



Interest Rates Daily MTM Report

Daily summary for: 24/01/2011

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			7.84900	7.89100		4.25	125,360,394.12	988	7,929
R157	On	05/05/2011	Bond Future			7.99700	8.04200		4.50	4,876,227.60	40	845
R157	On	04/08/2011	Bond Future			8.16400	8.21300		4.25	0.00	0	0
Total R157 Future										130,236,621.72	1,028	8,774
R157	On	03/02/2011	Bond Future	7.90	Call		432.00000	482,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		393.00000	263,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		552.00000	620,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		299.00000	187,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		330.00000	364,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		506.00000	360,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		672.00000	722,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,862.00000	1,729,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		747.00000	801,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,732.00000	1,603,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		602.00000	647,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,997.00000	1,859,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		537.00000	578,000	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		2,137.00000	1,996,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		506.00000	542,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,258.00000	3,107,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		556.00000	595,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		3,112.00000	2,965,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		459.00000	493,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,407.00000	3,254,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										130,236,621.72	1,028	8,774
R186	On	03/02/2011	Bond Future			8.67600	8.78200		11.50	46,780,448.00	400	25,674
R186	On	05/05/2011	Bond Future			8.76400	8.87400		11.75	0.00	0	7,485
R186	On	04/08/2011	Bond Future			8.85600	8.97000		12.25	0.00	0	0
Total R186 Future										46,780,448.00	400	33,159
R186	On	03/02/2011	Bond Future	9.00	Call		2,338.00000	3,115,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		321.00000	98,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		2,707.00000	3,536,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		235.00000	64,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		1,991.00000	2,707,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		432.00000	148,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		10,307.00000	9,307,000	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		2,418.00000	2,862,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,566.00000	2,993,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		2,632.00000	3,101,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,315.00000	2,766,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,214.00000	2,632,000	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		3,830.00000	3,230,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,899.00000	8,002,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		429.00000	550,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,526.00000	1,793,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		8,298.00000	7,531,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,659.00000	1,942,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,942.00000	7,190,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,401.00000	1,651,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		8,665.00000	7,881,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										46,780,448.00	400	41,659
R201	On	03/02/2011	Bond Future			7.67800	7.71000		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.82900	7.86400		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			8.00500	8.04300		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		1,008.00000	1,093,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		39.00000	17,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,159.00000	1,251,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		25.00000	9,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		862.00000	938,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		60.00000	28,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		694.00000	731,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,054.00000	980,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		768.00000	808,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		970.00000	899,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		626.00000	660,000	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		1,144.00000	1,068,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		301.00000	318,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,662.00000	2,567,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		335.00000	353,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,545.00000	2,451,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		271.00000	286,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,783.00000	2,686,000	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			0.45700	0.48500			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.38100	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		57,456.00000	58,267,000		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		58,303.00000	59,114,000		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		56,600.00000	57,412,000		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	41,132,000		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	42,160,000		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	40,093,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	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			8.37200	8.42900		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.50000	8.56000		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.64000	8.70300		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		704.00000	834,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		353.00000	200,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		863.00000	1,019,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		266.00000	139,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		561.00000	666,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		457.00000	279,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		2,176.00000	1,892,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		21.00000	20,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		846.00000	930,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,341.00000	2,138,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		935.00000	1,026,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,187.00000	1,991,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		762.00000	840,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,501.00000	2,292,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		733.00000	798,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		4,031.00000	3,806,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		798.00000	868,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,857.00000	3,637,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		671.00000	732,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		4,209.00000	3,980,000	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			8.53000	8.61200		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.65100	8.73600		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.78200	8.87200		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		314.00000	423,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		933.00000	589,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		418.00000	561,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		760.00000	450,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		230.00000	310,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,127.00000	754,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,138.00000	1,301,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,408.00000	2,116,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,248.00000	1,422,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,248.00000	1,966,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,034.00000	1,186,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,576.00000	2,273,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		655.00000	748,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		5,299.00000	4,925,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		717.00000	817,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		5,087.00000	4,720,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		597.00000	683,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,515.00000	5,135,000	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			7.38900	7.41100		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.55600	7.58000		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			7.76000	7.78700		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,517.00000	1,574,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,644.00000	1,701,000	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		1,391.00000	1,446,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	0,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		573.00000	590,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		764.00000	724,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		630.00000	649,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		702.00000	663,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		520.00000	535,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		831.00000	788,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		222.00000	230,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,947.00000	1,896,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		245.00000	254,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,859.00000	1,809,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		200.00000	207,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		2,035.00000	1,984,000	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			8.61400	8.69600		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.72700	8.81200		9.00	0.00	0	20
R207	On	04/08/2011	Bond Future			8.84900	8.93800		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		781.00000	1,021,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		470.00000	235,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		959.00000	1,237,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		361.00000	164,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		623.00000	823,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		600.00000	325,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,048.00000	1,203,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,823.00000	2,499,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,154.00000	1,321,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,642.00000	2,329,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		949.00000	1,093,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		3,013.00000	2,677,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		958.00000	1,082,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,818.00000	4,454,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,039.00000	1,171,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,611.00000	4,256,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		881.00000	997,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		5,030.00000	4,658,000	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			8.62800	8.70900		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.72900	8.81300		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.83600	8.92400		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		782.00000	1,018,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		533.00000	276,000	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		963.00000	1,240,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		413.00000	196,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		622.00000	817,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		677.00000	378,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,085.00000	1,247,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,968.00000	2,630,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,197.00000	1,370,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,776.00000	2,449,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		981.00000	1,130,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,170.00000	2,819,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,026.00000	1,158,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		5,047.00000	4,667,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,114.00000	1,254,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,828.00000	4,457,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		943.00000	1,066,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		5,272.00000	4,883,000	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	8.73500		15.25	0.00	0	21,989
R209	On	05/05/2011	Bond Future			8.69800	8.80200		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.76500	8.87200		16.00	0.00	0	0
Total R209 Future										0.00	0	22,189
R209	On	03/02/2011	Bond Future	9.00	Call		2,302.00000	2,974,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		220.00000	65,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		2,624.00000	3,333,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		160.00000	42,000	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		1,994.00000	2,622,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		298.00000	99,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		1,545.00000	1,835,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,004.00000	3,462,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,699.00000	2,010,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,742.00000	3,221,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,399.00000	1,670,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,278.00000	3,717,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,250.00000	2,568,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		5,257.00000	4,729,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,410.00000	2,744,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		5,001.00000	4,490,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,095.00000	2,398,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,521.00000	4,978,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		9,529.00000	10,234,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		844.00000	704,000	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	1.02300			0.00	0	2
Total R210 Future										0.00	0	2
R210	On	03/02/2011	Bond Future	3.10	Call		31,346.00000	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		31,978.00000	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		30,709.00000	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			1.82400	1.84300			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		3,703.00000	3,812,000		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		3,978.00000	4,088,000		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		3,426.00000	3,536,000		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	2.52000			0.00	0	2,518
R212	On	05/05/2011	Bond Future			2.43200	2.43200			139,525,673.20	1,345	1,345
Total R212 Future										139,525,673.20	1,345	3,863
R212	On	03/02/2011	Bond Future	3.00	Call		4,518.00000	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		4,975.00000	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		4,058.00000	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		1,755.00000	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		1,270.00000	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		2,243.00000	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										139,525,673.20	1,345	3,863
R213	On	03/02/2011	Bond Future			8.70000	8.83100			0.00	0	0
R213	On	05/05/2011	Bond Future			8.77100	8.90600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.84600	8.98500			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		7,162.00000	6,092,000		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		6,706.00000	5,635,000		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		7,623.00000	6,552,000		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		7,737.00000	6,649,000		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		7,282.00000	6,194,000		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		8,195.00000	7,107,000		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		8,328.00000	7,225,000		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		7,876.00000	6,772,000		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		8,784.00000	7,681,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										316,542,742.92	2,773	98,752

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI			338.00200	336.30000			0.00	0	211
GOVI	On	05/05/2011	GOVI			342.88800	341.16100			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		67,000.00000	49,980,000		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		67,100.00000	50,080,000		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		66,900.00000	49,880,000		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		78,390.00000	61,120,000		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		78,490.00000	61,220,000		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		78,290.00000	61,020,000		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			364.70800	362.70800			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			337.16700	335.35300			0.00	0	1,110
ALBI	On	05/05/2011	Index Future			342.04000	340.20000			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			151.51200	151.11500			0.00	0	2
CRD1	On	05/05/2011	Index Future			153.58600	153.18400			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			147.68200	147.51400			0.00	0	9
IGOV On 05/05/2011 Index Future			149.81700	149.64600			0.00	0	0
IGOV On 04/08/2011 Index Future			151.97300	151.79900			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			399.81800	399.83000			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			332.30700	329.91300			0.00	0	3
OTH1 On 05/05/2011 Index Future			337.11000	334.68200			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			333.99900	332.33500			0.00	0	100
TRT1 On 05/05/2011 Index Future			338.57100	336.88300			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			5.57000	5.58200			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.59000	5.59400			0.00	0	6,990
JIBAR On 20/04/2011 Jibar Future			5.61000	5.64800			0.00	0	2
JIBAR On 18/05/2011 Jibar Future			5.63000	5.70600			0.00	0	2,000
JIBAR On 15/06/2011 Jibar Future			5.69000	5.78200			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.77000	5.88900			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.93000	6.09300			0.00	0	15,890
JIBAR On 21/12/2011 Jibar Future			6.39000	6.50800			0.00	0	5,290
JIBAR On 20/03/2012 Jibar Future			6.76000	6.89800			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			7.15000	7.29600			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.55000	7.70900			0.00	0	44,010
JIBAR On 19/12/2012 Jibar Future			7.87000	7.93000			0.00	0	390
Total Jibar Future							0.00	0	86,642
Total For JIBAR FUTURE							0.00	0	86,642
Total for Jibar							0.00	0	86,642
Total for Derivatives :							316,542,742.92	2,773	187,214
R155 On 31/08/2011 Spot Bond			6.40000	6.44000			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			7.83000	7.87000			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			8.66500	8.77000			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			7.66000	7.69000			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			2.73000	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			8.35500	8.41000			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			8.51500	8.59500			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			7.37000	7.39000			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			8.60000	8.68000			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			8.61500	8.69500			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			8.62500	8.72500			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	2.71000			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							316,542,742.92	2,773	177,714
Total Options							0.00	0	9,500
Grand Total:							316,542,742.92	2,773	187,214