



# Interest Rates Daily MTM Report

Daily summary for: 30/11/2010

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			7.54400	7.60800		4.25	14,871,558.44	116	7,186
R157	On	05/05/2011	Bond Future			7.66400	7.73300		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.80400	7.87900		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>14,871,558.44</b>	<b>116</b>	<b>7,891</b>
R157	On	03/02/2011	Bond Future	7.90	Call		1,660.00000	1,893,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		399.00000	354,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,817.00000	2,057,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		342.00000	304,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,509.00000	1,735,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		463.00000	411,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,270.00000	1,628,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,200.00000	1,275,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,379.00000	1,744,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,105.00000	1,186,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,167.00000	1,517,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,302.00000	1,369,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,068.00000	1,409,000	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		1,409.00000	1,467,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		937.00000	1,168,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,410.00000	2,351,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,010.00000	1,251,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,287.00000	2,239,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		867.00000	1,089,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,536.00000	2,468,000	4.10	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>14,871,558.44</b>	<b>116</b>	<b>7,891</b>
R186	On	03/02/2011	Bond Future			8.48500	8.57300		11.50	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.56400	8.65500		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.64900	8.74300		12.25	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		4,814.00000	5,519,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		813.00000	667,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,166.00000	5,888,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		709.00000	581,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,472.00000	5,156,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		929.00000	762,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		8,487.00000	7,711,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		164.00000	239,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		3,820.00000	4,610,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,929.00000	2,855,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,079.00000	4,887,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,722.00000	2,667,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		3,570.00000	4,339,000	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		3,147.00000	3,052,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		7,489.00000	7,025,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,059.00000	1,458,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,337.00000	2,945,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,036.00000	6,769,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,505.00000	3,137,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,714.00000	6,472,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,178.00000	2,759,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,369.00000	7,075,000	11.77	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			7.27200	7.35200		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.38400	7.47100		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.52000	7.61500		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>489</b>
R201	On	03/02/2011	Bond Future	8.00	Call		2,250.00000	2,517,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		70.00000	64,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,402.00000	2,670,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		56.00000	51,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,100.00000	2,364,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		86.00000	77,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,452.00000	1,746,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		565.00000	581,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,557.00000	1,856,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		512.00000	533,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,350.00000	1,640,000	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		621.00000	633,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		659.00000	886,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,754.00000	1,697,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		727.00000	951,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,671.00000	1,611,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		607.00000	824,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,853.00000	1,786,000	3.61	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>489</b>
R202	On	03/02/2011	Bond Future			0.38800	0.34100			0.00	0	3,240
R202	On	05/05/2011	Bond Future			0.31000	0.26300			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,740</b>
R202	On	03/02/2011	Bond Future	3.05	Call		61,681.00000	60,288,000		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		62,528.00000	61,135,000		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		60,825.00000	59,432,000		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		44,614.00000	43,216,000		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		45,642.00000	44,244,000		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		43,575.00000	42,178,000		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>9,740</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			8.20300	8.28700		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.31900	8.40800		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.44900	8.54200		6.75	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		1,735.00000	2,032,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		677.00000	553,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,899.00000	2,210,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		595.00000	485,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,578.00000	1,862,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		767.00000	630,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,986.00000	1,707,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		538.00000	680,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,269.00000	1,653,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,034.00000	1,988,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,377.00000	1,774,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,899.00000	1,866,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,166.00000	1,537,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,175.00000	2,116,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,009.00000	1,312,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,564.00000	3,434,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,087.00000	1,403,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,403.00000	3,286,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		935.00000	1,225,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,729.00000	3,587,000	6.50	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,000</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>2,407</b>

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			8.32400	8.43900		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.43200	8.55300		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.55300	8.67800		8.25	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		1,434.00000	1,839,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,095.00000	856,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,591.00000	2,018,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		974.00000	757,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,287.00000	1,669,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,226.00000	964,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,673.00000	2,287,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,960.00000	1,917,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,807.00000	2,436,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,823.00000	1,795,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,546.00000	2,142,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,105.00000	2,044,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		912.00000	1,344,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,546.00000	4,321,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		988.00000	1,439,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,349.00000	4,142,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		841.00000	1,252,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,750.00000	4,504,000	7.81	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			6.91400	7.00600		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.02400	7.12600		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			7.16600	7.28000		2.75	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	03/02/2011	Bond Future	8.00	Call		2,584.00000	2,828,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		8.00000	10,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,709.00000	2,953,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		6.00000	7,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,459.00000	2,703,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		11.00000	12,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,237.00000	1,517,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		338.00000	370,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,323.00000	1,604,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		304.00000	338,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,154.00000	1,432,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		374.00000	405,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		565.00000	744,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,183.00000	1,111,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		609.00000	794,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,116.00000	1,050,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		523.00000	694,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,252.00000	1,172,000	2.74	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			8.37800	8.46100		8.75	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.47900	8.56500		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.58900	8.68000		9.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,400</b>

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		2,344.00000	2,732,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		664.00000	562,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,548.00000	2,948,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		581.00000	491,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,148.00000	2,522,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		755.00000	640,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,785.00000	2,285,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,158.00000	2,164,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,925.00000	2,439,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,011.00000	2,030,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,651.00000	2,138,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,313.00000	2,306,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,451.00000	1,887,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,887.00000	3,815,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,556.00000	2,006,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,705.00000	3,646,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,352.00000	1,772,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,077.00000	3,988,000	8.91	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			8.39300	8.49700		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.48300	8.59000		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.58000	8.69200		10.00	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		2,333.00000	2,820,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		785.00000	625,000	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		2,540.00000	3,045,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		690.00000	548,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,135.00000	2,602,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		890.00000	710,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,799.00000	2,379,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,346.00000	2,275,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,944.00000	2,540,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,187.00000	2,132,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,661.00000	2,223,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,514.00000	2,425,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,575.00000	2,009,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,238.00000	4,007,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,685.00000	2,138,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,042.00000	3,830,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,469.00000	1,886,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,440.00000	4,192,000	9.61	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			8.51800	8.60500		15.25	0.00	0	23,690
R209	On	05/05/2011	Bond Future			8.57800	8.66800		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.64200	8.73400		16.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,690</b>
R209	On	03/02/2011	Bond Future	9.00	Call		3,935.00000	4,530,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		797.00000	671,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,221.00000	4,829,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		700.00000	588,000	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		3,652.00000	4,234,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		899.00000	761,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		2,261.00000	2,897,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,645.00000	3,545,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,442.00000	3,099,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,410.00000	3,330,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,088.00000	2,702,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,892.00000	3,769,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,892.00000	3,487,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,806.00000	4,657,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,069.00000	3,684,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,567.00000	4,439,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,721.00000	3,295,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,054.00000	4,884,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,506.00000	11,379,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		728.00000	858,000	17.50	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>23,690</b>
R211	On	03/02/2011	Bond Future			1.76700	1.72400			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		4,390.00000	4,141,000		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		4,666.00000	4,417,000		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		4,114.00000	3,865,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	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
<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>
R212	On	03/02/2011	Bond Future			2.45400	2.40800			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		5,606.00000	5,157,000		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		6,063.00000	5,614,000		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		5,146.00000	4,697,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		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			8.54400	8.64200			0.00	0	0
R213	On	05/05/2011	Bond Future			8.60900	8.71000			0.00	0	0
R213	On	04/08/2011	Bond Future			8.67900	8.78300			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		5,611.00000	4,789,000		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		5,154.00000	4,332,000		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		6,071.00000	5,249,000		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		6,150.00000	5,314,000		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		5,695.00000	4,859,000		0.00	0	0
R213	On	05/05/2011	Bond Future	7.95	Call		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
R213	On	05/05/2011	Bond Future	7.95	Put		6,608.00000	5,772,000		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		6,717.00000	5,869,000		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		6,265.00000	5,417,000		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		7,173.00000	6,325,000		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>14,871,558.44</b>	<b>116</b>	<b>87,783</b>
GOVI	On	03/02/2011	GOVI			342.40900	340.69400			20,544,540.00	6	209
GOVI	On	05/05/2011	GOVI			347.41000	345.66900			0.00	0	0
<b>Total GOVI Future</b>										<b>20,544,540.00</b>	<b>6</b>	<b>209</b>
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		23,060.00000	5,910,000		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		23,160.00000	6,010,000		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		22,960.00000	5,810,000		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		33,310.00000	15,900,000		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		33,410.00000	16,000,000		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		33,210.00000	15,800,000		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>20,544,540.00</b>	<b>6</b>	<b>209</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for GOVI</b>							<b>20,544,540.00</b>	<b>6</b>	<b>209</b>
AL7T On 03/02/2011 Index Future			369.87600	367.68400			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			341.52700	339.74000			27,322,160.00	8	1,132
ALBI On 05/05/2011 Index Future			346.51500	344.70100			0.00	0	2
<b>Total ALBI Future</b>							<b>27,322,160.00</b>	<b>8</b>	<b>1,134</b>
<b>Total For ALBI</b>							<b>27,322,160.00</b>	<b>8</b>	<b>1,134</b>
CRD1 On 03/02/2011 Index Future			152.17100	151.71000			0.00	0	2
CRD1 On 05/05/2011 Index Future			154.23700	153.76900			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			148.75600	149.44300			0.00	0	0
IGOV On 05/05/2011 Index Future			150.92800	151.62500			0.00	0	0
IGOV On 04/08/2011 Index Future			153.10500	153.81100			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			402.82800	404.71500			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			336.40400	334.22300			0.00	0	3
OTH1 On 05/05/2011 Index Future			341.31700	339.10400			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			338.20400	336.45600			0.00	0	100
TRT1 On 05/05/2011 Index Future			342.79500	341.02300			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>27,322,160.00</b>	<b>8</b>	<b>1,639</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	15/12/2010	Jibar Future			5.54000	5.57000			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.52500	5.57000			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.53600	5.56000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.55100	5.55000			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.55100	5.55000			0.00	0	0
JIBAR	On	18/05/2011	Jibar Future			5.55800	5.55000			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.57800	5.56000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.78600	5.76000			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			6.01000	6.01000			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.27300	6.25000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.54600	6.57000			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.78800	6.84000			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>62,738,258.44</b>	<b>130</b>	<b>174,031</b>
R155	On	31/08/2011	Spot Bond			6.03000	6.09000			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			7.46000	7.52000			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			8.43000	8.51500			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			7.20000	7.27500			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>

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			2.67000	2.62000			0.00	0	0
<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			8.12000	8.20000			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			8.25000	8.36000			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			6.85000	6.93500			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			8.31000	8.39000			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			8.33000	8.43000			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			8.47500	8.56000			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			2.67000	2.62500			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>62,738,258.44</b>	<b>130</b>	<b>164,531</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>9,500</b>
<b>Grand Total:</b>							<b>62,738,258.44</b>	<b>130</b>	<b>174,031</b>