



Interest Rates Daily MTM Report

Daily summary for: 17/01/2011

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			7.70800	7.55700		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.84500	7.68300		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			8.00100	7.82600		4.25	0.00	0	0
Total R157 Future										0.00	0	8,591
R157	On	03/02/2011	Bond Future	7.90	Call		1,563.00000	997,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		81.00000	170,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,754.00000	1,166,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		57.00000	125,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,378.00000	840,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		110.00000	228,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,361.00000	1,014,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,086.00000	1,403,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,476.00000	1,111,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		996.00000	1,295,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,251.00000	922,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,181.00000	1,516,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,146.00000	836,000	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		1,282.00000	1,635,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		981.00000	739,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,249.00000	2,681,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,059.00000	804,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,132.00000	2,551,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		906.00000	678,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,370.00000	2,816,000	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			8.67700	8.52700		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.76500	8.61000		11.75	0.00	0	500
R186	On	04/08/2011	Bond Future			8.85700	8.69700		12.25	0.00	0	0
Total R186 Future										0.00	0	26,174
R186	On	03/02/2011	Bond Future	9.00	Call		4,571.00000	3,249,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		126.00000	241,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,993.00000	3,642,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		93.00000	179,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,156.00000	2,869,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		169.00000	319,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,885.00000	9,316,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		6.00000	0,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		3,790.00000	2,957,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,473.00000	3,097,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,064.00000	3,196,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,282.00000	2,871,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		3,525.00000	2,727,000	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		2,676.00000	3,335,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,918.00000	8,067,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		913.00000	605,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,366.00000	1,852,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,638.00000	7,599,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,544.00000	2,003,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,327.00000	7,260,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,196.00000	1,708,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,960.00000	7,947,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	34,674
R201	On	03/02/2011	Bond Future			7.52600	7.38500		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.66500	7.51200		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.82600	7.66100		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		2,073.00000	1,602,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		5.00000	13,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,237.00000	1,763,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		4.00000	8,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,910.00000	1,443,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		9.00000	20,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,324.00000	1,022,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		568.00000	753,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,428.00000	1,114,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		514.00000	687,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,224.00000	936,000	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		626.00000	825,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		617.00000	461,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,849.00000	2,182,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		672.00000	506,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,753.00000	2,077,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		566.00000	419,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,949.00000	2,292,000	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			0.46500	0.44700			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.38900	0.37000			0.00	0	6,500
Total R202 Future										0.00	0	10,239
R202	On	03/02/2011	Bond Future	3.05	Call		58,558.00000	58,035,000		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		59,405.00000	58,882,000		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		57,703.00000	57,179,000		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		41,453.00000	40,899,000		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		42,481.00000	41,927,000		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		40,414.00000	39,860,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	10,239

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			8.30600	8.16600		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.43100	8.28300		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.56700	8.41200		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		1,787.00000	1,187,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		122.00000	224,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,001.00000	1,378,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		89.00000	169,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,580.00000	1,009,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		162.00000	293,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,131.00000	1,646,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		290.00000	103,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,454.00000	1,109,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,614.00000	1,985,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,578.00000	1,215,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,495.00000	1,848,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,336.00000	1,010,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,740.00000	2,130,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,177.00000	925,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,126.00000	3,596,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,268.00000	1,003,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,978.00000	3,435,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,092.00000	853,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,281.00000	3,763,000	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			8.46300	8.31300		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.58100	8.42400		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.70900	8.54400		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		1,356.00000	764,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		311.00000	558,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,563.00000	927,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		241.00000	444,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,162.00000	619,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		395.00000	691,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,983.00000	1,527,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,569.00000	1,965,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,135.00000	1,658,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,450.00000	1,826,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,837.00000	1,402,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,695.00000	2,112,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,141.00000	875,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,070.00000	4,672,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,232.00000	951,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,888.00000	4,474,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,055.00000	803,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,259.00000	4,874,000	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			7.18100	7.01400		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.32600	7.14200		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			7.50400	7.29900		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,555.00000	2,116,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,682.00000	2,244,000	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		2,427.00000	1,989,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,204.00000	908,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		343.00000	491,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,289.00000	982,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		309.00000	445,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,122.00000	837,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		381.00000	539,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		538.00000	381,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,198.00000	1,490,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		582.00000	415,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,131.00000	1,413,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		496.00000	348,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,266.00000	1,568,000	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			8.55200	8.40200		8.75	924,525.00	10	800
R207	On	05/05/2011	Bond Future			8.66200	8.50600		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.78200	8.61900		9.25	0.00	0	0
Total R207 Future										924,525.00	10	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		2,173.00000	1,421,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		145.00000	274,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,423.00000	1,642,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		108.00000	208,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,931.00000	1,214,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		191.00000	355,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,858.00000	1,414,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,893.00000	2,341,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,007.00000	1,542,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,754.00000	2,182,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,714.00000	1,293,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,037.00000	2,509,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,571.00000	1,235,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,667.00000	4,238,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,684.00000	1,331,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,492.00000	4,046,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,463.00000	1,143,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,847.00000	4,434,000	8.91	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										924,525.00	10	800
R208	On	03/02/2011	Bond Future			8.57000	8.42000		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.66900	8.51300		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.77400	8.61200		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		2,199.00000	1,421,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		172.00000	323,000	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		2,458.00000	1,647,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		130.00000	247,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,949.00000	1,209,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		226.00000	414,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,921.00000	1,455,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,000.00000	2,478,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,079.00000	1,589,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,854.00000	2,308,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,771.00000	1,329,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,156.00000	2,658,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,669.00000	1,312,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,858.00000	4,458,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,790.00000	1,415,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,672.00000	4,255,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,553.00000	1,213,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,049.00000	4,667,000	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			8.63300	8.48800		15.25	0.00	0	22,596
R209	On	05/05/2011	Bond Future			8.69800	8.54900		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.76500	8.61200		16.00	0.00	0	0
Total R209 Future										0.00	0	22,796
R209	On	03/02/2011	Bond Future	9.00	Call		4,205.00000	3,083,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		95.00000	174,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,562.00000	3,420,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		70.00000	129,000	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		3,852.00000	2,754,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		127.00000	231,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,514.00000	1,920,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,922.00000	3,547,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,720.00000	2,096,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,712.00000	3,307,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,316.00000	1,753,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,144.00000	3,800,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,220.00000	2,630,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,146.00000	4,791,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,419.00000	2,807,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,929.00000	4,553,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,027.00000	2,460,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,372.00000	5,040,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		11,368.00000	10,273,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		602.00000	743,000	17.50	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	22,796
R210	On	03/02/2011	Bond Future			1.03600	0.99700			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		31,809.00000	31,115,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Call		32,442.00000	31,747,000		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		31,172.00000	30,477,000		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			1.74800	1.74700			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,257.00000	4,251,000		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		4,532.00000	4,527,000		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		3,980.00000	3,975,000		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			2.52800	2.52800			0.00	0	2,518
Total R212 Future										0.00	0	2,518
R212	On	03/02/2011	Bond Future	3.00	Call		4,440.00000	4,440,000		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		4,898.00000	4,898,000		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		3,981.00000	3,981,000		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			8.74600	8.59600			0.00	0	0
R213	On	05/05/2011	Bond Future			8.81800	8.66400			0.00	0	0
R213	On	04/08/2011	Bond Future			8.89500	8.73600			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		5,227.00000	6,470,000		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		4,770.00000	6,013,000		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		5,687.00000	6,930,000		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		5,771.00000	7,030,000		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		5,316.00000	6,575,000		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		6,229.00000	7,488,000		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		6,336.00000	7,617,000		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		5,883.00000	7,164,000		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		6,792.00000	8,073,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										924,525.00	10	90,826
GOVI	On	03/02/2011	GOVI			339.07300	341.84900			0.00	0	211
GOVI	On	05/05/2011	GOVI			343.97400	346.79000			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		11,510.00000	39,270,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	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
GOVI	On	03/02/2011	GOVI	343.01	Put		11,610.00000	39,370,000		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		11,410.00000	39,170,000		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		22,100.00000	50,260,000		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		22,200.00000	50,360,000		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		22,000.00000	50,160,000		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			366.10900	369.35300			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			338.14400	341.01000			175,834,880.00	52	1,090
ALBI	On	05/05/2011	Index Future			343.03100	345.93900			0.00	0	2
Total ALBI Future										175,834,880.00	52	1,092
Total For ALBI										175,834,880.00	52	1,092
CRD1	On	03/02/2011	Index Future			151.96000	152.65700			0.00	0	2
CRD1	On	05/05/2011	Index Future			154.03800	154.74400			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			147.77200	148.18100			1,477,720.00	1	9
IGOV	On	05/05/2011	Index Future			149.90800	150.32300			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.06300	152.48400			0.00	0	0
Total IGOV Future										1,477,720.00	1	9
Total For IGOV										1,477,720.00	1	9

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			400.41800	401.63700			68,071,060.00	17	353
Total ILBI Future										68,071,060.00	17	353
Total For ILBI										68,071,060.00	17	353
OTH1	On	03/02/2011	Index Future			332.80000	336.13100			0.00	0	3
OTH1	On	05/05/2011	Index Future			337.61000	340.98900			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			335.08700	337.82700			0.00	0	100
TRT1	On	05/05/2011	Index Future			339.66900	342.44500			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										245,383,660.00	70	1,589
JIBAR	On	19/01/2011	Jibar Future			5.54900	5.54400			0.00	0	7,791
JIBAR	On	16/02/2011	Jibar Future			5.53100	5.50900			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.54000	5.50100			0.00	0	6,990
JIBAR	On	20/04/2011	Jibar Future			5.57300	5.50800			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.60300	5.51800			0.00	0	2,000
JIBAR	On	15/06/2011	Jibar Future			5.64800	5.54800			0.00	0	3,890
JIBAR	On	21/09/2011	Jibar Future			5.84400	5.70700			0.00	200	15,790
JIBAR	On	21/12/2011	Jibar Future			6.21100	5.98900			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.52000	6.28500			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.84400	6.61900			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			7.21000	6.95300			0.00	10	41,500
JIBAR	On	19/12/2012	Jibar Future			7.48000	7.19000			0.00	0	390
Total Jibar Future										0.00	210	86,823
Total For JIBAR FUTURE										0.00	210	86,823
Total for Jibar										0.00	210	86,823

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :							246,308,185.00	290	179,449
R155	On	31/08/2011	Spot Bond	6.24000	6.08500		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	7.68000	7.53000		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	8.66000	8.51000		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	7.50000	7.36000		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	2.74000	2.72000		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	8.28000	8.14000		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	8.44000	8.29000		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	7.15500	6.99000		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	8.53000	8.38000		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	8.55000	8.40000		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			8.62000	8.47500			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			2.72000	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							246,308,185.00	290	169,949
Total Options							0.00	0	9,500
Grand Total:							246,308,185.00	290	179,449