



Interest Rates Daily MTM Report

Daily summary for: 17/11/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future			7.19800	7.06500		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.28200	7.14300		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.36600	7.23100		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		3,725.00000	3,182,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		76.00000	123,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,926.00000	3,376,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		62.00000	103,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,526.00000	2,991,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		91.00000	147,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,930.00000	2,485,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		409.00000	547,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,093.00000	2,637,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		367.00000	494,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,770.00000	2,337,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		454.00000	604,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,614.00000	2,193,000	3.82	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		504.00000	666,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,205.00000	1,891,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,146.00000	1,365,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,327.00000	2,003,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,072.00000	1,281,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,087.00000	1,783,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,224.00000	1,453,000	3.78	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,891
R186	On	03/02/2011	Bond Future			8.23900	8.17300		11.00	363,637.32	3	23,685
R186	On	05/05/2011	Bond Future			8.30500	8.23900		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.37100	8.30900		11.00	0.00	0	0
Total R186 Future										363,637.32	3	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		8,262.00000	7,663,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		320.00000	384,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,672.00000	8,066,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		275.00000	332,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		7,854.00000	7,264,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		370.00000	443,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,252.00000	5,751,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		870.00000	706,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		6,537.00000	6,065,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,620.00000	1,801,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		6,873.00000	6,389,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,491.00000	1,659,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,208.00000	5,747,000	10.73	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		1,759.00000	1,950,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,857.00000	5,244,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,452.00000	2,187,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,188.00000	3,886,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,765.00000	5,065,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,429.00000	4,116,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,517.00000	4,806,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,956.00000	3,664,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,025.00000	5,335,000	10.98	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										363,637.32	3	32,185
R201	On	03/02/2011	Bond Future			7.00700	6.86300		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			7.08700	6.93400		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.16800	7.01900		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		3,873.00000	3,385,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		10.00000	21,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,037.00000	3,546,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	16,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,710.00000	3,224,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		13.00000	26,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,806.00000	2,389,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		185.00000	266,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,943.00000	2,518,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		164.00000	237,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,670.00000	2,262,000	3.36	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		208.00000	297,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,545.00000	1,285,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		845.00000	1,037,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,651.00000	1,382,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		800.00000	983,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,455.00000	1,205,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		906.00000	1,108,000	3.24	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	639
R202	On	03/02/2011	Bond Future			0.31700	0.35300			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.23700	0.27300			0.00	0	6,500
Total R202 Future										0.00	0	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		61,324.00000	62,397,000		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		62,171.00000	63,244,000		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		60,468.00000	61,542,000		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		44,315.00000	45,392,000		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		45,343.00000	46,420,000		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		43,277.00000	44,354,000		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	9,820

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			7.79800	7.66300		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.88600	7.74700		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.97400	7.83800		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		4,368.00000	3,739,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		128.00000	198,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,595.00000	3,956,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		109.00000	169,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,144.00000	3,524,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		151.00000	230,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,238.00000	2,748,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		752.00000	956,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,416.00000	2,913,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		687.00000	878,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,063.00000	2,587,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		821.00000	1,039,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,535.00000	2,175,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,756.00000	2,050,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,673.00000	2,301,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,654.00000	1,937,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,401.00000	2,052,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,861.00000	2,167,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,407
R204	On	03/02/2011	Bond Future			7.94100	7.81300		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			8.02600	7.89400		6.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future			8.11200	7.98200		7.00	0.00	0	0
Total R204 Future										0.00	0	1,876
R204	On	03/02/2011	Bond Future	8.50	Call		4,145.00000	3,509,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		234.00000	342,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,388.00000	3,740,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		200.00000	296,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,905.00000	3,283,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		272.00000	394,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,051.00000	3,495,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		690.00000	878,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,261.00000	3,692,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		629.00000	805,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,846.00000	3,304,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		757.00000	959,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,437.00000	2,081,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,338.00000	2,693,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,581.00000	2,212,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,208.00000	2,550,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,299.00000	1,955,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,475.00000	2,842,000	6.98	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,876
R206	On	03/02/2011	Bond Future			6.81400	6.67200		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.90000	6.74800		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.98900	6.84100		2.50	0.00	0	0
Total R206 Future										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.00	Call		3,462.00000	3,088,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	5,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,589.00000	3,214,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	4,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,335.00000	2,962,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	7,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,972.00000	1,667,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		153.00000	219,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,074.00000	1,764,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		136.00000	197,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,872.00000	1,573,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		173.00000	245,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,052.00000	873,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		699.00000	849,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,116.00000	930,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		652.00000	795,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		990.00000	818,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		748.00000	904,000	2.51	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			8.03700	7.90900		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.11800	7.98700		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.20000	8.07100		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		5,159.00000	4,453,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		157.00000	235,000	8.57	0.00	0	0

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	8.80	Call		5,422.00000	4,706,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		133.00000	201,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,898.00000	4,203,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		184.00000	273,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,929.00000	3,374,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		913.00000	1,140,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,139.00000	3,570,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		836.00000	1,049,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,722.00000	3,183,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		995.00000	1,238,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,145.00000	2,725,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,107.00000	2,436,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,312.00000	2,879,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,986.00000	2,303,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,983.00000	2,576,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,233.00000	2,576,000	8.07	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,400
R208	On	03/02/2011	Bond Future			8.12000	7.99800		9.00	186,142.30	2	5,598
R208	On	05/05/2011	Bond Future			8.19500	8.06900		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.26800	8.14500		9.00	0.00	0	0
Total R208 Future										186,142.30	2	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		4,940.00000	4,254,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		232.00000	332,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,209.00000	4,511,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		199.00000	287,000	9.38	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	8.70	Call		4,674.00000	4,001,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		269.00000	382,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,780.00000	3,239,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,100.00000	1,353,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,994.00000	3,438,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,010.00000	1,248,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,571.00000	3,047,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,197.00000	1,467,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,156.00000	2,748,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,508.00000	2,858,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,324.00000	2,904,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,370.00000	2,708,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,992.00000	2,597,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,652.00000	3,015,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										186,142.30	2	5,598
R209	On	03/02/2011	Bond Future			8.30200	8.23700		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.35400	8.28700		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.40300	8.34000		14.50	0.00	0	0
Total R209 Future										0.00	0	23,687
R209	On	03/02/2011	Bond Future	9.00	Call		6,622.00000	6,123,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		359.00000	427,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,958.00000	6,451,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		313.00000	372,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,287.00000	5,795,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		410.00000	484,000	15.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.50	Call		4,073.00000	3,719,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,259.00000	2,483,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,324.00000	3,957,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,094.00000	2,305,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,829.00000	3,487,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,435.00000	2,671,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,664.00000	4,351,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,310.00000	3,535,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,897.00000	4,575,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,128.00000	3,343,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,436.00000	4,133,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,501.00000	3,736,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,473.00000	12,979,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		428.00000	471,000	15.82	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	23,687
R211	On	03/02/2011	Bond Future			1.80900	1.80300			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	03/02/2011	Bond Future	2.50	Call		3,933.00000	3,899,000		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		4,209.00000	4,174,000		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		3,657.00000	3,622,000		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	539

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future			2.37200	2.37000			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,978.00000	5,958,000		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		6,435.00000	6,416,000		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		5,518.00000	5,499,000		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	1,868
Total for Bond										549,779.62	5	85,910
GOVI	On	03/02/2011	GOVI			348.05600	350.31900			0.00	0	203
GOVI	On	05/05/2011	GOVI			353.25900	355.52000			0.00	0	0
Total GOVI Future										0.00	0	203
GOVI	On	03/02/2011	GOVI	343.00	Call		73,190.00000	50,560,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		73,090.00000	50,460,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		73,290.00000	50,660,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		65,200.00000	42,590,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		65,100.00000	42,490,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		65,300.00000	42,690,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GOVI							0.00	0	203
Total for GOVI							0.00	0	203
AL7T On 03/02/2011 Index Future			377.26600	380.34800			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			347.23200	349.50400			0.00	0	1,132
ALBI On 05/05/2011 Index Future			352.42300	354.69200			0.00	0	0
Total ALBI Future							0.00	0	1,132
Total For ALBI							0.00	0	1,132
CRD1 On 03/02/2011 Index Future			153.67100	154.36800			0.00	0	2
CRD1 On 05/05/2011 Index Future			155.92200	156.62800			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			149.40000	149.27300			0.00	0	0
IGOV On 05/05/2011 Index Future			151.63400	151.48900			0.00	0	0
IGOV On 04/08/2011 Index Future			153.94400	153.72600			0.00	0	0
Total IGOV Future							0.00	0	0
Total For IGOV							0.00	0	0
ILBI On 03/02/2011 Index Future			404.80900	404.30400			0.00	0	370
Total ILBI Future							0.00	0	370
Total For ILBI							0.00	0	370
OTH1 On 03/02/2011 Index Future			342.41400	344.73000			0.00	0	3
OTH1 On 05/05/2011 Index Future			347.53300	349.84800			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			343.87900	346.10800			0.00	0	100
TRT1 On 05/05/2011 Index Future			348.91600	351.17500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,637

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	17/11/2010	Jibar Future			5.86500	5.84000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			5.78400	5.70200			0.00	100	2,600
JIBAR	On	19/01/2011	Jibar Future			5.74600	5.67800			0.00	0	2,500
JIBAR	On	16/02/2011	Jibar Future			5.66500	5.61300			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.64100	5.59200			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.64400	5.58200			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.66100	5.58800			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.76000	5.67800			0.00	0	13,700
JIBAR	On	21/12/2011	Jibar Future			5.90900	5.82100			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.11300	6.02800			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.35900	6.27000			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			6.53400	6.45700			0.00	0	40,000
Total Jibar Future										0.00	100	76,500
Total For JIBAR FUTURE										0.00	100	76,500
Total for Jibar										0.00	100	76,500
Total for Derivatives :										549,779.62	105	164,250
R155	On	31/08/2011	Spot Bond			6.25000	6.13000			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			7.30000	7.18000			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			7.97500	7.83000			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			7.24000	7.11500			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			169.66400	169.34127			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			7.71000	7.59000			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			7.83000	7.71000			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			7.03000	6.93000			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			7.94000	7.80000			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			7.97000	7.84000			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			7.95500	7.81000			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			2.62000	2.62000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							549,779.62	105	155,750
Total Options							0.00	0	8,500
Grand Total:							549,779.62	105	164,250