



Interest Rates Daily MTM Report

Daily summary for: 25/01/2011

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			7.76200	7.84900		4.25	0.00	0	7,929
R157	On	05/05/2011	Bond Future			7.90300	7.99700		4.50	1,956,603.52	16	845
R157	On	04/08/2011	Bond Future			8.06300	8.16400		4.25	0.00	0	0
Total R157 Future										1,956,603.52	16	8,774
R157	On	03/02/2011	Bond Future	7.90	Call		482.00000	719,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		263.00000	125,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		620.00000	889,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		187.00000	81,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		364.00000	566,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		360.00000	187,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		722.00000	866,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,729.00000	1,491,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		801.00000	957,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,603.00000	1,377,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		647.00000	782,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,859.00000	1,612,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		578.00000	702,000	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		1,996.00000	1,738,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		542.00000	642,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		3,107.00000	2,822,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		595.00000	702,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,965.00000	2,686,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		493.00000	586,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		3,254.00000	2,962,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										1,956,603.52	16	8,774
R186	On	03/02/2011	Bond Future			8.62000	8.67600		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.70500	8.76400		11.75	0.00	0	7,485
R186	On	04/08/2011	Bond Future			8.79600	8.85600		12.25	0.00	0	0
Total R186 Future										0.00	0	33,159
R186	On	03/02/2011	Bond Future	9.00	Call		3,115.00000	3,596,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		98.00000	45,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,536.00000	4,033,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		64.00000	27,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,707.00000	3,167,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		148.00000	74,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		9,307.00000	8,773,000	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		2,862.00000	3,134,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,993.00000	2,713,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,101.00000	3,387,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,766.00000	2,501,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,632.00000	2,891,000	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		3,230.00000	2,938,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,002.00000	7,533,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		550.00000	632,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,793.00000	1,954,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,531.00000	7,142,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,942.00000	2,113,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,190.00000	6,811,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,651.00000	1,802,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,881.00000	7,482,000	11.77	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	41,659
R201	On	03/02/2011	Bond Future			7.59100	7.67800		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.73500	7.82900		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.90200	8.00500		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		1,093.00000	1,373,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		17.00000	4,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,251.00000	1,537,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		9.00000	2,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		938.00000	1,211,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		28.00000	8,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		731.00000	871,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		980.00000	824,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		808.00000	956,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		899.00000	751,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		660.00000	791,000	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		1,068.00000	902,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		318.00000	385,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,567.00000	2,331,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		353.00000	425,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,451.00000	2,220,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		286.00000	348,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,686.00000	2,445,000	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	0.45700			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.38100	0.38100			0.00	0	6,500
Total R202 Future										0.00	0	10,239
R202	On	03/02/2011	Bond Future	3.05	Call		58,267.00000	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		59,114.00000	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		57,412.00000	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		41,132.00000	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		42,160.00000	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		40,093.00000	40,093,000		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			8.25500	8.37200		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.37700	8.50000		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.51000	8.64000		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		834.00000	1,285,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		200.00000	67,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,019.00000	1,506,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		139.00000	42,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		666.00000	1,075,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		279.00000	104,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,892.00000	1,342,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		20.00000	54,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		930.00000	1,165,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,138.00000	1,781,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,026.00000	1,276,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,991.00000	1,649,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		840.00000	1,059,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,292.00000	1,919,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		798.00000	973,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,806.00000	3,379,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		868.00000	1,053,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,637.00000	3,220,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		732.00000	896,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,980.00000	3,542,000	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			8.41300	8.53000		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.52900	8.65100		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.65400	8.78200		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		423.00000	759,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		589.00000	274,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		561.00000	953,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		450.00000	191,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		310.00000	587,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		754.00000	381,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,301.00000	1,597,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,116.00000	1,754,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,422.00000	1,735,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,966.00000	1,621,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,186.00000	1,465,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,273.00000	1,894,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		748.00000	915,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,925.00000	4,424,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		817.00000	994,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,720.00000	4,229,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		683.00000	840,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		5,135.00000	4,623,000	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			7.29200	7.38900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.44800	7.55600		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			7.63900	7.76000		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,574.00000	1,826,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,701.00000	1,953,000	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		1,446.00000	1,699,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	1,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		590.00000	716,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		724.00000	592,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		649.00000	783,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		663.00000	539,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		535.00000	654,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		788.00000	649,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		230.00000	287,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,896.00000	1,690,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		254.00000	316,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,809.00000	1,608,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		207.00000	260,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,984.00000	1,774,000	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			8.51200	8.61400		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.62100	8.72700		9.00	0.00	0	20
R207	On	04/08/2011	Bond Future			8.73900	8.84900		9.25	0.00	0	0
Total R207 Future										0.00	0	820

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		1,021.00000	1,474,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		235.00000	93,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,237.00000	1,727,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		164.00000	59,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		823.00000	1,234,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		325.00000	141,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,203.00000	1,448,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,499.00000	2,142,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,321.00000	1,581,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,329.00000	1,987,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,093.00000	1,322,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,677.00000	2,304,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,082.00000	1,269,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,454.00000	4,033,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,171.00000	1,368,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,256.00000	3,845,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		997.00000	1,174,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,658.00000	4,227,000	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			8.53600	8.62800		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.63400	8.72900		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.73700	8.83600		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		1,018.00000	1,430,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		276.00000	123,000	9.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Call		1,240.00000	1,689,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		196.00000	80,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		817.00000	1,186,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		378.00000	182,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,247.00000	1,475,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,630.00000	2,288,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,370.00000	1,613,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,449.00000	2,121,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,130.00000	1,345,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,819.00000	2,463,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,158.00000	1,337,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,667.00000	4,266,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,254.00000	1,443,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,457.00000	4,065,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,066.00000	1,236,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,883.00000	4,472,000	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			8.56800	8.63300		15.25	0.00	0	21,989
R209	On	05/05/2011	Bond Future			8.63000	8.69800		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.69500	8.76500		16.00	0.00	0	0
Total R209 Future										0.00	0	22,189
R209	On	03/02/2011	Bond Future	9.00	Call		2,974.00000	3,470,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		65.00000	26,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,333.00000	3,842,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		42.00000	16,000	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		2,622.00000	3,102,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		99.00000	44,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		1,835.00000	2,062,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,462.00000	3,136,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,010.00000	2,251,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,221.00000	2,909,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,670.00000	1,883,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,717.00000	3,377,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,568.00000	2,805,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,729.00000	4,405,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,744.00000	2,991,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,490.00000	4,176,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,398.00000	2,625,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,978.00000	4,644,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,234.00000	10,718,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		704.00000	627,000	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			1.82500	1.82400			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		3,812.00000	3,806,000		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		4,088.00000	4,082,000		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		3,536.00000	3,530,000		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			2.43300	2.43200			0.00	0	1,345
Total R212 Future										0.00	0	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	1,765,000		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	1,279,000		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	2,253,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Option										0.00	0	0
Total For R212										0.00	0	3,863
R213	On	03/02/2011	Bond Future			8.64400	8.70000			0.00	0	0
R213	On	05/05/2011	Bond Future			8.71300	8.77100			0.00	0	0
R213	On	04/08/2011	Bond Future			8.78700	8.84600			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		6,092.00000	5,628,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	8.05	Put		5,635.00000	5,171,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put		6,552.00000	6,088,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R213	On	05/05/2011	Bond Future	8.00	Put		6,649.00000	6,175,000		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		6,194.00000	5,720,000		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		7,107.00000	6,633,000		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		7,225.00000	6,750,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	8.05	Put		6,772.00000	6,297,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	04/08/2011	Bond Future	7.95	Put		7,681.00000	7,206,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										1,956,603.52	16	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			339.68600	338.00200			0.00	0	211
GOVI	On	05/05/2011	GOVI			344.59600	342.88800			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		49,980.00000	33,140,000		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		50,080.00000	33,240,000		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		49,880.00000	33,040,000		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		61,120.00000	44,040,000		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		61,220.00000	44,140,000		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		61,020.00000	43,940,000		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			367.04200	364.70800			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			338.85600	337.16700			0.00	0	1,110
ALBI	On	05/05/2011	Index Future			343.75400	342.04000			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			151.98600	151.51200			0.00	0	2
CRD1	On	05/05/2011	Index Future			154.06600	153.58600			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			147.67700	147.68200			0.00	0	9
IGOV On 05/05/2011 Index Future			149.81100	149.81700			0.00	0	0
IGOV On 04/08/2011 Index Future			151.96800	151.97300			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			400.16800	399.81800			0.00	0	353
ILBI On 05/05/2011 Index Future			405.69600	405.39000			0.00	0	0
Total ILBI Future							0.00	0	353
Total For ILBI							0.00	0	353
OTH1 On 03/02/2011 Index Future			334.02700	332.30700			0.00	0	3
OTH1 On 05/05/2011 Index Future			338.85500	337.11000			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			335.70300	333.99900			0.00	0	100
TRT1 On 05/05/2011 Index Future			340.29800	338.57100			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			5.59900	5.57000			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.59700	5.59000			0.00	0	6,990
JIBAR On 20/04/2011 Jibar Future			5.62300	5.61000			0.00	0	2
JIBAR On 18/05/2011 Jibar Future			5.63900	5.63000			0.00	0	2,000
JIBAR On 15/06/2011 Jibar Future			5.66700	5.69000			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.73900	5.77000			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.88100	5.93000			0.00	0	15,890
JIBAR On 21/12/2011 Jibar Future			6.32800	6.39000			0.00	60	5,290

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/03/2012 Jibar Future			6.70800	6.76000			0.00	0	290
JIBAR On 20/06/2012 Jibar Future			7.10900	7.15000			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.54400	7.55000			0.00	0	44,010
JIBAR On 19/12/2012 Jibar Future			7.83000	7.87000			0.00	0	390
Total Jibar Future							0.00	60	86,642
Total For JIBAR FUTURE							0.00	60	86,642
Total for Jibar							0.00	60	86,642
Total for Derivatives :							1,956,603.52	76	187,214
R155 On 31/08/2011 Spot Bond			6.31500	6.40000			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			7.74500	7.83000			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			8.61000	8.66500			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			7.57500	7.66000			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	2.73000			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			8.24000	8.35500			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			8.40000	8.51500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 15/01/2014 Spot Bond			7.27500	7.37000			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			8.50000	8.60000			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			8.52500	8.61500			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			8.56000	8.62500			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							1,956,603.52	76	177,714
Total Options							0.00	0	9,500
Grand Total:							1,956,603.52	76	187,214