



# Interest Rates Daily MTM Report

Daily summary for: 25/11/2010

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			7.28300	7.27400		4.00	1,293,472.80	10	6,196
R157	On	05/05/2011	Bond Future			7.38500	7.37500		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.50300	7.49200		3.75	0.00	0	0
<b>Total R157 Future</b>										<b>1,293,472.80</b>	<b>10</b>	<b>6,901</b>
R157	On	03/02/2011	Bond Future	7.90	Call		2,862.00000	2,824,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		139.00000	141,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,053.00000	3,014,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		116.00000	117,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,675.00000	2,637,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		167.00000	168,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,186.00000	2,153,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		636.00000	645,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,330.00000	2,297,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		575.00000	584,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,045.00000	2,014,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		700.00000	711,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,909.00000	1,879,000	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		770.00000	782,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,605.00000	1,580,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,574.00000	1,592,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,708.00000	1,682,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,481.00000	1,498,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,506.00000	1,482,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,671.00000	1,690,000	3.78	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>1,293,472.80</b>	<b>10</b>	<b>6,901</b>
R186	On	03/02/2011	Bond Future			8.34400	8.35500		11.00	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.41900	8.43000		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.49900	8.51100		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,685</b>
R186	On	03/02/2011	Bond Future	9.00	Call		6,598.00000	6,681,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		473.00000	447,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,989.00000	7,074,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		409.00000	385,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,213.00000	6,294,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		546.00000	518,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,626.00000	6,524,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		427.00000	434,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,173.00000	5,233,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,130.00000	2,083,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,476.00000	5,538,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,967.00000	1,923,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,878.00000	4,935,000	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		2,302.00000	2,253,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,972.00000	5,891,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,694.00000	1,719,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,221.00000	3,261,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,743.00000	5,668,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,426.00000	3,469,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,459.00000	5,387,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,023.00000	3,061,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,037.00000	5,960,000	10.98	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>8,500</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>32,185</b>
R201	On	03/02/2011	Bond Future			7.05300	7.04300		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			7.14800	7.13700		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.26300	7.25200		3.25	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>639</b>
R201	On	03/02/2011	Bond Future	8.00	Call		3,259.00000	3,224,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		19.00000	19,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,420.00000	3,386,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		15.00000	15,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,098.00000	3,063,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		25.00000	24,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,244.00000	2,214,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		283.00000	288,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,372.00000	2,341,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		253.00000	258,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,119.00000	2,090,000	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		316.00000	323,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,137.00000	1,118,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,143.00000	1,157,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,229.00000	1,209,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,084.00000	1,097,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,062.00000	1,043,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,219.00000	1,233,000	3.24	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>639</b>
R202	On	03/02/2011	Bond Future			0.27600	0.27500			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.19600	0.19600			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,820</b>
R202	On	03/02/2011	Bond Future	3.05	Call		63,660.00000	63,630,000		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		64,507.00000	64,477,000		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		62,805.00000	62,775,000		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		46,629.00000	46,629,000		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		47,657.00000	47,657,000		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		45,591.00000	45,591,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>9,820</b>

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			7.94700	7.93200		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.05000	8.03500		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.16500	8.14900		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,407</b>
R203	On	03/02/2011	Bond Future	8.50	Call		3,116.00000	3,047,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		263.00000	271,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,325.00000	3,255,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		226.00000	232,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,913.00000	2,845,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		307.00000	316,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,243.00000	2,193,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,190.00000	1,214,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,393.00000	2,342,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,097.00000	1,120,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,097.00000	2,049,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,287.00000	1,313,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,739.00000	1,701,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,449.00000	2,487,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,850.00000	1,811,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,321.00000	2,358,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,632.00000	1,595,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,582.00000	2,621,000	5.99	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>1,407</b>
R204	On	03/02/2011	Bond Future			8.10000	8.08500		7.25	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.19800	8.18300		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			8.30700	8.29200		7.00	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,926</b>
R204	On	03/02/2011	Bond Future	8.50	Call		2,804.00000	2,731,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		465.00000	478,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,019.00000	2,945,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		403.00000	415,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,595.00000	2,524,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		534.00000	549,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,859.00000	2,799,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,119.00000	1,142,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,039.00000	2,977,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,028.00000	1,049,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,684.00000	2,627,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,216.00000	1,242,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,624.00000	1,587,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,210.00000	3,254,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,736.00000	1,697,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,048.00000	3,090,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,516.00000	1,481,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,377.00000	3,422,000	6.98	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>1,926</b>
R206	On	03/02/2011	Bond Future			6.73400	6.72400		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.82700	6.81600		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.94500	6.93300		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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		3,323.00000	3,297,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,450.00000	3,424,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,197.00000	3,170,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	3,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,822.00000	1,799,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		169.00000	173,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,923.00000	1,899,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		151.00000	154,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,724.00000	1,701,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		191.00000	195,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		926.00000	910,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		777.00000	788,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		986.00000	970,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		727.00000	737,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		868.00000	853,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		830.00000	842,000	2.51	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	03/02/2011	Bond Future			8.18000	8.17000		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.27300	8.26300		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.37500	8.36500		8.00	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,400</b>
R207	On	03/02/2011	Bond Future	8.75	Call		3,722.00000	3,666,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		309.00000	313,000	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		3,965.00000	3,908,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		265.00000	269,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,484.00000	3,428,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		359.00000	363,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,779.00000	2,737,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,401.00000	1,418,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,959.00000	2,916,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,294.00000	1,309,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,605.00000	2,564,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,516.00000	1,533,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,214.00000	2,182,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,874.00000	2,899,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,351.00000	2,318,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,723.00000	2,747,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,083.00000	2,052,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,031.00000	3,057,000	8.07	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>1,400</b>
R208	On	03/02/2011	Bond Future			8.24200	8.24200		9.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.32600	8.32700		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.41700	8.41800		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,598</b>
R208	On	03/02/2011	Bond Future	8.75	Call		3,564.00000	3,557,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		419.00000	412,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,810.00000	3,803,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		363.00000	356,000	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		3,325.00000	3,317,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		483.00000	475,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,686.00000	2,684,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,623.00000	1,614,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,868.00000	2,866,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,500.00000	1,492,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,511.00000	2,508,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,753.00000	1,744,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,270.00000	2,267,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,294.00000	3,285,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,409.00000	2,406,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,127.00000	3,118,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,135.00000	2,132,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,467.00000	3,458,000	8.98	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>5,598</b>
R209	On	03/02/2011	Bond Future			8.37200	8.38800		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.42800	8.44500		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.48800	8.50500		14.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,687</b>
R209	On	03/02/2011	Bond Future	9.00	Call		5,434.00000	5,540,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		478.00000	447,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,754.00000	5,863,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		415.00000	388,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,115.00000	5,217,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		544.00000	509,000	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		3,219.00000	3,288,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,757.00000	2,682,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,442.00000	3,514,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,564.00000	2,492,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,004.00000	3,070,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,962.00000	2,884,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,835.00000	3,902,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,877.00000	3,802,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,044.00000	4,114,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,670.00000	3,598,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,631.00000	3,695,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,092.00000	4,014,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,178.00000	12,302,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		528.00000	510,000	15.82	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>23,687</b>
R211	On	03/02/2011	Bond Future			1.69100	1.68900			0.00	0	589
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>589</b>
R211	On	03/02/2011	Bond Future	2.50	Call		4,593.00000	4,581,000		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		4,869.00000	4,857,000		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		4,317.00000	4,305,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>589</b>

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			2.40600	2.38000			0.00	0	1,868
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,868</b>
R212	On	03/02/2011	Bond Future	3.00	Call		5,880.00000	5,625,000		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		6,337.00000	6,083,000		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		5,420.00000	5,166,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	1,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>1,868</b>
R213	On	03/02/2011	Bond Future			8.41300	8.42400			0.00	0	0
R213	On	05/05/2011	Bond Future			8.47500	8.48600			0.00	0	0
R213	On	04/08/2011	Bond Future			8.54100	8.55300			0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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		3,766.00000	3,671,000		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		3,309.00000	3,215,000		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		4,226.00000	4,132,000		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		4,279.00000	4,186,000		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		3,825.00000	3,731,000		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		4,738.00000	4,644,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	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		4,824.00000	4,724,000		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		4,371.00000	4,271,000		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		5,280.00000	5,180,000		0.00	0	0
<b>Total R213 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>										<b>1,293,472.80</b>	<b>10</b>	<b>86,020</b>
GOVI	On	03/02/2011	GOVI			345.90900	345.93200			0.00	0	203
GOVI	On	05/05/2011	GOVI			350.95700	350.97900			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>203</b>
GOVI	On	03/02/2011	GOVI	343.00	Call		29,320.00000	29,090,000		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		29,220.00000	28,990,000		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		29,420.00000	29,190,000		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		19,790.00000	19,570,000		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		19,690.00000	19,470,000		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		19,890.00000	19,670,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>203</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>203</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 03/02/2011 Index Future			374.04700	374.22900			0.00	0	30
<b>Total AL7T Future</b>							<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For AL7T</b>							<b>0.00</b>	<b>0</b>	<b>30</b>
ALBI On 03/02/2011 Index Future			345.04800	345.04700			776,358,000.00	225	1,132
ALBI On 05/05/2011 Index Future			350.08300	350.08100			0.00	0	0
<b>Total ALBI Future</b>							<b>776,358,000.00</b>	<b>225</b>	<b>1,132</b>
<b>Total For ALBI</b>							<b>776,358,000.00</b>	<b>225</b>	<b>1,132</b>
CRD1 On 03/02/2011 Index Future			153.20100	153.22800			0.00	0	2
CRD1 On 05/05/2011 Index Future			155.28000	155.30700			0.00	0	0
<b>Total CRD1 Future</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
IGOV On 03/02/2011 Index Future			150.08900	150.11300			0.00	0	0
IGOV On 05/05/2011 Index Future			152.27900	152.30300			0.00	0	0
IGOV On 04/08/2011 Index Future			154.47500	154.49900			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ILBI On 03/02/2011 Index Future			405.72000	405.76800			0.00	0	370
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>370</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>370</b>
OTH1 On 03/02/2011 Index Future			340.03600	339.90200			0.00	0	3
OTH1 On 05/05/2011 Index Future			344.99700	344.86100			0.00	0	0
<b>Total OTH1 Future</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1 On 03/02/2011 Index Future			341.61800	341.64500			0.00	0	100
TRT1 On 05/05/2011 Index Future			346.25400	346.28000			0.00	0	0
<b>Total TRT1 Future</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>							<b>776,358,000.00</b>	<b>225</b>	<b>1,637</b>
JIBAR On 15/12/2010 Jibar Future			5.53200	5.51900			0.00	0	7,600

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 19/01/2011 Jibar Future			5.47300	5.46000			0.00	0	5,000
JIBAR On 16/02/2011 Jibar Future			5.46000	5.47300			0.00	0	2,500
JIBAR On 16/03/2011 Jibar Future			5.46100	5.48100			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.46100	5.48100			0.00	0	0
JIBAR On 18/05/2011 Jibar Future			5.46900	5.49000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.49100	5.51300			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.64800	5.66200			0.00	0	13,900
JIBAR On 21/12/2011 Jibar Future			5.88000	5.87400			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.08000	6.07600			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.32700	6.32100			0.00	0	100
JIBAR On 19/09/2012 Jibar Future			6.51400	6.50400			0.00	0	40,100
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>84,400</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>84,400</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>84,400</b>
<b>Total for Derivatives :</b>							<b>777,651,472.80</b>	<b>235</b>	<b>172,260</b>
R155 On 31/08/2011 Spot Bond			5.78000	6.25000			0.00	0	0
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.21000	7.30000			0.00	0	0
<b>Total R157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.29000	7.97500			0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			6.99000	7.24000			0.00	0	0
<b>Total R201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Spot Bond			2.55000	169.66400			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			7.87000	7.71000			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Spot Bond			8.03000	7.83000			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			6.68000	7.03000			0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			8.11500	7.94000			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			8.18000	7.97000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			8.33000	7.95500			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Spot Bond			2.62500	2.62000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total R213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>777,651,472.80</b>	<b>235</b>	<b>163,760</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>8,500</b>
<b>Grand Total:</b>							<b>777,651,472.80</b>	<b>235</b>	<b>172,260</b>