	344.80400			0.00	0	211
GOVI	On	05/05/2011	GOVI			349.37200	349.85200			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		18,040.00000	13,300,000		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		17,940.00000	13,200,000		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		18,140.00000	13,400,000		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		8,520.00000	3,720,000		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		8,420.00000	3,620,000		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		8,620.00000	3,820,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	211
Total for GOVI										0.00	0	211
AL7T	On	03/02/2011	Index Future			372.64100	373.15400			0.00	0	30
Total AL7T Future										0.00	0	30
Total For AL7T										0.00	0	30
ALBI	On	03/02/2011	Index Future			343.51900	344.00400			0.00	0	1,164
ALBI	On	05/05/2011	Index Future			348.54800	349.04000			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			153.07800	153.21500			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.16400	155.30100			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			148.50600	148.56400			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.68000	150.73900			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.85500	152.91400			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			402.38200	402.41800			0.00	0	370
Total ILBI Future										0.00	0	370
Total For ILBI										0.00	0	370
OTH1	On	03/02/2011	Index Future			338.76800	339.32100			0.00	0	3
OTH1	On	05/05/2011	Index Future			343.72800	344.28800			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	03/02/2011	Index Future			340.19100	340.65300			0.00	0	100
TRT1	On	05/05/2011	Index Future			344.82600	345.29200			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			5.53000	5.52200			0.00	0	5,001
JIBAR	On	16/02/2011	Jibar Future			5.47800	5.47800			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46300	5.46600			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.46700	5.47600			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.47200	5.48100			0.00	0	1
JIBAR	On	15/06/2011	Jibar Future			5.47600	5.48100			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.63700	5.63200			0.00	0	14,000
JIBAR	On	21/12/2011	Jibar Future			5.90300	5.90900			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.19300	6.18500			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.51100	6.51300			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.81600	6.81900			0.00	0	40,100
JIBAR	On	19/12/2012	Jibar Future			7.05000	7.05000			0.00	0	0
Total Jibar Future										0.00	0	76,904
Total For JIBAR FUTURE										0.00	0	76,904
Total for Jibar										0.00	0	76,904

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										0.00	0	168,676
R155	On	31/08/2011	Spot Bond			5.94000	5.92000			0.00	0	0
Total R155 SPOT										0.00	0	0
Total For R155										0.00	0	0
R157	On	15/09/2015	Spot Bond			7.40000	7.38000			0.00	0	0
Total R157 SPOT										0.00	0	0
Total For R157										0.00	0	0
R186	On	21/12/2026	Spot Bond			8.38000	8.36000			0.00	0	0
Total R186 SPOT										0.00	0	0
Total For R186										0.00	0	0
R201	On	21/12/2014	Spot Bond			7.19000	7.17000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			0.00	0	0
Total R202 SPOT										0.00	0	0
Total For R202										0.00	0	0
R203	On	15/09/2017	Spot Bond			8.00000	7.98500			0.00	0	0
Total R203 SPOT										0.00	0	0
Total For R203										0.00	0	0
R204	On	21/12/2018	Spot Bond			8.13000	8.11000			0.00	0	0
Total R204 SPOT										0.00	0	0
Total For R204										0.00	0	0
R206	On	15/01/2014	Spot Bond			6.83000	6.81000			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			8.21000	8.19500			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			8.24000	8.22000			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			8.37000	8.35000			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	159,176
Total Options							0.00	0	9,500
Grand Total:							0.00	0	168,676