



# Interest Rates Daily MTM Report

Daily summary for: 24/11/2010

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			7.27400	7.10800		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.37500	7.19600		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.49200	7.29900		3.75	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,891</b>
R157	On	03/02/2011	Bond Future	7.90	Call		3,532.00000	2,862,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		74.00000	139,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,733.00000	3,053,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		61.00000	116,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,333.00000	2,675,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		90.00000	167,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,737.00000	2,186,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		439.00000	636,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,897.00000	2,330,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		394.00000	575,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,580.00000	2,045,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		487.00000	700,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,428.00000	1,909,000	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		540.00000	770,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,024.00000	1,605,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,234.00000	1,574,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,141.00000	1,708,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,155.00000	1,481,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,910.00000	1,506,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,316.00000	1,671,000	3.78	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>6,891</b>
R186	On	03/02/2011	Bond Future			8.35500	8.18300		11.00	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.43000	8.25200		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.51100	8.32700		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,685</b>
R186	On	03/02/2011	Bond Future	9.00	Call		8,119.00000	6,598,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		278.00000	473,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,534.00000	6,989,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		238.00000	409,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		7,709.00000	6,213,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		326.00000	546,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,243.00000	6,626,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		760.00000	427,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		6,380.00000	5,173,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,592.00000	2,130,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		6,716.00000	5,476,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,463.00000	1,967,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,052.00000	4,878,000	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		1,732.00000	2,302,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,864.00000	5,972,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,330.00000	1,694,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,041.00000	3,221,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,793.00000	5,743,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,279.00000	3,426,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,542.00000	5,459,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,812.00000	3,023,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,056.00000	6,037,000	10.98	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>8,500</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>32,185</b>
R201	On	03/02/2011	Bond Future			7.04300	6.87000		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			7.13700	6.95100		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.25200	7.04900		3.25	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>639</b>
R201	On	03/02/2011	Bond Future	8.00	Call		3,846.00000	3,259,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		7.00000	19,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,010.00000	3,420,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		6.00000	15,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,683.00000	3,098,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		11.00000	25,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,746.00000	2,244,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		181.00000	283,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,883.00000	2,372,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		160.00000	253,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,611.00000	2,119,000	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		204.00000	316,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,476.00000	1,137,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		867.00000	1,143,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,580.00000	1,229,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		820.00000	1,084,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,388.00000	1,062,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		930.00000	1,219,000	3.24	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>639</b>
R202	On	03/02/2011	Bond Future			0.27500	0.27400			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.19600	0.19500			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,820</b>
R202	On	03/02/2011	Bond Future	3.05	Call		63,691.00000	63,660,000		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		64,538.00000	64,507,000		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		62,835.00000	62,805,000		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		46,660.00000	46,629,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		47,688.00000	47,657,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		45,621.00000	45,591,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>9,820</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future			7.93200	7.74300		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.03500	7.83600		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.14900	7.93900		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,407</b>
R203	On	03/02/2011	Bond Future	8.50	Call		3,968.00000	3,116,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		143.00000	263,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,191.00000	3,325,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		120.00000	226,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,747.00000	2,913,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		169.00000	307,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,891.00000	2,243,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		850.00000	1,190,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,062.00000	2,393,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		778.00000	1,097,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,724.00000	2,097,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		927.00000	1,287,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,239.00000	1,739,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,946.00000	2,449,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,368.00000	1,850,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,836.00000	2,321,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,113.00000	1,632,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,060.00000	2,582,000	5.99	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>1,407</b>
R204	On	03/02/2011	Bond Future			8.08500	7.87100		7.25	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.18300	7.95900		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			8.29200	8.05700		7.00	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,926</b>
R204	On	03/02/2011	Bond Future	8.50	Call		3,817.00000	2,804,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		244.00000	465,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,058.00000	3,019,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		208.00000	403,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,581.00000	2,595,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		286.00000	534,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,742.00000	2,859,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		749.00000	1,119,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,946.00000	3,039,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		682.00000	1,028,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,542.00000	2,684,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		820.00000	1,216,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,198.00000	1,624,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,510.00000	3,210,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,334.00000	1,736,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,372.00000	3,048,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,067.00000	1,516,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,654.00000	3,377,000	6.98	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>1,926</b>
R206	On	03/02/2011	Bond Future			6.72400	6.57000		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.81600	6.64600		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.93300	6.74300		2.50	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.00	Call		3,732.00000	3,323,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,859.00000	3,450,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	1,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,605.00000	3,197,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1.00000	3,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,179.00000	1,822,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		110.00000	169,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,285.00000	1,923,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		97.00000	151,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		2,074.00000	1,724,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		125.00000	191,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,169.00000	926,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		598.00000	777,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,238.00000	986,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		556.00000	727,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,102.00000	868,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		641.00000	830,000	2.51	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	03/02/2011	Bond Future			8.17000	7.97200		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.26300	8.05600		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.36500	8.14900		8.00	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,400</b>
R207	On	03/02/2011	Bond Future	8.75	Call		4,779.00000	3,722,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		164.00000	309,000	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		5,040.00000	3,965,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		138.00000	265,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,520.00000	3,484,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		193.00000	359,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,596.00000	2,779,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		993.00000	1,401,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,800.00000	2,959,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		910.00000	1,294,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,396.00000	2,605,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,082.00000	1,516,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,855.00000	2,214,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,271.00000	2,874,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,014.00000	2,351,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,142.00000	2,723,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,701.00000	2,083,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,405.00000	3,031,000	8.07	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>1,400</b>
R208	On	03/02/2011	Bond Future			8.24200	8.06000		9.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.32700	8.13700		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.41800	8.22100		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,598</b>
R208	On	03/02/2011	Bond Future	8.75	Call		4,550.00000	3,564,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		242.00000	419,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,816.00000	3,810,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		207.00000	363,000	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		4,288.00000	3,325,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		284.00000	483,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,444.00000	2,686,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,194.00000	1,623,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,651.00000	2,868,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,096.00000	1,500,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,243.00000	2,511,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,298.00000	1,753,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,865.00000	2,270,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,687.00000	3,294,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,026.00000	2,409,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,541.00000	3,127,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,709.00000	2,135,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,838.00000	3,467,000	8.98	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>5,598</b>
R209	On	03/02/2011	Bond Future			8.38800	8.21100		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.44500	8.26300		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.50500	8.31800		14.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,687</b>
R209	On	03/02/2011	Bond Future	9.00	Call		6,775.00000	5,434,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		284.00000	478,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,117.00000	5,754,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		243.00000	415,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,432.00000	5,115,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		326.00000	544,000	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		4,140.00000	3,219,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,118.00000	2,757,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,396.00000	3,442,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,957.00000	2,564,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,890.00000	3,004,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,287.00000	2,962,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,722.00000	3,835,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,179.00000	3,877,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,958.00000	4,044,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,000.00000	3,670,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,490.00000	3,631,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,366.00000	4,092,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,626.00000	12,178,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		392.00000	528,000	15.82	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>23,687</b>
R211	On	03/02/2011	Bond Future			1.68900	1.68500			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		4,616.00000	4,593,000		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		4,892.00000	4,869,000		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		4,340.00000	4,317,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>589</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future			2.38000	2.37800			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		5,899.00000	5,880,000		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		6,357.00000	6,337,000		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		5,440.00000	5,420,000		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			8.42400	8.25700			0.00	0	0
R213	On	05/05/2011	Bond Future			8.48600	8.31500			0.00	0	0
R213	On	04/08/2011	Bond Future			8.55300	8.37700			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		2,311.00000	3,766,000		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		1,855.00000	3,309,000		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		2,772.00000	4,226,000		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		2,809.00000	4,279,000		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		2,354.00000	3,825,000		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		3,267.00000	4,738,000		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	3,331.00000	4,824,000		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	2,879.00000	4,371,000		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	3,787.00000	5,280,000		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>86,010</b>
GOVI	On	03/02/2011	GOVI			345.93200	349.69600		0.00	0	203
GOVI	On	05/05/2011	GOVI			350.97900	354.79800		0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>203</b>
GOVI	On	03/02/2011	GOVI	343.00	Call	66,960.00000	29,320,000		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	66,860.00000	29,220,000		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	67,060.00000	29,420,000		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	57,980.00000	19,790,000		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	57,880.00000	19,690,000		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	58,080.00000	19,890,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>203</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>203</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 03/02/2011 Index Future			374.22900	378.93800			0.00	0	30
<b>Total AL7T Future</b>							<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For AL7T</b>							<b>0.00</b>	<b>0</b>	<b>30</b>
ALBI On 03/02/2011 Index Future			345.04700	348.91300			0.00	0	1,132
ALBI On 05/05/2011 Index Future			350.08100	354.00300			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,132</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,132</b>
CRD1 On 03/02/2011 Index Future			153.22800	154.23500			0.00	0	2
CRD1 On 05/05/2011 Index Future			155.30700	156.32600			0.00	0	0
<b>Total CRD1 Future</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
IGOV On 03/02/2011 Index Future			150.11300	150.35700			0.00	0	0
IGOV On 05/05/2011 Index Future			152.30300	152.55000			0.00	0	0
IGOV On 04/08/2011 Index Future			154.49900	154.74900			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ILBI On 03/02/2011 Index Future			405.76800	407.19400			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			339.90200	344.31400			0.00	0	3
OTH1 On 05/05/2011 Index Future			344.86100	349.33700			0.00	0	0
<b>Total OTH1 Future</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1 On 03/02/2011 Index Future			341.64500	345.37400			0.00	0	100
TRT1 On 05/05/2011 Index Future			346.28000	350.05800			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>1,637</b>
JIBAR On 15/12/2010 Jibar Future			5.51900	5.52100			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			5.46000	5.46000			0.00	0	5,000
JIBAR On 16/02/2011 Jibar Future			5.47300	5.44300			0.00	0	2,500
JIBAR On 16/03/2011 Jibar Future			5.48100	5.44100			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.48100	5.44100			0.00	0	0
JIBAR On 18/05/2011 Jibar Future			5.49000	5.45000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.51300	5.47400			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.66200	5.60800			0.00	100	13,900
JIBAR On 21/12/2011 Jibar Future			5.87400	5.78600			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.07600	5.98800			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.32100	6.23300			0.00	100	100
JIBAR On 19/09/2012 Jibar Future			6.50400	6.41300			0.00	100	40,100
<b>Total Jibar Future</b>							<b>0.00</b>	<b>300</b>	<b>84,400</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>300</b>	<b>84,400</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>300</b>	<b>84,400</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>300</b>	<b>172,250</b>
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			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			7.30000	7.18000			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			7.97500	7.83000			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			7.24000	7.11500			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			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
<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			7.71000	7.59000			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			7.83000	7.71000			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			7.03000	6.93000			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			7.94000	7.80000			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			7.97000	7.84000			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			7.95500	7.81000			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			2.62000	2.62000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0
<b>Total R213 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>0.00</b>	<b>300</b>	<b>163,750</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>8,500</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>300</b>	<b>172,250</b>