



Interest Rates Daily MTM Report

Daily summary for: 14/12/2010

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			7.42900	7.46900		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.54000	7.58300		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.67000	7.71600		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,077.00000	2,217,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		211.00000	175,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,255.00000	2,400,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		174.00000	144,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,904.00000	2,039,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		252.00000	212,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,756.00000	1,856,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,069.00000	991,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,879.00000	1,984,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		987.00000	914,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,636.00000	1,733,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,154.00000	1,073,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,521.00000	1,614,000	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		1,245.00000	1,160,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,265.00000	1,339,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,107.00000	2,003,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,353.00000	1,430,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,000.00000	1,898,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,180.00000	1,251,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,218.00000	2,111,000	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			8.40500	8.47300		11.50	0.00	0	24,674
R186	On	05/05/2011	Bond Future			8.48100	8.55200		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.56300	8.63600		12.25	0.00	0	0
Total R186 Future										0.00	0	24,674
R186	On	03/02/2011	Bond Future	9.00	Call		5,448.00000	6,001,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		479.00000	368,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,832.00000	6,399,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		408.00000	311,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,072.00000	5,610,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		561.00000	435,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,515.00000	6,899,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		160.00000	208,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,525.00000	4,931,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,656.00000	2,380,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,806.00000	5,226,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,471.00000	2,210,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,251.00000	4,643,000	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		2,850.00000	2,560,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,817.00000	6,322,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,365.00000	1,551,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,876.00000	3,142,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,578.00000	6,157,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,068.00000	3,346,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,281.00000	5,872,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,690.00000	2,944,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,884.00000	6,451,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	33,174
R201	On	03/02/2011	Bond Future			7.20100	7.21500		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.30700	7.32200		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.43600	7.45200		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,677.00000	2,722,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		29.00000	26,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,837.00000	2,882,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		23.00000	20,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,519.00000	2,563,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		37.00000	33,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,843.00000	1,875,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		479.00000	462,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,959.00000	1,991,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		437.00000	420,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,732.00000	1,762,000	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		526.00000	508,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		938.00000	956,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,546.00000	1,516,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,006.00000	1,025,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,463.00000	1,434,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		872.00000	889,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,631.00000	1,600,000	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			0.42100	0.37400			0.00	0	3,649
R202	On	05/05/2011	Bond Future			0.34400	0.29600			0.00	0	6,500
Total R202 Future										0.00	0	10,149
R202	On	03/02/2011	Bond Future	3.05	Call		60,701.00000	59,318,000		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		61,548.00000	60,165,000		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		59,846.00000	58,462,000		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		43,631.00000	42,214,000		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		44,659.00000	43,242,000		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		42,593.00000	41,176,000		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	10,149

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			8.03800	8.07700		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.14500	8.18700		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.26500	8.30900		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,412.00000	2,566,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		297.00000	253,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,613.00000	2,771,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		252.00000	212,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,218.00000	2,365,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		350.00000	299,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,212.00000	1,095,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		821.00000	902,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,902.00000	2,008,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,595.00000	1,495,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,037.00000	2,147,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,487.00000	1,391,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,772.00000	1,874,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,709.00000	1,605,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,506.00000	1,587,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,972.00000	2,846,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,608.00000	1,692,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,835.00000	2,712,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,409.00000	1,486,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,115.00000	2,985,000	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			8.15100	8.20500		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.25100	8.30800		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.36300	8.42200		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,167.00000	2,385,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		512.00000	423,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,372.00000	2,599,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		439.00000	360,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,971.00000	2,178,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		594.00000	494,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,582.00000	2,765,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,533.00000	1,401,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,746.00000	2,936,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,426.00000	1,301,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,423.00000	2,599,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,646.00000	1,507,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,525.00000	1,639,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,807.00000	3,606,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,631.00000	1,750,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,639.00000	3,443,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,424.00000	1,533,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,981.00000	3,775,000	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			6.86100	6.85300		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.96500	6.95600		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			7.09900	7.09000		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,982.00000	2,961,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,109.00000	3,088,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,856.00000	2,834,000	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		1,609.00000	1,590,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		297.00000	300,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,700.00000	1,682,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		269.00000	273,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,520.00000	1,502,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		328.00000	332,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		796.00000	785,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		995.00000	1,004,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		849.00000	837,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		937.00000	945,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		743.00000	732,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,053.00000	1,062,000	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			8.24300	8.28700		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.33800	8.38400		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.44200	8.49000		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		3,041.00000	3,250,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		330.00000	276,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,278.00000	3,493,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		280.00000	232,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,810.00000	3,012,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		387.00000	326,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,488.00000	2,634,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,817.00000	1,695,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,653.00000	2,804,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,694.00000	1,577,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,329.00000	2,469,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,946.00000	1,818,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,049.00000	2,164,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,419.00000	3,262,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,177.00000	2,296,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,259.00000	3,106,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,926.00000	2,035,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,584.00000	3,422,000	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			8.26500	8.31800		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.34900	8.40500		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.44100	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		3,057.00000	3,319,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		392.00000	319,000	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		3,301.00000	3,572,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		334.00000	271,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,820.00000	3,073,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		458.00000	377,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,537.00000	2,724,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,955.00000	1,797,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,708.00000	2,904,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,822.00000	1,672,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,371.00000	2,551,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,095.00000	1,929,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,137.00000	2,285,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,650.00000	3,448,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,273.00000	2,427,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,479.00000	3,284,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,006.00000	2,148,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,827.00000	3,619,000	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			8.38500	8.46800		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.44200	8.52700		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.50100	8.58900		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		4,716.00000	5,304,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		438.00000	322,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,034.00000	5,636,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		374.00000	272,000	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		4,401.00000	4,974,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		508.00000	377,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,971.00000	3,335,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,196.00000	2,848,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,182.00000	3,562,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,991.00000	2,659,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,767.00000	3,116,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,412.00000	3,049,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,591.00000	3,954,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,328.00000	3,962,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,794.00000	4,170,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,116.00000	3,763,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,392.00000	3,743,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,548.00000	4,170,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		11,690.00000	12,327,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		736.00000	644,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,601
R211	On	03/02/2011	Bond Future			1.75700	1.75300			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,222.00000	4,199,000		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		4,498.00000	4,475,000		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		3,946.00000	3,922,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	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 R211 Option										0.00	0	0
Total For R211										0.00	0	589
R212	On	03/02/2011	Bond Future			2.47400	2.47200			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,982.00000	4,963,000		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		5,440.00000	5,420,000		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		4,523.00000	4,503,000		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			8.46000	8.53400			0.00	0	0
R213	On	05/05/2011	Bond Future			8.52300	8.59800			0.00	0	0
R213	On	04/08/2011	Bond Future			8.59100	8.66800			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		4,704.00000	4,075,000		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		4,248.00000	3,618,000		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		5,165.00000	4,535,000		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		5,222.00000	4,593,000		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		4,768.00000	4,138,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	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	05/05/2011	Bond Future	7.95	Put		5,681.00000	5,051,000		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		5,779.00000	5,141,000		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		5,326.00000	4,689,000		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		6,235.00000	5,597,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	88,842
GOVI	On	03/02/2011	GOVI			344.68500	343.68200			0.00	0	210
GOVI	On	05/05/2011	GOVI			349.72700	348.70900			0.00	0	0
Total GOVI Future										0.00	0	210
GOVI	On	03/02/2011	GOVI	343.00	Call		6,820.00000	16,850,000		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		6,720.00000	16,750,000		0.00	0	0
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		6,920.00000	16,950,000		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	7,270,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		2,910.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	7,170,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		3,010.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	7,370,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		2,810.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	210

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							0.00	0	210
AL7T On 03/02/2011 Index Future			373.04600	371.96700			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			343.86900	342.78700			110,038,080.00	32	1,164
ALBI On 05/05/2011 Index Future			348.89900	347.80100			0.00	0	2
Total ALBI Future							110,038,080.00	32	1,166
Total For ALBI							110,038,080.00	32	1,166
CRD1 On 03/02/2011 Index Future			153.15600	152.93600			0.00	0	2
CRD1 On 05/05/2011 Index Future			155.24000	155.01700			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			148.41000	148.62700			0.00	0	4
IGOV On 05/05/2011 Index Future			150.58100	150.80100			0.00	0	0
IGOV On 04/08/2011 Index Future			152.75400	152.97700			0.00	0	0
Total IGOV Future							0.00	0	4
Total For IGOV							0.00	0	4
ILBI On 03/02/2011 Index Future			402.36900	402.56400			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			339.09700	337.58800			0.00	0	3
OTH1 On 05/05/2011 Index Future			344.05700	342.52600			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			340.47900	339.48100			0.00	0	100
TRT1 On 05/05/2011 Index Future			345.11100	344.09900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							110,038,080.00	32	1,675

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	15/12/2010	Jibar Future			5.52500	5.55000			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.47000	5.52000			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.45000	5.47000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.44300	5.46100			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.45200	5.46100			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.46100	5.46600			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.46200	5.47300			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.63200	5.67800			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.87800	5.92400			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.16500	6.20800			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.47700	6.52000			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.77000	6.80000			0.00	0	40,100
Total Jibar Future										0.00	0	84,402
Total For JIBAR FUTURE										0.00	0	84,402
Total for Jibar										0.00	0	84,402
Total for Derivatives :										110,038,080.00	32	175,129
R155	On	31/08/2011	Spot Bond			5.90500	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			7.37000	7.40500			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	8.43000			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			7.15000	7.16000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			2.70000	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			7.98000	8.01500			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			8.10000	8.15000			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	6.80500			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	8.23500			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			8.22000	8.27000			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			8.35500	8.43500			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							110,038,080.00	32	165,629
Total Options							0.00	0	9,500
Grand Total:							110,038,080.00	32	175,129