



Interest Rates Daily MTM Report

Daily summary for: 21/01/2011

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			7.89100	7.65000		4.25	134,558,193.06	1,062	7,929
R157	On	05/05/2011	Bond Future			8.04200	7.78300		4.50	0.00	0	805
R157	On	04/08/2011	Bond Future			8.21300	7.93300		4.25	0.00	0	0
Total R157 Future										134,558,193.06	1,062	8,734
R157	On	03/02/2011	Bond Future	7.90	Call		1,168.00000	432,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		90.00000	393,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,353.00000	552,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		61.00000	299,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		992.00000	330,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		128.00000	506,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,116.00000	672,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,251.00000	1,862,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,221.00000	747,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,151.00000	1,732,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,018.00000	602,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,358.00000	1,997,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		925.00000	537,000	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		1,471.00000	2,137,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		813.00000	506,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,494.00000	3,258,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		883.00000	556,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,368.00000	3,112,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		747.00000	459,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,624.00000	3,407,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										134,558,193.06	1,062	8,734
R186	On	03/02/2011	Bond Future			8.78200	8.61300		11.50	695,706.12	6	25,674
R186	On	05/05/2011	Bond Future			8.87400	8.69800		11.75	166,430,785.95	1,415	7,485
R186	On	04/08/2011	Bond Future			8.97000	8.78800		12.25	0.00	0	0
Total R186 Future										167,126,492.07	1,421	33,159
R186	On	03/02/2011	Bond Future	9.00	Call		3,730.00000	2,338,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		112.00000	321,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,151.00000	2,707,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		78.00000	235,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,320.00000	1,991,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		160.00000	432,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		8,706.00000	10,307,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		3,241.00000	2,418,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,754.00000	3,566,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,496.00000	2,632,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,544.00000	3,315,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,996.00000	2,214,000	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		2,977.00000	3,830,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,523.00000	8,899,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		688.00000	429,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,023.00000	1,526,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,137.00000	8,298,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,185.00000	1,659,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,810.00000	7,942,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,870.00000	1,401,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,476.00000	8,665,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										167,126,492.07	1,421	41,659
R201	On	03/02/2011	Bond Future			7.71000	7.44800		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.86400	7.58000		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			8.04300	7.73500		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		1,856.00000	1,008,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		3.00000	39,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,021.00000	1,159,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	25,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,693.00000	862,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		6.00000	60,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,166.00000	694,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		627.00000	1,054,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,265.00000	768,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		568.00000	970,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,072.00000	626,000	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		691.00000	1,144,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		532.00000	301,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,984.00000	2,662,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		582.00000	335,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,883.00000	2,545,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		485.00000	271,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,088.00000	2,783,000	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			0.48500	0.48400			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.40900	0.40900			0.00	0	6,500
Total R202 Future										0.00	0	10,239
R202	On	03/02/2011	Bond Future	3.05	Call		57,485.00000	57,456,000		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		58,332.00000	58,303,000		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		56,629.00000	56,600,000		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		40,318.00000	40,318,000		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		41,346.00000	41,346,000		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		39,280.00000	39,280,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	1,000		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			8.42900	8.22800		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.56000	8.34900		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.70300	8.48100		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		1,461.00000	704,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		107.00000	353,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,675.00000	863,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		75.00000	266,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,257.00000	561,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		151.00000	457,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,286.00000	2,176,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		134.00000	21,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,261.00000	846,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,741.00000	2,341,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,376.00000	935,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,613.00000	2,187,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,151.00000	762,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,875.00000	2,501,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,039.00000	733,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,310.00000	4,031,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,123.00000	798,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,155.00000	3,857,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		960.00000	671,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,471.00000	4,209,000	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			8.61200	8.39700		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.73600	8.51100		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.87200	8.63600		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		927.00000	314,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		353.00000	933,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,117.00000	418,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		266.00000	760,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		755.00000	230,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		459.00000	1,127,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,687.00000	1,138,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,747.00000	2,408,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,827.00000	1,248,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,616.00000	2,248,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,552.00000	1,034,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,884.00000	2,576,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		966.00000	655,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,380.00000	5,299,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,047.00000	717,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,187.00000	5,087,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		888.00000	597,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,577.00000	5,515,000	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			7.41100	7.09800		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.58000	7.23400		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			7.78700	7.40200		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,334.00000	1,517,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,461.00000	1,644,000	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		2,206.00000	1,391,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	2,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,037.00000	573,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		398.00000	764,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,118.00000	630,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		360.00000	702,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		961.00000	520,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		442.00000	831,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		446.00000	222,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,332.00000	1,947,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		485.00000	245,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,260.00000	1,859,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		409.00000	200,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,405.00000	2,035,000	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			8.69600	8.50600		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.81200	8.61400		9.00	0.00	0	20
R207	On	04/08/2011	Bond Future			8.93800	8.73200		9.25	0.00	0	0
Total R207 Future										0.00	0	820

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		1,582.00000	781,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		166.00000	470,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,822.00000	959,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		119.00000	361,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,355.00000	623,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		227.00000	600,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,509.00000	1,048,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,163.00000	2,823,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,644.00000	1,154,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,010.00000	2,642,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,382.00000	949,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,324.00000	3,013,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,310.00000	958,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,036.00000	4,818,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,411.00000	1,039,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,849.00000	4,611,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,214.00000	881,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,228.00000	5,030,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	820
R208	On	03/02/2011	Bond Future			8.70900	8.51400		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.81300	8.61100		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.92400	8.71400		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		1,631.00000	782,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		188.00000	533,000	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		1,881.00000	963,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		136.00000	413,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,395.00000	622,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		255.00000	677,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,583.00000	1,085,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,257.00000	2,968,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,725.00000	1,197,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,094.00000	2,776,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,448.00000	981,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,428.00000	3,170,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,413.00000	1,026,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,206.00000	5,047,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,522.00000	1,114,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,009.00000	4,828,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,308.00000	943,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,409.00000	5,272,000	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			8.73500	8.57000		15.25	0.00	0	21,989
R209	On	05/05/2011	Bond Future			8.80200	8.63200		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.87200	8.69800		16.00	0.00	0	0
Total R209 Future										0.00	0	22,189
R209	On	03/02/2011	Bond Future	9.00	Call		3,506.00000	2,302,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		79.00000	220,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,864.00000	2,624,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		55.00000	160,000	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		3,154.00000	1,994,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		113.00000	298,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,117.00000	1,545,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,208.00000	4,004,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,306.00000	1,699,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,981.00000	3,742,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,938.00000	1,399,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,449.00000	4,278,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,840.00000	2,250,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,464.00000	5,257,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,026.00000	2,410,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,235.00000	5,001,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,659.00000	2,095,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,702.00000	5,521,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,723.00000	9,529,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		656.00000	844,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,189
R210	On	03/02/2011	Bond Future			1.02300	1.03700			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		31,097.00000	31,346,000		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		31,729.00000	31,978,000		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		30,460.00000	30,709,000		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			1.84300	1.78200			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,054.00000	3,703,000		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		4,330.00000	3,978,000		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		3,778.00000	3,426,000		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			2.52000	2.52900			0.00	0	2,518
R212	On	05/05/2011	Bond Future			2.43200	2.44200			0.00	0	0
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,431.00000	4,518,000		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		4,888.00000	4,975,000		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		3,971.00000	4,058,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.25	Put		0.00000	1,755,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.30	Put		0.00000	1,270,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0
R212	On	05/05/2011	Bond Future	2.20	Put		0.00000	2,243,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Option										0.00	0	0
Total For R212										0.00	0	2,518
R213	On	03/02/2011	Bond Future			8.83100	8.66600			0.00	0	0
R213	On	05/05/2011	Bond Future			8.90600	8.73700			0.00	0	0
R213	On	04/08/2011	Bond Future			8.98500	8.81100			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
R213	On	03/02/2011	Bond Future	8.00	Put		5,810.00000	7,162,000		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		5,354.00000	6,706,000		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		6,271.00000	7,623,000		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		6,371.00000	7,737,000		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		5,916.00000	7,282,000		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		6,829.00000	8,195,000		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		6,944.00000	8,328,000		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		6,491.00000	7,876,000		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		7,400.00000	8,784,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										301,684,685.13	2,483	97,367

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI			336.30000	340.15600			0.00	0	211
GOVI	On	05/05/2011	GOVI			341.16100	345.07200			0.00	0	0
Total GOVI Future										0.00	0	211
GOVI	On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		28,440.00000	67,000,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put		28,540.00000	67,100,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		28,340.00000	66,900,000		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		39,280.00000	78,390,000		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		39,380.00000	78,490,000		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		39,180.00000	78,290,000		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			362.70800	367.18600			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			335.35300	339.26900			0.00	0	1,110
ALBI	On	05/05/2011	Index Future			340.20000	344.17200			0.00	0	2
Total ALBI Future										0.00	0	1,112
Total For ALBI										0.00	0	1,112
CRD1	On	03/02/2011	Index Future			151.11500	152.27000			0.00	0	2
CRD1	On	05/05/2011	Index Future			153.18400	154.35300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
IGOV On 03/02/2011 Index Future			147.51400	147.46200			0.00	0	9
IGOV On 05/05/2011 Index Future			149.64600	149.59300			0.00	0	0
IGOV On 04/08/2011 Index Future			151.79900	151.74500			0.00	0	0
Total IGOV Future							0.00	0	9
Total For IGOV							0.00	0	9
ILBI On 03/02/2011 Index Future			399.83000	399.69000			0.00	0	353
Total ILBI Future							0.00	0	353
Total For ILBI							0.00	0	353
OTH1 On 03/02/2011 Index Future			329.91300	334.13600			0.00	0	3
OTH1 On 05/05/2011 Index Future			334.68200	338.96600			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			332.33500	336.17700			0.00	0	100
TRT1 On 05/05/2011 Index Future			336.88300	340.77700			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,609
JIBAR On 16/02/2011 Jibar Future			5.58200	5.58000			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.59400	5.57000			0.00	0	6,990
JIBAR On 20/04/2011 Jibar Future			5.64800	5.56000			0.00	2	2
JIBAR On 18/05/2011 Jibar Future			5.70600	5.57000			0.00	0	2,000
JIBAR On 15/06/2011 Jibar Future			5.78200	5.59000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.88900	5.66000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			6.09300	5.82000			0.00	100	15,890
JIBAR On 21/12/2011 Jibar Future			6.50800	6.16000			0.00	0	5,290
JIBAR On 20/03/2012 Jibar Future			6.89800	6.47000			0.00	0	290

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/06/2012 Jibar Future			7.29600	6.81000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.70900	7.18000			0.00	10	44,010
JIBAR On 19/12/2012 Jibar Future			7.93000	7.48000			0.00	0	390
Total Jibar Future							0.00	112	86,642
Total For JIBAR FUTURE							0.00	112	86,642
Total for Jibar							0.00	112	86,642

Total for Derivatives : **301,684,685.13** **2,595** **185,829**

R155 On 31/08/2011 Spot Bond			6.44000	6.20000			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			7.87000	7.63000			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			8.77000	8.60000			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			7.69000	7.43000			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			2.76000	2.76000			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			8.41000	8.21000			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			8.59500	8.38000			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			7.39000	7.08000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.68000	8.49000			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			8.69500	8.50000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.72500	8.56000			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			2.71000	2.72000			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							301,684,685.13	2,595	176,329
Total Options							0.00	0	9,500
Grand Total:							301,684,685.13	2,595	185,829