



Interest Rates Daily MTM Report

Daily summary for: 28/12/2010

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			7.43100	7.44800		4.25	0.00	0	7,886
R157 On 05/05/2011 Bond Future			7.54200	7.56000		4.50	0.00	0	705
R157 On 04/08/2011 Bond Future			7.67100	7.69100		4.25	0.00	0	0
Total R157 Future							0.00	0	8,591
R157 On 03/02/2011 Bond Future	7.90	Call		2,096.00000	2,141,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		138.00000	108,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,282.00000	2,331,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		109.00000	84,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		1,915.00000	1,955,000	4.32	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Put		171.00000	137,000	4.32	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Call		1,759.00000	1,784,000	4.50	0.00	0	0
R157 On 05/05/2011 Bond Future	7.75	Put		977.00000	927,000	4.50	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Call		1,885.00000	1,912,000	4.51	0.00	0	0
R157 On 05/05/2011 Bond Future	7.80	Put		898.00000	851,000	4.51	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Call		1,636.00000	1,660,000	4.49	0.00	0	0
R157 On 05/05/2011 Bond Future	7.70	Put		1,059.00000	1,009,000	4.49	0.00	0	0
R157 On 05/05/2011 Bond Future	7.65	Call		1,519.00000	1,540,000	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		1,148.00000	1,094,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,268.00000	1,288,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,013.00000	1,955,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,357.00000	1,378,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,907.00000	1,850,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,182.00000	1,200,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,123.00000	2,063,000	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			8.39600	8.41200		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.47100	8.48800		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.55300	8.57000		12.25	0.00	0	0
Total R186 Future										0.00	0	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		5,829.00000	5,926,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		265.00000	204,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,236.00000	6,342,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		216.00000	165,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,427.00000	5,516,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		320.00000	252,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,887.00000	6,712,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		128.00000	110,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,768.00000	4,822,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,285.00000	2,175,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,063.00000	5,122,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,115.00000	2,010,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,480.00000	4,530,000	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		2,465.00000	2,351,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,266.00000	6,107,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,427.00000	1,432,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,021.00000	3,049,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,102.00000	5,969,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,223.00000	3,253,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,815.00000	5,684,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,826.00000	2,852,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,399.00000	6,264,000	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			7.21500	7.23200		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.32200	7.34000		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.45200	7.47200		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,607.00000	2,659,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		17.00000	11,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,768.00000	2,822,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		12.00000	8,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,446.00000	2,497,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		22.00000	15,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,768.00000	1,796,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		461.00000	432,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,883.00000	1,913,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		418.00000	391,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,656.00000	1,683,000	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		508.00000	477,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		884.00000	899,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,552.00000	1,507,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		951.00000	967,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,468.00000	1,424,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		820.00000	834,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,639.00000	1,593,000	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			0.37900	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	60,553,000		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	61,400,000		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	59,698,000		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			8.03000	8.04700		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.13600	8.15400		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.25600	8.27400		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,461.00000	2,508,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		194.00000	155,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,671.00000	2,723,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		158.00000	123,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,255.00000	2,297,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		235.00000	191,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,017.00000	927,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		778.00000	774,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,922.00000	1,946,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,453.00000	1,389,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,060.00000	2,086,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,348.00000	1,286,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,788.00000	1,810,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,563.00000	1,497,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,524.00000	1,540,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,826.00000	2,757,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,627.00000	1,645,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,690.00000	2,623,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,425.00000	1,440,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,966.00000	2,897,000	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			8.15500	8.17100		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.25500	8.27200		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.36600	8.38400		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,206.00000	2,238,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		357.00000	298,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,423.00000	2,461,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		297.00000	244,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,996.00000	2,022,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		426.00000	361,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,624.00000	2,653,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,376.00000	1,312,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,794.00000	2,825,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,275.00000	1,213,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,460.00000	2,487,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,484.00000	1,417,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,545.00000	1,561,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,624.00000	3,544,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,653.00000	1,670,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,458.00000	3,379,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,441.00000	1,456,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,795.00000	3,714,000	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			6.85100	6.86800		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.95300	6.97200		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			7.08500	7.10600		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,941.00000	2,985,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,068.00000	3,112,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,814.00000	2,858,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	1,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,555.00000	1,581,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		282.00000	262,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,647.00000	1,674,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		255.00000	236,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,466.00000	1,490,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		313.00000	291,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		758.00000	772,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		992.00000	960,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		811.00000	825,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		935.00000	902,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		707.00000	720,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,052.00000	1,019,000	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			8.23300	8.24400		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.32700	8.33800		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.43000	8.44300		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		3,169.00000	3,196,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		201.00000	162,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,419.00000	3,451,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		164.00000	130,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,924.00000	2,947,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		244.00000	201,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,559.00000	2,565,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,620.00000	1,562,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,730.00000	2,738,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,503.00000	1,447,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,393.00000	2,398,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,742.00000	1,683,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,104.00000	2,114,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,208.00000	3,144,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,236.00000	2,247,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,052.00000	2,989,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,976.00000	1,985,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,368.00000	3,303,000	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			8.25000	8.27100		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.33300	8.35500		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.42400	8.44700		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,202.00000	3,283,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		240.00000	189,000	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		3,462.00000	3,549,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		198.00000	153,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,949.00000	3,023,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		291.00000	232,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,624.00000	2,671,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,734.00000	1,645,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,803.00000	2,854,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,608.00000	1,523,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,451.00000	2,495,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,866.00000	1,774,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,209.00000	2,247,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,409.00000	3,308,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,349.00000	2,389,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,242.00000	3,143,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,073.00000	2,109,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,580.00000	3,477,000	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			8.37400	8.38900		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.42900	8.44600		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.48900	8.50500		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		5,176.00000	5,253,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		228.00000	177,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,517.00000	5,602,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		187.00000	144,000	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		4,837.00000	4,908,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		275.00000	217,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,207.00000	3,240,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,754.00000	2,643,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,433.00000	3,469,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,563.00000	2,456,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,988.00000	3,018,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,954.00000	2,841,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,851.00000	3,886,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,893.00000	3,794,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,066.00000	4,104,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,692.00000	3,597,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,641.00000	3,674,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,102.00000	4,001,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,252.00000	12,353,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		602.00000	570,000	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			0.95900	0.95800			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,509.00000	32,491,000		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		33,141.00000	33,123,000		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		31,871.00000	31,853,000		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			1.73000	1.72900			0.00	0	589
Total R211 Future							0.00	0	589
R211 On 03/02/2011 Bond Future	2.50	Call		4,361.00000	4,355,000		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		4,637.00000	4,631,000		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		4,085.00000	4,079,000		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			2.48100	2.48000			0.00	0	2,518
Total R212 Future							0.00	0	2,518
R212 On 03/02/2011 Bond Future	3.00	Call		4,905.00000	4,895,000		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		5,362.00000	5,352,000		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		4,445.00000	4,435,000		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			8.45300	8.46800			0.00	0	0
R213 On 05/05/2011 Bond Future			8.51500	8.53100			0.00	0	0
R213 On 04/08/2011 Bond Future			8.58200	8.59900			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	4,143.00000	4,015,000		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	3,687.00000	3,558,000		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	4,604.00000	4,475,000		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	4,660.00000	4,525,000		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	4,205.00000	4,070,000		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	5,118.00000	4,983,000		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	5,208.00000	5,066,000		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	4,755.00000	4,614,000		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	5,664.00000	5,522,000		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			344.89000	344.40500		0.00	0	211
GOVI	On	05/05/2011	GOVI			349.94200	349.44800		0.00	0	0
Total GOVI Future									0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call	14,050.00000	18,900,000		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	13,950.00000	18,800,000		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		14,150.00000	19,000,000		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		4,480.00000	9,420,000		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		4,380.00000	9,320,000		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		4,580.00000	9,520,000		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			373.31200	372.76800			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			344.09800	343.59800			0.00	0	1,164
ALBI	On	05/05/2011	Index Future			349.13900	348.63000			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			153.26900	153.10600			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.35900	155.19300			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			148.49200	148.48500			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.66700	150.66000			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.84300	152.83500			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			402.25000	402.27200			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			339.44800	338.87300			0.00	0	3
OTH1	On	05/05/2011	Index Future			344.42100	343.83600			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			340.67000	340.23400			0.00	0	100
TRT1	On	05/05/2011	Index Future			345.31400	344.87100			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			5.53100	5.52400			0.00	0	5,291
JIBAR	On	16/02/2011	Jibar Future			5.48600	5.47900			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46500	5.46600			0.00	0	5,790
JIBAR	On	20/04/2011	Jibar Future			5.46600	5.47500			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.47100	5.47600			0.00	0	1
JIBAR	On	15/06/2011	Jibar Future			5.47700	5.48100			0.00	0	4,790
JIBAR	On	21/09/2011	Jibar Future			5.62100	5.62600			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			5.88600	5.89500			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.17600	6.18200			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.49100	6.50500			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.81000	6.81300			0.00	0	40,390
JIBAR	On	19/12/2012	Jibar Future			7.17500	7.12000			0.00	0	290
Total Jibar Future										0.00	0	79,414
Total For JIBAR FUTURE										0.00	0	79,414
Total for Jibar										0.00	0	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	0	171,186
R155	On	31/08/2011	Spot Bond			5.92500	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			7.38500	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			8.36500	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			7.17500	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			7.98500	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			8.11500	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			6.81500	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			8.19500	8.20500			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			8.21500	8.23500			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			8.35000	8.36500			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	161,686
Total Options							0.00	0	9,500
Grand Total:							0.00	0	171,186