



Interest Rates Daily MTM Report

Daily summary for: 26/11/2010

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			7.82900	7.28300		4.00	114,779,976.00	904	7,070
R157	On	05/05/2011	Bond Future			8.41700	7.38500		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			9.08900	7.50300		3.75	0.00	0	0
Total R157 Future										114,779,976.00	904	7,775
R157	On	03/02/2011	Bond Future	7.90	Call		2,824.00000	1,068,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		141.00000	763,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,014.00000	1,192,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		117.00000	673,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,637.00000	952,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		168.00000	862,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,153.00000	327,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		645.00000	3,022,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,297.00000	369,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		584.00000	2,860,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,014.00000	288,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		711.00000	3,189,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,879.00000	253,000	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		782.00000	3,359,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,580.00000	100,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,592.00000	6,125,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,682.00000	113,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,498.00000	5,942,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,482.00000	88,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,690.00000	6,309,000	3.78	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										114,779,976.00	904	7,775
R186	On	03/02/2011	Bond Future			8.63900	8.34400		11.00	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.90900	8.41900		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			9.19400	8.49900		11.00	0.00	0	0
Total R186 Future										0.00	0	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		6,681.00000	4,383,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		447.00000	1,014,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		7,074.00000	4,718,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		385.00000	893,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,294.00000	4,060,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		518.00000	1,149,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,524.00000	9,093,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		434.00000	138,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		5,233.00000	2,670,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,083.00000	4,140,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,538.00000	2,877,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,923.00000	3,881,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,935.00000	2,472,000	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		2,253.00000	4,409,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,891.00000	9,419,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,719.00000	628,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,261.00000	1,218,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,668.00000	9,982,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,469.00000	1,323,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,387.00000	9,598,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,061.00000	1,120,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,960.00000	10,376,000	10.98	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	32,185
R201	On	03/02/2011	Bond Future			7.62100	7.05300		3.50	1,573,218.60	15	624
R201	On	05/05/2011	Bond Future			8.25100	7.14800		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			8.98500	7.26300		3.25	0.00	0	0
Total R201 Future										1,573,218.60	15	624
R201	On	03/02/2011	Bond Future	8.00	Call		3,224.00000	1,483,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		19.00000	215,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,386.00000	1,614,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		15.00000	180,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,063.00000	1,356,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		24.00000	254,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,214.00000	357,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		288.00000	1,926,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,341.00000	400,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		258.00000	1,811,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,090.00000	317,000	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		323.00000	2,045,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,118.00000	37,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,157.00000	5,117,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,209.00000	45,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,097.00000	4,974,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,043.00000	32,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,233.00000	5,263,000	3.24	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										1,573,218.60	15	624
R202	On	03/02/2011	Bond Future			0.40300	0.27600			13,358,656.00	80	3,240
R202	On	05/05/2011	Bond Future			0.40900	0.19600			0.00	0	6,500
Total R202 Future										13,358,656.00	80	9,740
R202	On	03/02/2011	Bond Future	3.05	Call		63,630.00000	59,846,000		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		64,477.00000	60,693,000		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		62,775.00000	58,990,000		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	40,318,000		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	41,346,000		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	39,280,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										13,358,656.00	80	9,740

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			8.40200	7.94700		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.83700	8.05000		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			9.31500	8.16500		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		3,047.00000	1,409,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		271.00000	924,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,255.00000	1,554,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		232.00000	823,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,845.00000	1,272,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		316.00000	1,034,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,193.00000	590,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,214.00000	3,397,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,342.00000	653,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,120.00000	3,217,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,049.00000	531,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,313.00000	3,582,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,701.00000	282,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,487.00000	6,343,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,811.00000	312,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,358.00000	6,134,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,595.00000	255,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,621.00000	6,556,000	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			8.51300	8.10000		7.25	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.89900	8.19800		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			9.31800	8.30700		7.00	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		2,731.00000	1,247,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		478.00000	1,319,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,945.00000	1,389,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		415.00000	1,184,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,524.00000	1,114,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		549.00000	1,464,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,799.00000	942,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,142.00000	3,078,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,977.00000	1,034,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,049.00000	2,899,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,627.00000	857,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,242.00000	3,265,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,587.00000	304,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,254.00000	7,218,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,697.00000	337,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,090.00000	6,977,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,481.00000	274,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,422.00000	7,462,000	6.98	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,926
R206	On	03/02/2011	Bond Future			7.35900	6.73400		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			8.13700	6.82700		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			9.09800	6.94500		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		3,297.00000	1,707,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	56,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,424.00000	1,823,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	44,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,170.00000	1,593,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	69,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,799.00000	186,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		173.00000	1,695,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,899.00000	211,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		154.00000	1,601,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,701.00000	163,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		195.00000	1,792,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		910.00000	11,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		788.00000	4,527,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		970.00000	13,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		737.00000	4,418,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		853.00000	9,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		842.00000	4,636,000	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			8.55900	8.18000		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.90700	8.27300		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			9.28400	8.37500		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		3,666.00000	1,989,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		313.00000	883,000	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		3,908.00000	2,175,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		269.00000	782,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,428.00000	1,812,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		363.00000	994,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,737.00000	1,023,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,418.00000	3,330,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,916.00000	1,119,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,309.00000	3,139,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,564.00000	932,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,533.00000	3,528,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,182.00000	582,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,899.00000	6,307,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,318.00000	636,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,747.00000	6,074,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,052.00000	532,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,057.00000	6,546,000	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			8.61300	8.24200		9.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.92900	8.32600		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			9.26600	8.41700		9.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		3,557.00000	1,909,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		412.00000	1,075,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,803.00000	2,093,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		356.00000	957,000	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		3,317.00000	1,734,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		475.00000	1,203,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,684.00000	1,022,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,614.00000	3,590,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,866.00000	1,122,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,492.00000	3,386,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,508.00000	930,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,744.00000	3,804,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,267.00000	679,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,285.00000	6,652,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,406.00000	739,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,118.00000	6,406,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,132.00000	623,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,458.00000	6,904,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,598
R209	On	03/02/2011	Bond Future			8.63900	8.37200		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.84300	8.42800		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			9.05600	8.48800		14.50	0.00	0	0
Total R209 Future										0.00	0	23,687
R209	On	03/02/2011	Bond Future	9.00	Call		5,540.00000	3,767,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		447.00000	907,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,863.00000	4,045,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		388.00000	803,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,217.00000	3,493,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		509.00000	1,019,000	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		3,288.00000	1,720,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,682.00000	4,503,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,514.00000	1,870,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,492.00000	4,237,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,070.00000	1,577,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,884.00000	4,780,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,902.00000	1,930,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,802.00000	6,355,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,114.00000	2,065,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,598.00000	6,074,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,695.00000	1,801,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,014.00000	6,645,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,302.00000	8,425,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		510.00000	1,158,000	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			1.89300	1.69100			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		4,581.00000	3,416,000		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		4,857.00000	3,691,000		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		4,305.00000	3,139,000		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

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			2.52500	2.40600			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,625.00000	4,469,000		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		6,083.00000	4,927,000		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		5,166.00000	4,009,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		1.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	1,868
R213	On	03/02/2011	Bond Future			8.68200	8.41300			0.00	0	0
R213	On	05/05/2011	Bond Future			8.90400	8.47500			0.00	0	0
R213	On	04/08/2011	Bond Future			9.14000	8.54100			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		3,671.00000	5,943,000		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		3,215.00000	5,486,000		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		4,132.00000	6,403,000		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		4,186.00000	7,721,000		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		3,731.00000	7,266,000		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		4,644.00000	8,179,000		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		4,724.00000	9,533,000		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		4,271.00000	9,080,000		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		5,180.00000	9,989,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										129,711,850.60	999	86,799
GOVI	On	03/02/2011	GOVI			342.24500	345.90900			0.00	0	203
GOVI	On	05/05/2011	GOVI			347.29300	350.95700			0.00	0	0
Total GOVI Future										0.00	0	203
GOVI	On	03/02/2011	GOVI	343.00	Call		29,090.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	7,550,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		28,990.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	7,650,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		29,190.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	7,450,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		19,570.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	17,070,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		19,470.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	17,170,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		19,670.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	16,970,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	203
Total for GOVI										0.00	0	203

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			369.49100	374.04700			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			341.31300	345.04800			273,050,400.00	80	1,132
ALBI On 05/05/2011 Index Future			346.34800	350.08300			6,926,960.00	2	2
Total ALBI Future							279,977,360.00	82	1,134
Total For ALBI							279,977,360.00	82	1,134
CRD1 On 03/02/2011 Index Future			152.09900	153.20100			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.16300	155.28000			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			150.08900	150.08900			0.00	0	0
IGOV On 05/05/2011 Index Future			152.27900	152.27900			0.00	0	0
IGOV On 04/08/2011 Index Future			154.47500	154.47500			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			403.93200	405.72000			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			335.91800	340.03600			0.00	0	3
OTH1 On 05/05/2011 Index Future			340.86900	344.99700			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			337.97200	341.61800			0.00	0	100
TRT1 On 05/05/2011 Index Future			342.55900	346.25400			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							279,977,360.00	82	1,639
JIBAR On 15/12/2010 Jibar Future			5.53800	5.53200			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			5.51500	5.47300			0.00	0	5,000
JIBAR On 16/02/2011 Jibar Future			5.52300	5.46000			0.00	0	2,500
JIBAR On 16/03/2011 Jibar Future			5.53100	5.46100			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.53100	5.46100			0.00	0	0
JIBAR On 18/05/2011 Jibar Future			5.53900	5.46900			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.56100	5.49100			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.71900	5.64800			0.00	0	13,900
JIBAR On 21/12/2011 Jibar Future			5.96600	5.88000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.16800	6.08000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.41100	6.32700			0.00	0	100
JIBAR On 19/09/2012 Jibar Future			6.60400	6.51400			0.00	0	40,100
Total Jibar Future							0.00	0	84,400
Total For JIBAR FUTURE							0.00	0	84,400
Total for Jibar							0.00	0	84,400
Total for Derivatives :							409,689,210.60	1,081	173,041
R155 On 31/08/2011 Spot Bond			5.99000	5.78000			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			7.42000	7.21000			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			8.44500	8.29000			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			7.20000	6.99000			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			2.62000	2.55000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.09000	7.87000			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			8.24000	8.03000			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			6.85500	6.68000			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			8.31000	8.11500			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			8.38500	8.18000			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			8.49000	8.33000			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			2.62500	2.62500			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							409,689,210.60	1,081	164,541
Total Options							0.00	0	8,500
Grand Total:							409,689,210.60	1,081	173,041