



# Interest Rates Daily MTM Report

Daily summary for: 29/12/2010

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			7.43800	7.43100		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.54900	7.54200		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.67900	7.67100		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>8,591</b>
R157	On	03/02/2011	Bond Future	7.90	Call		2,141.00000	2,109,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		108.00000	107,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,331.00000	2,299,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		84.00000	83,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,955.00000	1,923,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		137.00000	136,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,784.00000	1,761,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		927.00000	933,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,912.00000	1,889,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		851.00000	857,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,660.00000	1,638,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,009.00000	1,016,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,540.00000	1,519,000	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		1,094.00000	1,102,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,288.00000	1,270,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,955.00000	1,969,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,378.00000	1,361,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,850.00000	1,864,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,200.00000	1,184,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,063.00000	2,079,000	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>0.00</b>	<b>0</b>	<b>8,591</b>
R186	On	03/02/2011	Bond Future			8.40400	8.39600		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.47900	8.47100		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.56100	8.55300		12.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>25,674</b>
R186	On	03/02/2011	Bond Future	9.00	Call		5,926.00000	5,845,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		204.00000	202,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,342.00000	6,260,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		165.00000	162,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,516.00000	5,435,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		252.00000	250,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		6,712.00000	6,780,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		110.00000	99,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,822.00000	4,761,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,175.00000	2,191,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,122.00000	5,059,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,010.00000	2,024,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,530.00000	4,470,000	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		2,351.00000	2,368,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,107.00000	6,151,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,432.00000	1,399,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,049.00000	3,008,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,969.00000	6,004,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,253.00000	3,211,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		5,684.00000	5,718,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,852.00000	2,812,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,264.00000	6,300,000	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>34,174</b>
R201	On	03/02/2011	Bond Future			7.22300	7.21500		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.33000	7.32200		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.46000	7.45200		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		2,659.00000	2,631,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		11.00000	10,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,822.00000	2,794,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	7,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,497.00000	2,469,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		15.00000	15,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,796.00000	1,775,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		432.00000	436,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,913.00000	1,891,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		391.00000	394,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,683.00000	1,662,000	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		477.00000	482,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		899.00000	886,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,507.00000	1,518,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		967.00000	954,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,424.00000	1,435,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		834.00000	822,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,593.00000	1,605,000	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			0.37900	0.37900			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.30100	0.30000			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,189</b>
R202	On	03/02/2011	Bond Future	3.05	Call		60,553.00000	60,553,000		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		61,400.00000	61,400,000		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		59,698.00000	59,698,000		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		43,513.00000	43,483,000		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		44,541.00000	44,511,000		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		42,474.00000	42,444,000		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>10,189</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			8.03700	8.03000		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.14400	8.13600		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.26300	8.25600		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		2,508.00000	2,470,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		155.00000	152,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,723.00000	2,686,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		123.00000	122,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,297.00000	2,260,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		191.00000	189,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		927.00000	934,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		774.00000	746,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,946.00000	1,917,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,389.00000	1,399,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,086.00000	2,057,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,286.00000	1,296,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,810.00000	1,782,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,497.00000	1,508,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,540.00000	1,522,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,757.00000	2,772,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,645.00000	1,626,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,623.00000	2,637,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,440.00000	1,422,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,897.00000	2,912,000	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			8.16200	8.15500		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.26200	8.25500		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.37400	8.36600		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		2,238.00000	2,197,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		298.00000	297,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,461.00000	2,420,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		244.00000	243,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,022.00000	1,982,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		361.00000	360,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,653.00000	2,622,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,312.00000	1,319,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,825.00000	2,793,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,213.00000	1,219,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,487.00000	2,457,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,417.00000	1,426,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,561.00000	1,539,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,544.00000	3,565,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,670.00000	1,648,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,379.00000	3,400,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,456.00000	1,435,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,714.00000	3,736,000	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			6.85900	6.85100		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.96200	6.95300		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			7.09500	7.08500		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		2,985.00000	2,964,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,112.00000	3,091,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,858.00000	2,837,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1.00000	1,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,581.00000	1,562,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		262.00000	265,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,674.00000	1,655,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		236.00000	238,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,490.00000	1,472,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		291.00000	295,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		772.00000	760,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		960.00000	970,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		825.00000	813,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		902.00000	912,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		720.00000	708,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,019.00000	1,029,000	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			8.24000	8.23300		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.33400	8.32700		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.43800	8.43000		9.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>800</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		3,196.00000	3,152,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		162.00000	160,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,451.00000	3,407,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		130.00000	128,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,947.00000	2,902,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		201.00000	198,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,565.00000	2,534,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,562.00000	1,571,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,738.00000	2,706,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,447.00000	1,456,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,398.00000	2,367,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,683.00000	1,693,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,114.00000	2,088,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,144.00000	3,163,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,247.00000	2,220,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,989.00000	3,008,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,985.00000	1,960,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,303.00000	3,324,000	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>800</b>
R208	On	03/02/2011	Bond Future			8.25700	8.25000		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.34100	8.33300		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.43200	8.42400		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		3,283.00000	3,236,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		189.00000	186,000	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		3,549.00000	3,502,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		153.00000	150,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,023.00000	2,976,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		232.00000	229,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,671.00000	2,634,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,645.00000	1,657,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,854.00000	2,815,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,523.00000	1,534,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,495.00000	2,459,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,774.00000	1,788,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,247.00000	2,218,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,308.00000	3,327,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,389.00000	2,360,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,143.00000	3,163,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,109.00000	2,081,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,477.00000	3,498,000	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			8.38200	8.37400		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.43800	8.42900		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.49700	8.48900		16.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,601</b>
R209	On	03/02/2011	Bond Future	9.00	Call		5,253.00000	5,182,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		177.00000	174,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,602.00000	5,531,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		144.00000	141,000	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		4,908.00000	4,837,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		217.00000	215,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,240.00000	3,187,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,643.00000	2,666,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,469.00000	3,414,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,456.00000	2,477,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,018.00000	2,967,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,841.00000	2,866,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,886.00000	3,842,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,794.00000	3,817,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,104.00000	4,059,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,597.00000	3,619,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,674.00000	3,631,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,001.00000	4,025,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,353.00000	12,289,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		570.00000	573,000	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>22,601</b>
R210	On	03/02/2011	Bond Future			0.96000	0.95900			0.00	0	2
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
R210	On	03/02/2011	Bond Future	3.10	Call		32,491.00000	32,473,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Call		33,123.00000	33,105,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Call		31,853.00000	31,835,000		0.00	0	0
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
R211	On	03/02/2011	Bond Future			1.73300	1.73000			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		4,355.00000	4,338,000		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		4,631.00000	4,613,000		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		4,079.00000	4,061,000		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>
R212	On	03/02/2011	Bond Future			2.48200	2.48100			0.00	0	2,518
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,518</b>
R212	On	03/02/2011	Bond Future	3.00	Call		4,895.00000	4,885,000		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		5,352.00000	5,343,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		4,435.00000	4,426,000		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>2,518</b>
R213	On	03/02/2011	Bond Future			8.46000	8.45300			0.00	0	0
R213	On	05/05/2011	Bond Future			8.52300	8.51500			0.00	0	0
R213	On	04/08/2011	Bond Future			8.59000	8.58200			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/02/2011	Bond Future	8.00	Put	4,015.00000	4,075,000		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	3,558.00000	3,618,000		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	4,475.00000	4,535,000		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	4,525.00000	4,593,000		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	4,070.00000	4,138,000		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	4,983.00000	5,051,000		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	5,066.00000	5,133,000		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	4,614.00000	4,680,000		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	5,522.00000	5,589,000		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>0.00</b>	<b>0</b>	<b>89,884</b>
GOVI	On	03/02/2011	GOVI			344.59500	344.89000		0.00	0	211
GOVI	On	05/05/2011	GOVI			349.64400	349.94200		0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>211</b>
GOVI	On	03/02/2011	GOVI	343.00	Call	18,900.00000	15,950,000		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	18,800.00000	15,850,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		19,000.00000	16,050,000		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		9,420.00000	6,440,000		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		9,320.00000	6,340,000		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		9,520.00000	6,540,000		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>211</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>211</b>
AL7T	On	03/02/2011	Index Future			372.98300	373.31200			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			343.79800	344.09800			0.00	0	1,164
ALBI	On	05/05/2011	Index Future			348.83500	349.13900			0.00	0	2
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,166</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,166</b>
CRD1	On	03/02/2011	Index Future			153.18500	153.26900			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.27500	155.35900			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			148.43400	148.49200			0.00	0	6
IGOV	On	05/05/2011	Index Future			150.60900	150.66700			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.78400	152.84300			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>6</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>6</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011	Index Future			402.19900	402.25000			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			339.12200	339.44800			0.00	0	3
OTH1	On	05/05/2011	Index Future			344.09000	344.42100			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			340.39000	340.67000			0.00	0	100
TRT1	On	05/05/2011	Index Future			345.03300	345.31400			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>0.00</b>	<b>0</b>	<b>1,677</b>
JIBAR	On	19/01/2011	Jibar Future			5.53500	5.53100			0.00	0	5,291
JIBAR	On	16/02/2011	Jibar Future			5.48300	5.48600			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46500	5.46500			0.00	0	5,790
JIBAR	On	20/04/2011	Jibar Future			5.46200	5.46600			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.46800	5.47100			0.00	0	1
JIBAR	On	15/06/2011	Jibar Future			5.47700	5.47700			0.00	0	4,790
JIBAR	On	21/09/2011	Jibar Future			5.62300	5.62100			0.00	0	14,390
JIBAR	On	21/12/2011	Jibar Future			5.89600	5.88600			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.18300	6.17600			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.50500	6.49100			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			6.82700	6.81000			0.00	1,000	41,390
JIBAR	On	19/12/2012	Jibar Future			7.20000	7.17500			0.00	100	390
<b>Total Jibar Future</b>										<b>0.00</b>	<b>1,100</b>	<b>80,514</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>1,100</b>	<b>80,514</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>1,100</b>	<b>80,514</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>										<b>0.00</b>	<b>1,100</b>	<b>172,286</b>
R155	On	31/08/2011	Spot Bond			5.93000	5.92500			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			7.39500	7.38500			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			8.37500	8.36500			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			7.18500	7.17500			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			2.65000	2.65000			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			7.99500	7.98500			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			8.12500	8.11500			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			6.82500	6.81500			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			8.20500	8.19500			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			8.22500	8.21500			0.00	0	0
<b>Total R208 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 For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			8.36000	8.35000			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			2.68000	2.68000			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>
<b>Total Futures</b>							<b>0.00</b>	<b>1,100</b>	<b>162,786</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>9,500</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>1,100</b>	<b>172,286</b>