



Interest Rates Daily MTM Report

Daily summary for: 15/12/2010

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			7.50000	7.42900		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.61600	7.54000		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.75300	7.67000		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		2,217.00000	1,956,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		175.00000	225,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,400.00000	2,132,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		144.00000	187,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,039.00000	1,787,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		212.00000	271,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,856.00000	1,667,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		991.00000	1,116,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,984.00000	1,788,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		914.00000	1,032,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,733.00000	1,551,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,073.00000	1,205,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,614.00000	1,439,000	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		1,160.00000	1,299,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,339.00000	1,198,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,003.00000	2,184,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,430.00000	1,283,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,898.00000	2,073,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,251.00000	1,116,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,111.00000	2,298,000	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			8.47500	8.40500		11.50	0.00	0	24,674
R186	On	05/05/2011	Bond Future			8.55400	8.48100		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.63800	8.56300		12.25	0.00	0	0
Total R186 Future										0.00	0	24,674
R186	On	03/02/2011	Bond Future	9.00	Call		6,001.00000	5,406,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		368.00000	457,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,399.00000	5,792,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		311.00000	388,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,610.00000	5,028,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		435.00000	537,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,899.00000	7,520,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		208.00000	145,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,931.00000	4,489,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,380.00000	2,639,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,226.00000	4,771,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,210.00000	2,456,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,643.00000	4,216,000	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		2,560.00000	2,834,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,322.00000	6,813,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,551.00000	1,341,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,142.00000	2,850,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,157.00000	6,571,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,346.00000	3,042,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,872.00000	6,274,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,944.00000	2,665,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,451.00000	6,878,000	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			7.28300	7.20100		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.39600	7.30700		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.53300	7.43600		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,722.00000	2,453,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		26.00000	38,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,882.00000	2,611,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		20.00000	30,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,563.00000	2,297,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		33.00000	48,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,875.00000	1,673,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		462.00000	546,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,991.00000	1,783,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		420.00000	498,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,762.00000	1,566,000	3.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Put		508.00000	597,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		956.00000	833,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,516.00000	1,683,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,025.00000	897,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,434.00000	1,596,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		889.00000	772,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,600.00000	1,773,000	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			0.37500	0.42100			6,712,353.60	40	3,689
R202	On	05/05/2011	Bond Future			0.29700	0.34400			0.00	0	6,500
Total R202 Future										6,712,353.60	40	10,189
R202	On	03/02/2011	Bond Future	3.05	Call		59,318.00000	60,672,000		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		60,165.00000	61,519,000		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		58,462.00000	59,816,000		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		42,214.00000	43,602,000		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		43,242.00000	44,630,000		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		41,176.00000	42,563,000		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										6,712,353.60	40	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			8.10800	8.03800		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.21900	8.14500		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.34300	8.26500		6.75	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		2,566.00000	2,274,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		253.00000	316,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,771.00000	2,471,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		212.00000	267,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,365.00000	2,083,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		299.00000	372,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,095.00000	1,282,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		902.00000	734,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,008.00000	1,807,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,495.00000	1,656,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,147.00000	1,938,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,391.00000	1,544,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,874.00000	1,681,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,605.00000	1,774,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,587.00000	1,434,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,846.00000	3,060,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,692.00000	1,532,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,712.00000	2,919,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,486.00000	1,340,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,985.00000	3,206,000	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			8.22200	8.15100		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.32500	8.25100		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.44000	8.36300		8.25	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,385.00000	2,079,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		423.00000	520,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,599.00000	2,282,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		360.00000	446,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,178.00000	1,885,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		494.00000	604,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,765.00000	2,513,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,401.00000	1,557,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,936.00000	2,676,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,301.00000	1,449,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,599.00000	2,356,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,507.00000	1,672,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,639.00000	1,480,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,606.00000	3,858,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,750.00000	1,584,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,443.00000	3,688,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,533.00000	1,380,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,775.00000	4,033,000	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			6.92900	6.86100		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.04000	6.96500		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			7.18200	7.09900		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,961.00000	2,783,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	4,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,088.00000	2,909,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	3,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,834.00000	2,656,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	5,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,590.00000	1,454,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		300.00000	346,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,682.00000	1,542,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		273.00000	315,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,502.00000	1,369,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		332.00000	381,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		785.00000	700,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,004.00000	1,102,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		837.00000	750,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		945.00000	1,041,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		732.00000	652,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,062.00000	1,165,000	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			8.30900	8.24300		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.40600	8.33800		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.51400	8.44200		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		3,250.00000	2,918,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		276.00000	338,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,493.00000	3,153,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		232.00000	286,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,012.00000	2,690,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		326.00000	398,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,634.00000	2,402,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,695.00000	1,859,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,804.00000	2,565,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,577.00000	1,734,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,469.00000	2,246,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,818.00000	1,991,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,164.00000	1,980,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,262.00000	3,485,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,296.00000	2,105,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,106.00000	3,323,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,035.00000	1,859,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,422.00000	3,653,000	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			8.32500	8.26500		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.41200	8.34900		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.50600	8.44100		10.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,319.00000	3,004,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		319.00000	383,000	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		3,572.00000	3,248,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		271.00000	325,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,073.00000	2,766,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		377.00000	448,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,724.00000	2,497,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,797.00000	1,958,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,904.00000	2,668,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,672.00000	1,825,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,551.00000	2,332,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,929.00000	2,099,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,285.00000	2,107,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,448.00000	3,662,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,427.00000	2,242,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,284.00000	3,491,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,148.00000	1,977,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,619.00000	3,840,000	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			8.45600	8.38500		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.51400	8.44200		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.57600	8.50100		16.00	0.00	0	0
Total R209 Future										0.00	0	22,601
R209	On	03/02/2011	Bond Future	9.00	Call		5,304.00000	4,778,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		322.00000	399,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,636.00000	5,100,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		272.00000	338,000	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		4,974.00000	4,459,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		377.00000	465,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,335.00000	3,005,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,848.00000	3,122,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,562.00000	3,218,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,659.00000	2,919,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,116.00000	2,799,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,049.00000	3,336,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,954.00000	3,627,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,962.00000	4,257,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,170.00000	3,833,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,763.00000	4,048,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,743.00000	3,427,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,170.00000	4,476,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,327.00000	11,774,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		644.00000	713,000	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			1.75800	1.75700			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,199.00000	4,193,000		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		4,475.00000	4,469,000		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		3,922.00000	3,917,000		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	2.47400			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,963.00000	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		5,420.00000	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		4,503.00000	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			8.52600	8.46000			0.00	0	0
R213	On	05/05/2011	Bond Future			8.59000	8.52300			0.00	0	0
R213	On	04/08/2011	Bond Future			8.66000	8.59100			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		4,075.00000	4,637,000		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		3,618.00000	4,180,000		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		4,535.00000	5,097,000		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		4,593.00000	5,156,000		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		4,138.00000	4,701,000		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	5,051.00000	5,614,000		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	5,141.00000	5,713,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call	0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put	4,689.00000	5,260,000		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	5,597.00000	6,169,000		0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	0
Total for Bond									6,712,353.60	40	88,882
GOVI	On	03/02/2011	GOVI			343.22400	344.68500		0.00	0	210
GOVI	On	05/05/2011	GOVI			348.24600	349.72700		0.00	0	0
Total GOVI Future									0.00	0	210
GOVI	On	03/02/2011	GOVI	343.00	Call	16,850.00000	2,240,000		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	16,750.00000	2,140,000		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	16,950.00000	2,340,000		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	7,270.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put	0.00000	7,540,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call	7,170.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put	0.00000	7,640,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call	7,370.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put	0.00000	7,440,000		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			371.45000	373.04600			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			342.36600	343.86900			0.00	0	1,164
ALBI On 05/05/2011 Index Future			347.37500	348.89900			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			152.74100	153.15600			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.82000	155.24000			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			148.55900	148.41000			0.00	0	4
IGOV On 05/05/2011 Index Future			150.73200	150.58100			0.00	0	0
IGOV On 04/08/2011 Index Future			152.90700	152.75400			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			402.46600	402.36900			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			337.37000	339.09700			0.00	0	3
OTH1 On 05/05/2011 Index Future			342.30600	344.05700			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			339.03200	340.47900			0.00	0	100
TRT1 On 05/05/2011 Index Future			343.64600	345.11100			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

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			5.56000	5.52500			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			5.51000	5.47000			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.48000	5.45000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.48000	5.44300			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.48000	5.45200			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.48000	5.46100			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.49000	5.46200			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.64000	5.63200			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.95000	5.87800			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.25000	6.16500			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.56000	6.47700			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.84000	6.77000			0.00	0	40,100
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
Total for Derivatives :										6,712,353.60	40	167,569
R155	On	31/08/2011	Spot Bond			5.98000	5.90500			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			7.44000	7.37000			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			8.43500	8.36500			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			7.23000	7.15000			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			2.65000	2.70000			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			8.05000	7.98000			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			8.17000	8.10000			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			6.88000	6.81500			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			8.26000	8.19500			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			8.28000	8.22000			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			8.42500	8.35500			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							6,712,353.60	40	158,069
Total Options							0.00	0	9,500
Grand Total:							6,712,353.60	40	167,569