



Interest Rates Daily MTM Report

Daily summary for: 20/12/2010

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			7.46600	7.48800		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.58000	7.60400		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.71300	7.73900		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		1,988.00000	2,050,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		205.00000	170,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,165.00000	2,232,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		167.00000	138,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,815.00000	1,874,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		246.00000	209,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,686.00000	1,729,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,086.00000	1,030,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,808.00000	1,854,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,003.00000	950,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,569.00000	1,609,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,174.00000	1,115,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,456.00000	1,494,000	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		1,266.00000	1,205,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,213.00000	1,245,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,144.00000	2,076,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,300.00000	1,333,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,036.00000	1,968,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,131.00000	1,161,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,259.00000	2,188,000	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			8.43800	8.46400		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.51500	8.54200		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.59800	8.62600		12.25	0.00	0	0
Total R186 Future										0.00	0	25,674
R186	On	03/02/2011	Bond Future	9.00	Call		5,471.00000	5,652,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		415.00000	342,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,861.00000	6,050,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		349.00000	285,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,088.00000	5,260,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		490.00000	408,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,408.00000	7,151,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		140.00000	137,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,534.00000	4,655,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,569.00000	2,431,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,818.00000	4,945,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,388.00000	2,256,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,258.00000	4,373,000	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		2,761.00000	2,617,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,709.00000	6,492,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,352.00000	1,394,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,876.00000	2,952,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,484.00000	6,297,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,069.00000	3,150,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,188.00000	6,006,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,689.00000	2,761,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,789.00000	6,598,000	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			7.24500	7.27200		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.35400	7.38300		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.48700	7.51900		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,485.00000	2,569,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		32.00000	24,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,644.00000	2,729,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		25.00000	18,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,328.00000	2,410,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		41.00000	31,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,695.00000	1,749,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		526.00000	487,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,806.00000	1,863,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		479.00000	443,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,587.00000	1,639,000	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		577.00000	536,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		844.00000	876,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,652.00000	1,589,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		909.00000	942,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,566.00000	1,504,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		783.00000	813,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,742.00000	1,677,000	3.61	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	489
R202	On	03/02/2011	Bond Future			0.37600	0.37600			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.29800	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	60,642,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		61,489.00000	61,489,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		59,786.00000	59,786,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		43,572.00000	43,572,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		44,600.00000	44,600,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		42,533.00000	42,533,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,189

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			8.07500	8.09700		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.18400	8.20700		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.30600	8.33100		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,303.00000	2,371,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		289.00000	246,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,503.00000	2,576,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		243.00000	205,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,109.00000	2,172,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		342.00000	294,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,230.00000	1,137,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		738.00000	756,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,826.00000	1,867,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,616.00000	1,545,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,958.00000	2,002,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,505.00000	1,437,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,698.00000	1,737,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,732.00000	1,659,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,447.00000	1,481,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,017.00000	2,933,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,546.00000	1,582,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,877.00000	2,795,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,352.00000	1,384,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,162.00000	3,076,000	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			8.18900	8.21000		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.29100	8.31300		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.40400	8.42700		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,109.00000	2,167,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		482.00000	421,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,314.00000	2,379,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		410.00000	356,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,911.00000	1,964,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		562.00000	496,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,538.00000	2,589,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,516.00000	1,446,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,702.00000	2,756,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,409.00000	1,342,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,379.00000	2,427,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,629.00000	1,556,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,495.00000	1,525,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,804.00000	3,711,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,600.00000	1,632,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,635.00000	3,544,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,395.00000	1,423,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,978.00000	3,884,000	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			6.89000	6.91700		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.99600	7.02700		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			7.13400	7.16800		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,813.00000	2,883,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,940.00000	3,010,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,687.00000	2,757,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	3,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,472.00000	1,521,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		333.00000	307,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,561.00000	1,611,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		302.00000	277,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,387.00000	1,433,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		367.00000	338,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		710.00000	738,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,081.00000	1,034,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		760.00000	789,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,021.00000	975,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		661.00000	687,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,143.00000	1,094,000	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			8.27600	8.29700		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.37200	8.39400		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.47800	8.50100		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		2,959.00000	3,038,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		307.00000	261,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,197.00000	3,281,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		258.00000	217,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,727.00000	2,801,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		363.00000	312,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,426.00000	2,475,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,813.00000	1,734,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,590.00000	2,642,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,689.00000	1,614,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,268.00000	2,314,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,943.00000	1,862,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,000.00000	2,039,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,432.00000	3,341,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,127.00000	2,168,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,272.00000	3,182,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,878.00000	1,915,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,599.00000	3,506,000	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			8.29800	8.31900		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.38300	8.40500		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.47600	8.49900		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,015.00000	3,095,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		356.00000	304,000	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		3,262.00000	3,347,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		301.00000	254,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,776.00000	2,850,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		420.00000	362,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,505.00000	2,557,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,923.00000	1,840,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,677.00000	2,732,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,791.00000	1,710,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,339.00000	2,388,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,063.00000	1,976,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,114.00000	2,156,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,627.00000	3,530,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,249.00000	2,293,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,455.00000	3,361,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,983.00000	2,023,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,804.00000	3,705,000	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			8.41400	8.44000		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.47100	8.49800		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.53100	8.55900		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		4,870.00000	5,028,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		356.00000	293,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,197.00000	5,362,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		300.00000	245,000	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		4,547.00000	4,697,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		418.00000	348,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,052.00000	3,138,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,035.00000	2,895,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,268.00000	3,359,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,835.00000	2,700,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,843.00000	2,924,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,246.00000	3,101,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,681.00000	3,773,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,171.00000	4,031,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,888.00000	3,985,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,962.00000	3,828,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,478.00000	3,567,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,387.00000	4,244,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		11,888.00000	12,078,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		686.00000	645,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,601
R210	On	03/02/2011	Bond Future			0.95500	0.95500			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		32,563.00000	32,563,000		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		33,195.00000	33,195,000		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		31,925.00000	31,925,000		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			1.75900	1.75900			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,187.00000	4,187,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		4,463.00000	4,463,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		3,911.00000	3,911,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	589
R212	On	03/02/2011	Bond Future			2.47500	2.47500			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,953.00000	4,953,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Call		5,410.00000	5,410,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		4,493.00000	4,493,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	03/02/2011	Bond Future			8.48900	8.51500			0.00	0	0
R213	On	05/05/2011	Bond Future			8.55200	8.57900			0.00	0	0
R213	On	04/08/2011	Bond Future			8.62000	8.64800			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		4,543.00000	4,322,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Put		4,087.00000	3,866,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put		5,004.00000	4,783,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		5,064.00000	4,837,000		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		4,609.00000	4,382,000		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		5,522.00000	5,295,000		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		5,614.00000	5,382,000		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		5,161.00000	4,930,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		6,070.00000	5,838,000		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			344.07900	343.46300			3,440,790.00	1	211
GOVI	On	05/05/2011	GOVI			349.11600	348.48900			0.00	0	0
Total GOVI Future										3,440,790.00	1	211
GOVI	On	03/02/2011	GOVI	343.00	Call		4,630.00000	10,790,000		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		4,530.00000	10,690,000		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		4,730.00000	10,890,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	1,160,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		5,110.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	1,060,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		5,210.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	1,260,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		5,010.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										3,440,790.00	1	211
Total for GOVI										3,440,790.00	1	211
AL7T	On	03/02/2011	Index Future			372.35100	371.69700			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			343.25200	342.61600			0.00	0	1,164
ALBI	On	05/05/2011	Index Future			348.27600	347.63000			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			153.02100	152.81600			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.10500	154.89700			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			148.55600	148.53800			0.00	0	4
IGOV	On	05/05/2011	Index Future			150.73000	150.71200			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.90600	152.88700			0.00	0	0
Total IGOV Future										0.00	0	4
Total For IGOV										0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011	Index Future			402.35900	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			338.42000	337.67400			0.00	0	3
OTH1	On	05/05/2011	Index Future			343.37300	342.61500			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	03/02/2011	Index Future			339.99300	339.27200			0.00	0	100
TRT1	On	05/05/2011	Index Future			344.62200	343.89100			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,675
JIBAR	On	19/01/2011	Jibar Future			5.54000	5.54500			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.48100	5.48000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.47100	5.47500			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.47600	5.47000			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.48100	5.48000			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.48200	5.49000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.63900	5.64000			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.92100	5.91000			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.19200	6.20000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.52500	6.52000			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.83100	6.82500			0.00	0	40,100
JIBAR	On	19/12/2012	Jibar Future			7.07000	7.01600			0.00	0	0
Total Jibar Future										0.00	0	76,802
Total For JIBAR FUTURE										0.00	0	76,802
Total for Jibar										0.00	0	76,802

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										3,440,790.00	1	168,572
R155	On	31/08/2011	Spot Bond			5.95000	5.97000			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			7.41000	7.43000			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			8.40000	8.42500			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			7.19500	7.22000			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			8.02000	8.04000			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			8.14000	8.16000			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			6.84500	6.87000			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			8.23000	8.25000			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			8.25500	8.27500			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			8.38500	8.41000			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							3,440,790.00	1	159,072
Total Options							0.00	0	9,500
Grand Total:							3,440,790.00	1	168,572