



Interest Rates Daily MTM Report

Daily summary for: 13/01/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future			7.50800	7.44300		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.63000	7.56000		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.76900	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		2,024.00000	1,759,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		44.00000	63,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,225.00000	1,954,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		31.00000	44,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,827.00000	1,568,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		61.00000	87,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,662.00000	1,487,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		880.00000	994,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,790.00000	1,608,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		803.00000	910,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,539.00000	1,371,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		962.00000	1,083,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,421.00000	1,261,000	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		1,050.00000	1,179,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,194.00000	1,070,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,951.00000	2,118,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,282.00000	1,153,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,843.00000	2,005,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,109.00000	991,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,062.00000	2,235,000	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			8.49300	8.43300		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.57400	8.51300		11.75	0.00	0	500
R186	On	04/08/2011	Bond Future			8.66000	8.59600		12.25	0.00	0	0
Total R186 Future										0.00	0	26,174
R186	On	03/02/2011	Bond Future	9.00	Call		5,443.00000	4,887,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		84.00000	113,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,876.00000	5,312,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		62.00000	83,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,015.00000	4,467,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		114.00000	151,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,985.00000	7,560,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		20.00000	10,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,375.00000	4,005,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,132.00000	2,346,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,669.00000	4,286,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,961.00000	2,161,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,089.00000	3,732,000	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		2,314.00000	2,540,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,237.00000	6,663,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,158.00000	1,001,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,740.00000	2,501,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,066.00000	6,428,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,935.00000	2,685,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,772.00000	6,122,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,553.00000	2,325,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,371.00000	6,744,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	34,674
R201	On	03/02/2011	Bond Future			7.33000	7.27100		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.45300	7.38800		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.59600	7.52600		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,459.00000	2,259,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		3.00000	4,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,624.00000	2,423,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,294.00000	2,095,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		4.00000	6,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,596.00000	1,450,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		443.00000	506,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,710.00000	1,559,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		399.00000	457,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,486.00000	1,345,000	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		492.00000	559,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		769.00000	687,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,598.00000	1,725,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		832.00000	746,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,510.00000	1,633,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		709.00000	632,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,689.00000	1,821,000	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			0.40100	0.40000			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.32400	0.32400			0.00	0	6,500
Total R202 Future										0.00	0	10,239
R202	On	03/02/2011	Bond Future	3.05	Call		59,934.00000	59,905,000		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		60,781.00000	60,752,000		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		59,079.00000	59,049,000		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		42,803.00000	42,803,000		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		43,831.00000	43,831,000		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		41,764.00000	41,764,000		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	10,239

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			8.11600	8.05700		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.23100	8.16900		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.35700	8.29100		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		2,289.00000	2,014,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		73.00000	96,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,516.00000	2,235,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		53.00000	71,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,067.00000	1,800,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		98.00000	130,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		809.00000	974,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		519.00000	386,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,757.00000	1,589,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,362.00000	1,496,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,894.00000	1,719,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,256.00000	1,383,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,625.00000	1,464,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,474.00000	1,615,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,402.00000	1,277,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,784.00000	2,969,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,503.00000	1,372,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,646.00000	2,825,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,306.00000	1,186,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,927.00000	3,118,000	6.50	0.00	0	0
Total R203 Option										0.00	0	1,000
Total For R203										0.00	0	2,404

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future			8.26400	8.19900		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.37200	8.30500		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.49000	8.41900		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		1,880.00000	1,576,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		190.00000	254,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,112.00000	1,795,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		145.00000	196,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,658.00000	1,369,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		247.00000	326,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,374.00000	2,150,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,308.00000	1,452,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,541.00000	2,309,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,204.00000	1,340,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,212.00000	1,997,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,418.00000	1,571,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,376.00000	1,240,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,642.00000	3,884,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,479.00000	1,336,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,471.00000	3,706,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,278.00000	1,148,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,819.00000	4,066,000	7.81	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,026
R206	On	03/02/2011	Bond Future			6.93400	6.86900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.05300	6.98100		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			7.19900	7.11900		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,937.00000	2,765,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,064.00000	2,893,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,809.00000	2,638,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,494.00000	1,361,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		243.00000	285,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,588.00000	1,450,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		218.00000	254,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,403.00000	1,274,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		272.00000	317,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		707.00000	628,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		970.00000	1,068,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		759.00000	676,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		911.00000	1,005,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		657.00000	581,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,031.00000	1,131,000	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			8.35200	8.28300		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.45400	8.38200		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.56500	8.48900		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		2,818.00000	2,440,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		83.00000	115,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,083.00000	2,698,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		61.00000	87,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,558.00000	2,191,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		111.00000	154,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,260.00000	2,022,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,577.00000	1,757,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,427.00000	2,179,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,457.00000	1,626,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,099.00000	1,871,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,705.00000	1,894,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,878.00000	1,695,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,242.00000	3,488,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,004.00000	1,813,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,081.00000	3,318,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,756.00000	1,581,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,409.00000	3,662,000	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			8.37000	8.30100		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.46100	8.38900		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.55900	8.48300		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		2,872.00000	2,478,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		100.00000	139,000	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		3,148.00000	2,745,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		74.00000	104,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,602.00000	2,219,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		133.00000	183,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,345.00000	2,095,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,665.00000	1,857,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,521.00000	2,260,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,536.00000	1,717,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,176.00000	1,936,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,801.00000	2,003,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,995.00000	1,800,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,412.00000	3,673,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,131.00000	1,927,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,241.00000	3,493,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,865.00000	1,678,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,589.00000	3,858,000	9.61	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,698
R209	On	03/02/2011	Bond Future			8.44900	8.39900		15.25	0.00	0	22,596
R209	On	05/05/2011	Bond Future			8.50800	8.45700		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.57000	8.51800		16.00	0.00	0	0
Total R209 Future										0.00	0	22,796
R209	On	03/02/2011	Bond Future	9.00	Call		4,930.00000	4,521,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		67.00000	83,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,294.00000	4,882,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		49.00000	61,000	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		4,567.00000	4,164,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		90.00000	111,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,935.00000	2,698,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,574.00000	2,765,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,159.00000	2,912,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,382.00000	2,563,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,718.00000	2,492,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,777.00000	2,979,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,626.00000	3,398,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,776.00000	3,979,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,839.00000	3,604,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,574.00000	3,769,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,418.00000	3,199,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,987.00000	4,199,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,069.00000	11,679,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		528.00000	568,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,796
R210	On	03/02/2011	Bond Future			0.98200	0.98200			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,078.00000	32,078,000		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		32,710.00000	32,710,000		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		31,441.00000	31,441,000		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			1.70600	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	4,494,000		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	4,770,000		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	4,218,000		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			2.50700	2.50700			0.00	0	2,518
Total R212 Future							0.00	0	2,518
R212 On 03/02/2011 Bond Future	3.00	Call		4,643.00000	4,643,000		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		5,100.00000	5,100,000		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		4,183.00000	4,183,000		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			8.55600	8.50100			0.00	0	0
R213 On 05/05/2011 Bond Future			8.62300	8.56700			0.00	0	0
R213 On 04/08/2011 Bond Future			8.69400	8.63600			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		4,425.00000	4,890,000		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		3,968.00000	4,434,000		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		4,885.00000	5,351,000		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		4,963.00000	5,431,000		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		4,508.00000	4,976,000		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		5,421.00000	5,889,000		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		5,515.00000	5,992,000		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		5,062.00000	5,540,000		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		5,971.00000	6,448,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	90,826
GOVI	On	03/02/2011	GOVI			342.75300	343.99700			0.00	0	211
GOVI	On	05/05/2011	GOVI			347.70800	348.96900			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		9,970.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	2,470,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		9,870.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	2,570,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		10,070.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	2,370,000		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		310.00000	12,920,000		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		410.00000	13,020,000		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		210.00000	12,820,000		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			370.48500	372.03700			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			341.92700	343.19600			0.00	0	1,123
ALBI	On	05/05/2011	Index Future			346.86900	348.15700			0.00	0	2
Total ALBI Future										0.00	0	1,125
Total For ALBI										0.00	0	1,125
CRD1	On	03/02/2011	Index Future			152.91300	153.20900			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.00400	155.30300			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			148.46900	148.45900			0.00	0	8
IGOV	On	05/05/2011	Index Future			150.61500	150.60500			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.77900	152.76900			0.00	0	0
Total IGOV Future										0.00	0	8
Total For IGOV										0.00	0	8

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			402.38900	402.36000			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			337.11000	338.51200			0.00	0	3
OTH1	On	05/05/2011	Index Future			341.98300	343.40500			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			338.75600	339.89300			0.00	0	100
TRT1	On	05/05/2011	Index Future			343.38600	344.53800			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,638
JIBAR	On	19/01/2011	Jibar Future			5.54100	5.53800			0.00	0	7,791
JIBAR	On	16/02/2011	Jibar Future			5.49900	5.49400			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.49100	5.48100			0.00	0	6,890
JIBAR	On	20/04/2011	Jibar Future			5.50300	5.48200			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.51400	5.48700			0.00	0	2,000
JIBAR	On	15/06/2011	Jibar Future			5.53400	5.49300			0.00	0	3,790
JIBAR	On	21/09/2011	Jibar Future			5.65000	5.60400			0.00	0	15,590
JIBAR	On	21/12/2011	Jibar Future			5.90700	5.85600			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.19200	6.14300			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.52400	6.47100			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.83800	6.79200			0.00	0	41,490
JIBAR	On	19/12/2012	Jibar Future			7.10000	7.04000			0.00	0	390
Total Jibar Future										0.00	0	86,413
Total For JIBAR FUTURE										0.00	0	86,413
Total for Jibar										0.00	0	86,413

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							0.00	0	179,088
R155	On	31/08/2011	Spot Bond	6.04000	5.97500		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	7.48000	7.41500		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	8.47500	8.41500		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	7.30500	7.24500		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	2.67000	2.67000		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	8.09000	8.03000		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	8.24000	8.17500		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	6.91000	6.84500		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	8.33000	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	8.35000	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			8.43500	8.38500			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			2.70000	2.70000			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	169,588
Total Options							0.00	0	9,500
Grand Total:							0.00	0	179,088