



# Interest Rates Daily MTM Report

Daily summary for: 13/12/2010

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			7.46900	7.42900		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.58300	7.54100		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.71600	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		2,237.00000	2,077,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		195.00000	211,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,418.00000	2,255,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		162.00000	174,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,061.00000	1,904,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		234.00000	252,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,873.00000	1,756,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,012.00000	1,069,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,000.00000	1,879,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		935.00000	987,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,749.00000	1,636,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,094.00000	1,154,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,630.00000	1,521,000	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		1,180.00000	1,245,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,351.00000	1,265,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,018.00000	2,107,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,443.00000	1,353,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,915.00000	2,000,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,263.00000	1,180,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,126.00000	2,218,000	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			8.47300	8.43400		11.50	5,945,128.00	50	24,674
R186	On	05/05/2011	Bond Future			8.55200	8.51100		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.63600	8.59400		12.25	0.00	0	0
<b>Total R186 Future</b>										<b>5,945,128.00</b>	<b>50</b>	<b>24,674</b>
R186	On	03/02/2011	Bond Future	9.00	Call		5,805.00000	5,448,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		456.00000	479,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,193.00000	5,832,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		389.00000	408,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,423.00000	5,072,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		532.00000	561,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,187.00000	7,515,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		212.00000	160,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,799.00000	4,525,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,537.00000	2,656,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,087.00000	4,806,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,360.00000	2,471,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,517.00000	4,251,000	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		2,723.00000	2,850,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,566.00000	6,817,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,506.00000	1,365,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,059.00000	2,876,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,366.00000	6,578,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,259.00000	3,068,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,077.00000	6,281,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,866.00000	2,690,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,665.00000	6,884,000	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>5,945,128.00</b>	<b>50</b>	<b>33,174</b>
R201	On	03/02/2011	Bond Future			7.21500	7.17500		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.32200	7.27900		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.45200	7.40500		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		2,813.00000	2,677,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		28.00000	29,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,972.00000	2,837,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		21.00000	23,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,654.00000	2,519,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		35.00000	37,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,952.00000	1,843,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		449.00000	479,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,069.00000	1,959,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		408.00000	437,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,837.00000	1,732,000	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		492.00000	526,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,007.00000	938,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,474.00000	1,546,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,078.00000	1,006,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,394.00000	1,463,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		939.00000	872,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,557.00000	1,631,000	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			0.37400	0.42000			21,818,994.60	130	3,649
R202	On	05/05/2011	Bond Future			0.29600	0.34200			0.00	0	6,500
<b>Total R202 Future</b>										<b>21,818,994.60</b>	<b>130</b>	<b>10,149</b>
R202	On	03/02/2011	Bond Future	3.05	Call		59,347.00000	60,701,000		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		60,194.00000	61,548,000		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		58,491.00000	59,846,000		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		42,273.00000	43,631,000		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		43,301.00000	44,659,000		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		41,235.00000	42,593,000		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>21,818,994.60</b>	<b>130</b>	<b>10,149</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			8.07700	8.04900		6.50	3,646,510.70	35	1,407
R203	On	05/05/2011	Bond Future			8.18700	8.15700		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.30900	8.27700		6.75	0.00	0	0
<b>Total R203 Future</b>										<b>3,646,510.70</b>	<b>35</b>	<b>1,407</b>
R203	On	03/02/2011	Bond Future	8.50	Call		2,547.00000	2,412,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		290.00000	297,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,749.00000	2,613,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		246.00000	252,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,350.00000	2,218,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		340.00000	350,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,163.00000	1,212,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		914.00000	821,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		2,000.00000	1,902,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,546.00000	1,595,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,138.00000	2,037,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,441.00000	1,487,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,867.00000	1,772,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,657.00000	1,709,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,581.00000	1,506,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,897.00000	2,972,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,685.00000	1,608,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,762.00000	2,835,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,482.00000	1,409,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,038.00000	3,115,000	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>3,646,510.70</b>	<b>35</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			8.20500	8.16100		7.75	2,497,251.50	25	1,926
R204	On	05/05/2011	Bond Future			8.30800	8.26200		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.42200	8.37400		8.25	0.00	0	0
<b>Total R204 Future</b>										<b>2,497,251.50</b>	<b>25</b>	<b>1,926</b>
R204	On	03/02/2011	Bond Future	8.50	Call		2,378.00000	2,167,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		473.00000	512,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,588.00000	2,372,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		405.00000	439,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,175.00000	1,971,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		548.00000	594,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,755.00000	2,582,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,452.00000	1,533,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,924.00000	2,746,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,350.00000	1,426,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,591.00000	2,423,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,560.00000	1,646,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,637.00000	1,525,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,663.00000	3,807,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,747.00000	1,631,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,499.00000	3,639,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,531.00000	1,424,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,832.00000	3,981,000	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>2,497,251.50</b>	<b>25</b>	<b>1,926</b>
R206	On	03/02/2011	Bond Future			6.85300	6.81800		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.95600	6.91800		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			7.09000	7.04700		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		3,075.00000	2,982,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,202.00000	3,109,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		3.00000	2,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,948.00000	2,856,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	4,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,685.00000	1,609,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		281.00000	297,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,778.00000	1,700,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		254.00000	269,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,595.00000	1,520,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		311.00000	328,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		847.00000	796,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		951.00000	995,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		902.00000	849,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		895.00000	937,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		792.00000	743,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,007.00000	1,053,000	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			8.28700	8.24800		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.38400	8.34300		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.49000	8.44800		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		3,255.00000	3,041,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		311.00000	330,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,495.00000	3,278,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		264.00000	280,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,021.00000	2,810,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		364.00000	387,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,646.00000	2,488,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,736.00000	1,817,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,816.00000	2,653,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,619.00000	1,694,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,482.00000	2,329,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,861.00000	1,946,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,171.00000	2,049,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,303.00000	3,419,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,303.00000	2,177,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,147.00000	3,259,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,043.00000	1,926,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,464.00000	3,584,000	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			8.31800	8.27400		9.50	4,407,084.00	48	5,598
R208	On	05/05/2011	Bond Future			8.40500	8.35900		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.49900	8.45200		10.00	0.00	0	0
<b>Total R208 Future</b>										<b>4,407,084.00</b>	<b>48</b>	<b>5,598</b>
R208	On	03/02/2011	Bond Future	8.75	Call		3,307.00000	3,057,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		364.00000	392,000	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		3,555.00000	3,301,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		310.00000	334,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,064.00000	2,820,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		424.00000	458,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,720.00000	2,537,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,854.00000	1,955,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,897.00000	2,708,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,727.00000	1,822,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,548.00000	2,371,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,988.00000	2,095,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,279.00000	2,137,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,509.00000	3,650,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,420.00000	2,273,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,343.00000	3,479,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,143.00000	2,006,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,681.00000	3,827,000	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>4,407,084.00</b>	<b>48</b>	<b>5,598</b>
R209	On	03/02/2011	Bond Future			8.46800	8.42900		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.52700	8.48700		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.58900	8.54800		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		5,025.00000	4,716,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		417.00000	438,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,347.00000	5,034,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		357.00000	374,000	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		4,706.00000	4,401,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		484.00000	508,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,176.00000	2,971,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,067.00000	3,196,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,394.00000	3,182,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,869.00000	2,991,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,965.00000	2,767,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,276.00000	3,412,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,786.00000	3,591,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,185.00000	4,328,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,995.00000	3,794,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,978.00000	4,116,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,581.00000	3,392,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,399.00000	4,548,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,001.00000	11,690,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		708.00000	736,000	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>
R211	On	03/02/2011	Bond Future			1.75300	1.81100			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		3,887.00000	4,222,000		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		4,163.00000	4,498,000		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		3,611.00000	3,946,000		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			2.47200	2.47100			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		4,992.00000	4,982,000		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		5,449.00000	5,440,000		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		4,532.00000	4,523,000		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>2,518</b>
R213	On	03/02/2011	Bond Future			8.53400	8.49400			0.00	0	0
R213	On	05/05/2011	Bond Future			8.59800	8.55800			0.00	0	0
R213	On	04/08/2011	Bond Future			8.66800	8.62700			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		4,365.00000	4,704,000		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		3,908.00000	4,248,000		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		4,825.00000	5,165,000		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		4,887.00000	5,222,000		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		4,433.00000	4,768,000		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		5,346.00000	5,681,000		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		5,440.00000	5,779,000		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		4,988.00000	5,326,000		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		5,896.00000	6,235,000		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>38,314,968.80</b>	<b>288</b>	<b>88,842</b>
GOVI	On	03/02/2011	GOVI			343.68200	344.31500			0.00	0	210
GOVI	On	05/05/2011	GOVI			348.70900	349.35000			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>210</b>
GOVI	On	03/02/2011	GOVI	343.00	Call		13,150.00000	6,820,000		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		13,050.00000	6,720,000		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		13,250.00000	6,920,000		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		3,500.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	2,910,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		3,400.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	3,010,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		3,600.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	2,810,000		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>210</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>0.00</b>	<b>0</b>	<b>210</b>
AL7T On 03/02/2011 Index Future			371.96700	372.76800			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			342.78700	343.44600			0.00	0	1,164
ALBI On 05/05/2011 Index Future			347.80100	348.46900			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			152.93600	152.78900			0.00	0	2
CRD1 On 05/05/2011 Index Future			155.01700	154.86700			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			148.62700	148.36700			0.00	0	4
IGOV On 05/05/2011 Index Future			150.80100	150.53700			0.00	0	0
IGOV On 04/08/2011 Index Future			152.97700	152.70800			0.00	0	0
<b>Total IGOV Future</b>							<b>0.00</b>	<b>0</b>	<b>4</b>
<b>Total For IGOV</b>							<b>0.00</b>	<b>0</b>	<b>4</b>
ILBI On 03/02/2011 Index Future			402.56400	401.86000			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			337.58800	338.39300			0.00	0	3
OTH1 On 05/05/2011 Index Future			342.52600	343.34100			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			339.48100	340.08100			0.00	0	100
TRT1 On 05/05/2011 Index Future			344.09900	344.70600			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>1,675</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			5.55000	5.55000			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.52000	5.54000			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.47000	5.52000			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46100	5.51000			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.46100	5.51000			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.46600	5.52000			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.47300	5.52000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.67800	5.74000			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			5.92400	5.98000			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.20800	6.25000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.52000	6.56000			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.80000	6.85000			0.00	0	40,100
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>84,402</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>84,402</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>84,402</b>
<b>Total for Derivatives :</b>										<b>38,314,968.80</b>	<b>288</b>	<b>175,129</b>
R155	On	31/08/2011	Spot Bond			5.94000	5.86500			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			7.40500	7.36500			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	8.39000			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			7.16000	7.12000			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			2.65000	2.70000			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			8.01500	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			8.15000	8.10500			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			6.80500	6.77000			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			8.23500	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			8.27000	8.22500			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			8.43500	8.39500			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>38,314,968.80</b>	<b>288</b>	<b>165,629</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>9,500</b>
<b>Grand Total:</b>							<b>38,314,968.80</b>	<b>288</b>	<b>175,129</b>