



Interest Rates Daily MTM Report

Daily summary for: 23/12/2010

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			7.44900	7.45000		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.56100	7.56200		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.69200	7.69400		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,099.00000	2,097,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		149.00000	143,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,284.00000	2,283,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		120.00000	115,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,919.00000	1,917,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		184.00000	178,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,763.00000	1,761,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		989.00000	983,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,890.00000	1,888,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		911.00000	905,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,642.00000	1,639,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,073.00000	1,066,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,524.00000	1,522,000	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		1,161.00000	1,155,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,270.00000	1,270,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,027.00000	2,019,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,359.00000	1,359,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,920.00000	1,912,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,184.00000	1,184,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,137.00000	2,129,000	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	8.41300		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.48900	8.49000		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.57100	8.57200		12.25	0.00	0	0
Total R186 Future										0.00	0	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		5,842.00000	5,831,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		287.00000	276,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,247.00000	6,237,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		237.00000	227,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,443.00000	5,431,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		346.00000	334,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,910.00000	6,903,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		141.00000	134,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,780.00000	4,774,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,316.00000	2,300,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,075.00000	5,069,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,146.00000	2,130,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,493.00000	4,486,000	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		2,497.00000	2,480,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,300.00000	6,283,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,442.00000	1,435,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,032.00000	3,027,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,132.00000	6,117,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,234.00000	3,229,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,845.00000	5,830,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,837.00000	2,832,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,429.00000	6,414,000	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			7.23300	7.23400		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.34100	7.34300		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.47300	7.47400		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,603.00000	2,605,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		20.00000	19,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,763.00000	2,766,000	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		2,443.00000	2,444,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		26.00000	24,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,768.00000	1,769,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		471.00000	466,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,882.00000	1,884,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		427.00000	423,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,656.00000	1,657,000	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		517.00000	512,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		887.00000	885,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,561.00000	1,556,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		954.00000	953,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,477.00000	1,473,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		823.00000	822,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,648.00000	1,644,000	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	0.37800			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.30000	0.30000			0.00	0	6,500
Total R202 Future										0.00	0	10,189
R202	On	03/02/2011	Bond Future	3.05	Call		60,583.00000	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		61,430.00000	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		59,727.00000	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		43,513.00000	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		44,541.00000	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		42,474.00000	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			8.04800	8.04900		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.15500	8.15700		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.27600	8.27700		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,466.00000	2,463,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		209.00000	201,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,675.00000	2,673,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		172.00000	165,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,262.00000	2,259,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		252.00000	244,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,044.00000	1,030,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		795.00000	786,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,926.00000	1,926,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,472.00000	1,462,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,064.00000	2,064,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,367.00000	1,357,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,793.00000	1,792,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,583.00000	1,572,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,527.00000	1,524,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,843.00000	2,835,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,631.00000	1,628,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,708.00000	2,700,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,428.00000	1,426,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,984.00000	2,977,000	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			8.17200	8.17300		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.27300	8.27400		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.38600	8.38700		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,216.00000	2,211,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		379.00000	368,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,432.00000	2,427,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		318.00000	307,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,009.00000	2,003,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		450.00000	438,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,632.00000	2,628,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,395.00000	1,386,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,801.00000	2,797,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,293.00000	1,284,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,468.00000	2,464,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,503.00000	1,494,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,549.00000	1,546,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,644.00000	3,636,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,657.00000	1,654,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,478.00000	3,470,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,446.00000	1,443,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,816.00000	3,808,000	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			6.86900	6.87000		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.97300	6.97400		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			7.10700	7.10900		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,936.00000	2,938,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,063.00000	3,065,000	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		2,809.00000	2,811,000	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		1,556.00000	1,555,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		288.00000	285,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,647.00000	1,647,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		260.00000	257,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,467.00000	1,466,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		319.00000	315,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		759.00000	759,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,000.00000	996,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		811.00000	812,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		941.00000	938,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		708.00000	708,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,060.00000	1,056,000	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			8.25000	8.25100		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.34500	8.34600		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.44900	8.45000		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		3,148.00000	3,146,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		221.00000	214,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,396.00000	3,394,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		183.00000	175,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,906.00000	2,902,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		267.00000	257,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,547.00000	2,543,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,655.00000	1,645,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,717.00000	2,713,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,537.00000	1,527,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,382.00000	2,378,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,778.00000	1,768,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,098.00000	2,095,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,241.00000	3,233,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,229.00000	2,226,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,085.00000	3,076,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,971.00000	1,967,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,403.00000	3,393,000	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			8.27200	8.27800		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.35600	8.36200		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.44800	8.45500		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,183.00000	3,206,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		266.00000	251,000	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		3,439.00000	3,464,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		220.00000	207,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,932.00000	2,953,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		318.00000	301,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,615.00000	2,629,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,768.00000	1,745,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,793.00000	2,807,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,642.00000	1,619,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,443.00000	2,456,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,902.00000	1,878,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,199.00000	2,212,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,447.00000	3,418,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,339.00000	2,352,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,280.00000	3,251,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,064.00000	2,076,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,620.00000	3,589,000	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			8.39000	8.39600		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.44600	8.45200		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.50600	8.51200		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		5,142.00000	5,178,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		254.00000	239,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,481.00000	5,518,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		211.00000	196,000	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		4,807.00000	4,840,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		304.00000	286,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,202.00000	3,218,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,799.00000	2,765,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,426.00000	3,444,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,607.00000	2,574,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,984.00000	2,999,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,001.00000	2,965,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,838.00000	3,855,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,938.00000	3,905,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,052.00000	4,070,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,737.00000	3,705,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,628.00000	3,645,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,147.00000	4,114,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,209.00000	12,249,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		618.00000	608,000	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			0.95800	0.95700			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,527.00000	32,509,000		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		33,159.00000	33,141,000		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		31,889.00000	31,871,000		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			1.72800	1.72600			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,378.00000	4,367,000		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		4,654.00000	4,642,000		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		4,102.00000	4,090,000		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	2.47900			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,914.00000	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		5,372.00000	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		4,455.00000	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			8.46900	8.47000			0.00	0	0
R213	On	05/05/2011	Bond Future			8.53200	8.53300			0.00	0	0
R213	On	04/08/2011	Bond Future			8.60000	8.60000			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		4,160.00000	4,152,000		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		3,704.00000	3,695,000		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		4,621.00000	4,612,000		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		4,677.00000	4,669,000		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		4,222.00000	4,214,000		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		5,135.00000	5,127,000		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		5,216.00000	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		4,764.00000	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		5,672.00000	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			344.37200	344.33000			0.00	0	211
GOVI	On	05/05/2011	GOVI			349.41400	349.37200			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		13,300.00000	13,720,000		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		13,200.00000	13,620,000		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		13,400.00000	13,820,000		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		3,720.00000	4,140,000		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		3,620.00000	4,040,000		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		3,820.00000	4,240,000		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			372.69600	372.64100			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			343.56400	343.51900			0.00	0	1,164
ALBI	On	05/05/2011	Index Future			348.59400	348.54800			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			153.09200	153.07800			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.17800	155.16400			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			148.49600	148.50600			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.67000	150.68000			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.84500	152.85500			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			402.35800	402.38200			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			338.83100	338.76800			0.00	0	3
OTH1	On	05/05/2011	Index Future			343.79200	343.72800			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			340.21200	340.19100			0.00	0	100
TRT1	On	05/05/2011	Index Future			344.84800	344.82600			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			5.54700	5.53000			0.00	290	5,291
JIBAR	On	16/02/2011	Jibar Future			5.47700	5.47800			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46400	5.46300			0.00	290	5,790
JIBAR	On	20/04/2011	Jibar Future			5.46300	5.46700			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.46900	5.47200			0.00	0	1
JIBAR	On	15/06/2011	Jibar Future			5.47800	5.47600			0.00	290	4,790
JIBAR	On	21/09/2011	Jibar Future			5.63700	5.63700			0.00	390	14,390
JIBAR	On	21/12/2011	Jibar Future			5.90400	5.90300			0.00	290	5,290
JIBAR	On	20/03/2012	Jibar Future			6.19300	6.19300			0.00	290	290
JIBAR	On	20/06/2012	Jibar Future			6.50300	6.51100			0.00	290	390
JIBAR	On	19/09/2012	Jibar Future			6.82300	6.81600			0.00	290	40,390
JIBAR	On	19/12/2012	Jibar Future			7.05000	7.05000			0.00	290	290
Total Jibar Future										0.00	2,710	79,414
Total For JIBAR FUTURE										0.00	2,710	79,414
Total for Jibar										0.00	2,710	79,414

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										0.00	2,710	171,186
R155	On	31/08/2011	Spot Bond			5.94000	5.94000			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	7.40000			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	8.38000			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	7.19000			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	8.00000			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	8.13000			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	6.83000			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	8.21000			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			8.23500	8.24000			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			8.36500	8.37000			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	2,710	161,686
Total Options							0.00	0	9,500
Grand Total:							0.00	2,710	171,186