



Interest Rates Daily MTM Report

Daily summary for: 26/01/2011

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	7.76200		4.25	0.00	0	7,929
R157	On	05/05/2011	Bond Future			7.90300	7.90300		4.50	0.00	0	845
R157	On	04/08/2011	Bond Future			8.06300	8.06300		4.25	0.00	0	0
Total R157 Future										0.00	0	8,774
R157	On	03/02/2011	Bond Future	7.90	Call		719.00000	704,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		125.00000	110,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		889.00000	877,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		81.00000	69,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		566.00000	548,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		187.00000	169,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		866.00000	861,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,491.00000	1,486,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		957.00000	951,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,377.00000	1,371,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		782.00000	776,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,612.00000	1,606,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		702.00000	697,000	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		1,738.00000	1,733,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		642.00000	639,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,822.00000	2,819,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		702.00000	699,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,686.00000	2,683,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		586.00000	583,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,962.00000	2,959,000	4.10	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	8,774
R186	On	03/02/2011	Bond Future			8.62000	8.62000		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.70600	8.70500		11.75	0.00	0	7,485
R186	On	04/08/2011	Bond Future			8.79600	8.79600		12.25	0.00	0	0
Total R186 Future										0.00	0	33,159
R186	On	03/02/2011	Bond Future	9.00	Call		3,596.00000	3,585,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		45.00000	34,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,033.00000	4,025,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		27.00000	19,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,167.00000	3,150,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		74.00000	57,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		8,773.00000	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		3,134.00000	3,114,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,713.00000	2,702,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,387.00000	3,368,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,501.00000	2,491,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,891.00000	2,871,000	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		2,938.00000	2,927,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,533.00000	7,531,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		632.00000	621,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,954.00000	1,945,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,142.00000	7,133,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,113.00000	2,103,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,811.00000	6,801,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,802.00000	1,793,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,482.00000	7,473,000	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	7.59100		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.73500	7.73500		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.90200	7.90200		3.75	0.00	0	0
Total R201 Future										0.00	0	489
R201	On	03/02/2011	Bond Future	8.00	Call		1,373.00000	1,372,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,537.00000	1,536,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	1,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,211.00000	1,209,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		8.00000	6,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		871.00000	867,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		824.00000	820,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		956.00000	952,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		751.00000	747,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		791.00000	787,000	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		902.00000	898,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		385.00000	382,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,331.00000	2,328,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		425.00000	422,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,220.00000	2,217,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		348.00000	346,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,445.00000	2,443,000	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			21,668,001.29	131	3,608
R202	On	05/05/2011	Bond Future			0.38100	0.38100			0.00	0	6,500
Total R202 Future										21,668,001.29	131	10,108
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										21,668,001.29	131	10,108

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	8.25500		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.37700	8.37700		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.51000	8.51000		6.75	0.00	0	0
Total R203 Future										0.00	0	1,404
R203	On	03/02/2011	Bond Future	8.50	Call		1,285.00000	1,273,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		67.00000	55,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,506.00000	1,497,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		42.00000	33,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,075.00000	1,060,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		104.00000	89,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,342.00000	1,332,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		54.00000	44,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,165.00000	1,158,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,781.00000	1,774,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,276.00000	1,269,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,649.00000	1,642,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,059.00000	1,052,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,919.00000	1,912,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		973.00000	968,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,379.00000	3,374,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,053.00000	1,049,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,220.00000	3,216,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		896.00000	892,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,542.00000	3,538,000	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	8.41300		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.52900	8.52900		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.65400	8.65400		8.25	0.00	0	0
Total R204 Future										0.00	0	2,026
R204	On	03/02/2011	Bond Future	8.50	Call		759.00000	734,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		274.00000	249,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		953.00000	931,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		191.00000	169,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		587.00000	561,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		381.00000	355,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,597.00000	1,588,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,754.00000	1,745,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,735.00000	1,726,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,621.00000	1,612,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,465.00000	1,457,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,894.00000	1,886,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		915.00000	910,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,424.00000	4,419,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		994.00000	989,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,229.00000	4,224,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		840.00000	835,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,623.00000	4,618,000	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	7.29200		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.44800	7.44800		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	7.63900		2.75	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,826.00000	1,826,000	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		1,953.00000	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		1,699.00000	1,698,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1.00000	0,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		716.00000	713,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		592.00000	589,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		783.00000	780,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		539.00000	536,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		654.00000	651,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		649.00000	646,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		287.00000	286,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,690.00000	1,689,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		316.00000	314,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,608.00000	1,606,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		260.00000	258,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,774.00000	1,772,000	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	8.51200		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.62100	8.62100		9.00	0.00	0	20
R207	On	04/08/2011	Bond Future			8.73900	8.73900		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		1,474.00000	1,458,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		93.00000	77,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,727.00000	1,715,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		59.00000	47,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,234.00000	1,214,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		141.00000	121,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,448.00000	1,439,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,142.00000	2,133,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,581.00000	1,572,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,987.00000	1,978,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,322.00000	1,314,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,304.00000	2,296,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,269.00000	1,263,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,033.00000	4,027,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,368.00000	1,362,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,845.00000	3,839,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,174.00000	1,168,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,227.00000	4,221,000	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	8.53600		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.63400	8.63400		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.73700	8.73700		10.00	0.00	0	0
Total R208 Future										0.00	0	5,698
R208	On	03/02/2011	Bond Future	8.75	Call		1,430.00000	1,411,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		123.00000	104,000	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		1,689.00000	1,674,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		80.00000	65,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,186.00000	1,163,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		182.00000	159,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,475.00000	1,466,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,288.00000	2,279,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,613.00000	1,604,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,121.00000	2,112,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,345.00000	1,336,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,463.00000	2,454,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,337.00000	1,331,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,266.00000	4,260,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,443.00000	1,437,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,065.00000	4,059,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,236.00000	1,230,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,472.00000	4,466,000	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	8.56800		15.25	0.00	0	21,989
R209	On	05/05/2011	Bond Future			8.63000	8.63000		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.69500	8.69500		16.00	0.00	0	0
Total R209 Future										0.00	0	22,189
R209	On	03/02/2011	Bond Future	9.00	Call		3,470.00000	3,463,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		26.00000	19,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,842.00000	3,836,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		16.00000	10,000	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		3,102.00000	3,090,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		44.00000	32,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,062.00000	2,050,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,136.00000	3,124,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,251.00000	2,238,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,909.00000	2,896,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,883.00000	1,870,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,377.00000	3,364,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,805.00000	2,796,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,405.00000	4,396,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,991.00000	2,982,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,176.00000	4,167,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,625.00000	2,616,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,644.00000	4,635,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,718.00000	10,713,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		627.00000	622,000	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	1.82500			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		3,806.00000	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		4,082.00000	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		3,530.00000	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	2.43300			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		1,765.00000	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		1,279.00000	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		2,253.00000	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	8.64400			0.00	0	0
R213 On 05/05/2011 Bond Future			8.71300	8.71300			0.00	0	0
R213 On 04/08/2011 Bond Future			8.78700	8.78700			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		5,628.00000	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		5,171.00000	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		6,088.00000	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		6,175.00000	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		5,720.00000	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		6,633.00000	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		6,750.00000	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		6,297.00000	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		7,206.00000	7,206,000		0.00	0	0
Total R213 Option							0.00	0	0
Total For R213							0.00	0	0
Total for Bond							21,668,001.29	131	98,621

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	339.68600			0.00	0	211
GOVI	On	05/05/2011	GOVI			344.59600	344.59600			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		33,140.00000	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		33,240.00000	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		33,040.00000	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		44,040.00000	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		44,140.00000	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		43,940.00000	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	367.04200			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	338.85600			0.00	0	1,110
ALBI	On	05/05/2011	Index Future			343.75400	343.75400			103,126,200.00	30	32
Total ALBI Future										103,126,200.00	30	1,142
Total For ALBI										103,126,200.00	30	1,142
CRD1	On	03/02/2011	Index Future			152.00400	151.98600			0.00	0	2
CRD1	On	05/05/2011	Index Future			154.08600	154.06600			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	147.67700			0.00	0	9
IGOV On 05/05/2011 Index Future			149.81100	149.81100			0.00	0	0
IGOV On 04/08/2011 Index Future			151.96800	151.96800			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			399.47400	400.16800			9,395,628,480.00	2,352	17
ILBI On 05/05/2011 Index Future			404.99500	405.69600			9,525,482,400.00	2,352	336
Total ILBI Future							18,921,110,880.00	4,704	353
Total For ILBI							18,921,110,880.00	4,704	353
OTH1 On 03/02/2011 Index Future			334.02700	334.02700			0.00	0	3
OTH1 On 05/05/2011 Index Future			338.85500	338.85500			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			335.98700	335.70300			0.00	0	100
TRT1 On 05/05/2011 Index Future			340.58800	340.29800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							19,024,237,080.00	4,734	1,639
JIBAR On 16/02/2011 Jibar Future			5.59700	5.59900			0.00	0	5,000
JIBAR On 16/03/2011 Jibar Future			5.62200	5.59700			0.00	1,200	5,790
JIBAR On 20/04/2011 Jibar Future			5.64600	5.62300			0.00	0	2
JIBAR On 18/05/2011 Jibar Future			5.66600	5.63900			0.00	0	2,000
JIBAR On 15/06/2011 Jibar Future			5.70200	5.66700			0.00	0	3,890
JIBAR On 20/07/2011 Jibar Future			5.76900	5.73900			0.00	0	0
JIBAR On 21/09/2011 Jibar Future			5.93200	5.88100			0.00	0	15,890
JIBAR On 21/12/2011 Jibar Future			6.36700	6.32800			0.00	0	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			6.77000	6.70800			0.00	0	290
JIBAR On 20/06/2012 Jibar Future			7.17400	7.10900			0.00	0	2,890
JIBAR On 19/09/2012 Jibar Future			7.57500	7.54400			0.00	0	44,010
JIBAR On 19/12/2012 Jibar Future			7.88000	7.83000			0.00	0	390
Total Jibar Future							0.00	1,200	85,442
Total For JIBAR FUTURE							0.00	1,200	85,442
Total for Jibar							0.00	1,200	85,442
Total for Derivatives :							19,045,905,081.29	6,065	185,913
R155 On 31/08/2011 Spot Bond			6.31500	6.31500			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	7.74500			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	8.61000			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	7.57500			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	8.24000			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	8.40000			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	7.27500			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	8.50000			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	8.52500			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	8.56000			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							19,045,905,081.29	6,065	176,413
Total Options							0.00	0	9,500
Grand Total:							19,045,905,081.29	6,065	185,913