



Interest Rates Daily MTM Report

Daily summary for: 22/11/2010

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			7.09800	7.08200		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.18600	7.17500		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.28800	7.28000		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		3,648.00000	3,576,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		74.00000	74,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,849.00000	3,776,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		61.00000	59,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,449.00000	3,377,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		90.00000	89,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,816.00000	2,772,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		429.00000	432,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,978.00000	2,933,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		387.00000	388,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,659.00000	2,615,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		478.00000	480,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,505.00000	2,461,000	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		529.00000	531,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,080.00000	2,052,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,214.00000	1,218,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,198.00000	2,170,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,137.00000	1,140,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,965.00000	1,938,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,295.00000	1,300,000	3.78	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,891
R186	On	03/02/2011	Bond Future			8.10700	8.09400		11.00	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.17400	8.16300		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.24600	8.23600		11.00	0.00	0	0
Total R186 Future										0.00	0	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		8,972.00000	8,831,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		229.00000	220,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,393.00000	9,253,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		195.00000	187,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,553.00000	8,412,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		268.00000	259,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,626.00000	4,680,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,045.00000	967,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,068.00000	6,960,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,394.00000	1,396,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,418.00000	7,308,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,279.00000	1,279,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,725.00000	6,618,000	10.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		1,519.00000	1,522,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,390.00000	4,421,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,742.00000	2,663,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,527.00000	4,450,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,390.00000	4,411,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,780.00000	4,701,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,153.00000	4,173,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		4,282.00000	4,207,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,637.00000	4,660,000	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			6.86600	6.84900		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.94600	6.93500		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.04400	7.03700		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		3,920.00000	3,861,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		8.00000	9,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,084.00000	4,024,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		7.00000	6,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,756.00000	3,697,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		11.00000	11,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,798.00000	2,762,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		181.00000	180,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,935.00000	2,899,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		160.00000	159,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,662.00000	2,627,000	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		203.00000	204,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,506.00000	1,487,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		860.00000	863,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,611.00000	1,591,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		815.00000	816,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,417.00000	1,398,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		923.00000	925,000	3.24	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	639
R202	On	03/02/2011	Bond Future			0.21800	0.20900			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.13800	0.13100			0.00	0	6,500
Total R202 Future										0.00	0	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		65,668.00000	65,392,000		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		66,515.00000	66,240,000		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		64,812.00000	64,537,000		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		48,612.00000	48,397,000		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		49,640.00000	49,425,000		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		47,573.00000	47,359,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	9,820

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			7.69700	7.68000		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.78700	7.77400		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.88800	7.87700		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		4,278.00000	4,187,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		127.00000	124,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,504.00000	4,414,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		106.00000	104,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,054.00000	3,963,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		150.00000	147,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,127.00000	3,067,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		776.00000	781,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,304.00000	3,243,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		710.00000	714,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,955.00000	2,896,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		848.00000	854,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,417.00000	2,376,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,826.00000	1,838,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,552.00000	2,510,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,722.00000	1,733,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,286.00000	2,246,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,935.00000	1,948,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,407
R204	On	03/02/2011	Bond Future			7.83500	7.80700		7.25	5,100,859.50	50	1,926
R204	On	05/05/2011	Bond Future			7.92200	7.89700		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			8.01800	7.99400		7.00	0.00	0	0
Total R204 Future										5,100,859.50	50	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		4,161.00000	4,004,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		215.00000	221,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,407.00000	4,248,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		184.00000	188,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,920.00000	3,764,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		252.00000	259,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,025.00000	3,904,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		681.00000	702,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,235.00000	4,111,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		620.00000	638,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,820.00000	3,700,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		748.00000	769,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,390.00000	2,309,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,357.00000	2,408,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,532.00000	2,449,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,225.00000	2,274,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,252.00000	2,174,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,494.00000	2,547,000	6.98	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										5,100,859.50	50	1,926
R206	On	03/02/2011	Bond Future			6.56500	6.57100		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.64000	6.65600		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.73800	6.76100		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		3,730.00000	3,746,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	1,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,857.00000	3,873,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,603.00000	3,618,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	1,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,162.00000	2,193,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		118.00000	110,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,267.00000	2,299,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		103.00000	96,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		2,058.00000	2,088,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		133.00000	124,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,151.00000	1,177,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		620.00000	595,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,219.00000	1,246,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		577.00000	553,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,085.00000	1,111,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		665.00000	639,000	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			7.93100	7.91400		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.01400	7.99900		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.10500	8.09200		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		5,119.00000	5,012,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		148.00000	145,000	8.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.80	Call		5,383.00000	5,276,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		125.00000	123,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,858.00000	4,751,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		175.00000	172,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,861.00000	3,780,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		917.00000	926,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,071.00000	3,989,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		840.00000	847,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,655.00000	3,576,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,000.00000	1,011,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,060.00000	3,002,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,144.00000	2,162,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,225.00000	3,166,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,022.00000	2,038,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,900.00000	2,844,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,273.00000	2,293,000	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			8.01900	7.99100		9.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.09500	8.06900		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.17800	8.15300		9.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		4,965.00000	4,789,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		212.00000	217,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,236.00000	5,059,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		181.00000	185,000	9.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.70	Call		4,698.00000	4,523,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		248.00000	254,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,763.00000	3,631,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,083.00000	1,115,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,977.00000	3,843,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		993.00000	1,023,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,553.00000	3,424,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,179.00000	1,214,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,112.00000	3,012,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,514.00000	2,568,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,280.00000	3,177,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,375.00000	2,427,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,949.00000	2,851,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,658.00000	2,715,000	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			8.13000	8.12200		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.18000	8.17300		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.23300	8.22700		14.50	0.00	0	0
Total R209 Future										0.00	0	23,687
R209	On	03/02/2011	Bond Future	9.00	Call		7,516.00000	7,432,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		234.00000	222,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,865.00000	7,782,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		201.00000	190,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,165.00000	7,081,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		269.00000	256,000	15.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.50	Call		4,682.00000	4,616,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,869.00000	1,865,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,954.00000	4,886,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,725.00000	1,719,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,417.00000	4,351,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,024.00000	2,020,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,227.00000	5,172,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,894.00000	2,892,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		5,476.00000	5,421,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,728.00000	2,725,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,983.00000	4,929,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,069.00000	3,068,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,369.00000	14,312,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		345.00000	340,000	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			1.61200	1.61300			5,254,816.50	50	589
Total R211 Future										5,254,816.50	50	589
R211	On	03/02/2011	Bond Future	2.50	Call		5,036.00000	5,041,000		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		5,311.00000	5,317,000		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		4,759.00000	4,765,000		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										5,254,816.50	50	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			2.39800	2.39900			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,694.00000	5,703,000		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		6,151.00000	6,161,000		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		5,234.00000	5,244,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	1,868
R213	On	03/02/2011	Bond Future			8.18100	8.00000			0.00	0	0
R213	On	05/05/2011	Bond Future			8.23700	8.00000			0.00	0	0
R213	On	04/08/2011	Bond Future			8.29600	8.00000			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		0.00000	1,637,000		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		0.00000	1,180,000		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		0.00000	2,097,000		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		0.00000	2,126,000		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		0.00000	1,671,000		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		0.00000	2,584,000		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		0.00000	2,631,000		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		0.00000	2,179,000		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		0.00000	3,087,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										10,355,676.00	100	86,010
GOVI	On	03/02/2011	GOVI			350.68000	350.87500			0.00	0	203
GOVI	On	05/05/2011	GOVI			355.79500	355.91700			0.00	0	0
Total GOVI Future										0.00	0	203
GOVI	On	03/02/2011	GOVI	343.00	Call		78,750.00000	76,800,000		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		78,650.00000	76,700,000		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		78,850.00000	76,900,000		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		69,170.00000	67,950,000		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		69,070.00000	67,850,000		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		69,270.00000	68,050,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
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			379.83600	380.22200			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			349.97000	350.16800			0.00	0	1,132
ALBI On 05/05/2011 Index Future			355.07400	355.19900			0.00	0	0
Total ALBI Future							0.00	0	1,132
Total For ALBI							0.00	0	1,132
CRD1 On 03/02/2011 Index Future			154.36800	154.32100			0.00	0	2
CRD1 On 05/05/2011 Index Future			156.46100	156.41300			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			150.65600	150.28200			0.00	0	0
IGOV On 05/05/2011 Index Future			152.85300	152.44100			0.00	0	0
IGOV On 04/08/2011 Index Future			155.05700	154.61900			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			408.08900	407.17600			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			345.76400	345.98200			0.00	0	3
OTH1 On 05/05/2011 Index Future			350.80700	350.95300			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			346.30200	346.56100			0.00	0	100
TRT1 On 05/05/2011 Index Future			350.99800	351.25900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,637
JIBAR On 15/12/2010 Jibar Future			5.57500	5.57000			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			5.52100	5.52000			0.00	0	2,500
JIBAR On 16/02/2011 Jibar Future			5.48700	5.47000			0.00	0	2,500
JIBAR On 16/03/2011 Jibar Future			5.47000	5.42000			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.46500	5.43000			0.00	0	0
JIBAR On 18/05/2011 Jibar Future			5.47200	5.45000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.49500	5.46000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.63000	5.61000			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			5.80800	5.76000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.01100	5.97000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.25600	6.22000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.43300	6.41000			0.00	0	40,000
Total Jibar Future							0.00	0	81,500
Total For JIBAR FUTURE							0.00	0	81,500
Total for Jibar							0.00	0	81,500
Total for Derivatives :							10,355,676.00	100	169,350
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.30000	7.18000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			7.97500	7.83000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.24000	7.11500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			169.66400	169.34127			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			7.71000	7.59000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			7.83000	7.71000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.03000	6.93000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			7.94000	7.80000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			7.97000	7.84000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			7.95500	7.81000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.62000	2.62000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
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							10,355,676.00	100	160,850
Total Options							0.00	0	8,500
Grand Total:							10,355,676.00	100	169,350