



# Interest Rates Daily MTM Report

Daily summary for: 18/01/2011

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			7.75700	7.70800		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.89800	7.84500		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			8.05800	8.00100		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		997.00000	830,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		170.00000	215,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,166.00000	988,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		125.00000	159,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		840.00000	686,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		228.00000	285,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,014.00000	914,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,403.00000	1,519,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,111.00000	1,005,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,295.00000	1,405,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		922.00000	828,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,516.00000	1,638,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		836.00000	747,000	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		1,635.00000	1,763,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		739.00000	670,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,681.00000	2,831,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		804.00000	731,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		2,551.00000	2,696,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		678.00000	613,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,816.00000	2,970,000	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			8.70200	8.67700		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.79000	8.76500		11.75	0.00	0	500
R186	On	04/08/2011	Bond Future			8.88300	8.85700		12.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>26,174</b>
R186	On	03/02/2011	Bond Future	9.00	Call		3,249.00000	3,027,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		241.00000	256,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,642.00000	3,416,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		179.00000	190,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,869.00000	2,655,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		319.00000	342,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		9,316.00000	9,553,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		2,957.00000	2,827,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,097.00000	3,199,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		3,196.00000	3,060,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,871.00000	2,967,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,727.00000	2,603,000	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		3,335.00000	3,443,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		8,067.00000	8,254,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		605.00000	560,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,852.00000	1,773,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		7,599.00000	7,757,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		2,003.00000	1,919,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		7,260.00000	7,414,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,708.00000	1,633,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		7,947.00000	8,109,000	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>34,674</b>
R201	On	03/02/2011	Bond Future			7.57500	7.52600		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.71800	7.66500		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.88400	7.82600		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		1,602.00000	1,441,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		13.00000	18,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,763.00000	1,600,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	11,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,443.00000	1,285,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		20.00000	28,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,022.00000	928,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		753.00000	827,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,114.00000	1,015,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		687.00000	756,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		936.00000	846,000	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		825.00000	903,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		461.00000	413,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		2,182.00000	2,306,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		506.00000	455,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		2,077.00000	2,197,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		419.00000	375,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		2,292.00000	2,419,000	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			0.46500	0.46500			0.00	0	3,739
R202	On	05/05/2011	Bond Future			0.38900	0.38900			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,239</b>
R202	On	03/02/2011	Bond Future	3.05	Call		58,035.00000	58,035,000		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		58,882.00000	58,882,000		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		57,179.00000	57,179,000		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		40,899.00000	40,899,000		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		41,927.00000	41,927,000		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		39,860.00000	39,860,000		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>10,239</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			8.34500	8.30600		6.50	0.00	0	1,404
R203	On	05/05/2011	Bond Future			8.47200	8.43100		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.61100	8.56700		6.75	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,404</b>
R203	On	03/02/2011	Bond Future	8.50	Call		1,187.00000	1,031,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		224.00000	263,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,378.00000	1,213,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		169.00000	198,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,009.00000	863,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		293.00000	342,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,646.00000	1,807,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		103.00000	70,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,109.00000	1,023,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,985.00000	2,096,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		1,215.00000	1,123,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,848.00000	1,953,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,010.00000	928,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,130.00000	2,245,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		925.00000	861,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		3,596.00000	3,735,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,003.00000	934,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		3,435.00000	3,569,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		853.00000	792,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,763.00000	3,906,000	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>2,404</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			8.50700	8.46300		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.62700	8.58100		8.00	0.00	0	100
R204	On	04/08/2011	Bond Future			8.75700	8.70900		8.25	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,026</b>
R204	On	03/02/2011	Bond Future	8.50	Call		764.00000	617,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		558.00000	656,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		927.00000	763,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		444.00000	525,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		619.00000	489,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		691.00000	806,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		1,527.00000	1,406,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,965.00000	2,092,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,658.00000	1,531,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,826.00000	1,946,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		1,402.00000	1,287,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,112.00000	2,245,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		875.00000	806,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		4,672.00000	4,853,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		951.00000	878,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		4,474.00000	4,651,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		803.00000	739,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		4,874.00000	5,061,000	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>2,026</b>
R206	On	03/02/2011	Bond Future			7.22600	7.18100		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.37500	7.32600		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			7.55900	7.50400		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		2,116.00000	1,999,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,244.00000	2,126,000	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		1,989.00000	1,871,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		908.00000	836,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		491.00000	536,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		982.00000	907,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		445.00000	488,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		837.00000	768,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		539.00000	588,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		381.00000	345,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,490.00000	1,574,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		415.00000	377,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		1,413.00000	1,495,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		348.00000	314,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,568.00000	1,654,000	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			8.59600	8.55200		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.70800	8.66200		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.83000	8.78200		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		1,421.00000	1,218,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		274.00000	327,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,642.00000	1,427,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		208.00000	250,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,214.00000	1,024,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		355.00000	421,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,414.00000	1,296,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,341.00000	2,484,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,542.00000	1,418,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,182.00000	2,319,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		1,293.00000	1,182,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,509.00000	2,659,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		1,235.00000	1,146,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		4,238.00000	4,413,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,331.00000	1,237,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		4,046.00000	4,217,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,143.00000	1,058,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		4,434.00000	4,614,000	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			8.61900	8.57000		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.72000	8.66900		10.00	0.00	0	100
R208	On	04/08/2011	Bond Future			8.82700	8.77400		10.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,698</b>
R208	On	03/02/2011	Bond Future	8.75	Call		1,421.00000	1,191,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		323.00000	394,000	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		1,647.00000	1,403,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		247.00000	304,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,209.00000	996,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		414.00000	502,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,455.00000	1,320,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,478.00000	2,649,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,589.00000	1,446,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,308.00000	2,471,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		1,329.00000	1,201,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,658.00000	2,836,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		1,312.00000	1,208,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		4,458.00000	4,664,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		1,415.00000	1,306,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		4,255.00000	4,456,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		1,213.00000	1,114,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		4,667.00000	4,878,000	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>5,698</b>
R209	On	03/02/2011	Bond Future			8.65800	8.63300		15.25	0.00	0	22,596
R209	On	05/05/2011	Bond Future			8.72300	8.69800		16.25	0.00	0	200
R209	On	04/08/2011	Bond Future			8.79100	8.76500		16.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>22,796</b>
R209	On	03/02/2011	Bond Future	9.00	Call		3,083.00000	2,889,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		174.00000	184,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,420.00000	3,223,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		129.00000	136,000	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		2,754.00000	2,564,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		231.00000	245,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		1,920.00000	1,825,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,547.00000	3,653,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		2,096.00000	1,995,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,307.00000	3,407,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,753.00000	1,663,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,800.00000	3,911,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		2,630.00000	2,534,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,791.00000	4,902,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,807.00000	2,706,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,553.00000	4,659,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		2,460.00000	2,367,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		5,040.00000	5,154,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		10,273.00000	10,089,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		743.00000	766,000	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>22,796</b>
R210	On	03/02/2011	Bond Future			1.03600	1.03600			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		31,115.00000	31,115,000		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		31,747.00000	31,747,000		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		30,477.00000	30,477,000		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			1.74900	1.74800			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		4,251.00000	4,245,000		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		4,527.00000	4,521,000		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		3,975.00000	3,969,000		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			2.52800	2.52800			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		4,440.00000	4,440,000		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		4,898.00000	4,898,000		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		3,981.00000	3,981,000		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			8.76500	8.74600			0.00	0	0
R213 On 05/05/2011 Bond Future			8.83800	8.81800			0.00	0	0
R213 On 04/08/2011 Bond Future			8.91500	8.89500			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		6,470.00000	6,626,000		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		6,013.00000	6,169,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R213	On	03/02/2011	Bond Future	7.95	Put		6,930.00000	7,086,000		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		7,030.00000	7,191,000		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		6,575.00000	6,737,000		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		7,488.00000	7,650,000		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		7,617.00000	7,776,000		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		7,164.00000	7,323,000		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		8,073.00000	8,232,000		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>90,826</b>
GOVI	On	03/02/2011	GOVI			338.33600	339.07300			0.00	0	211
GOVI	On	05/05/2011	GOVI			343.22600	343.97400			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		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		39,270.00000	46,640,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	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
GOVI	On	03/02/2011	GOVI	343.01	Put		39,370.00000	46,740,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		39,170.00000	46,540,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		50,260.00000	57,740,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		50,360.00000	57,840,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		50,160.00000	57,640,000		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			365.08000	366.10900			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			337.41000	338.14400			0.00	0	1,090
ALBI	On	05/05/2011	Index Future			342.28600	343.03100			0.00	0	2
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,092</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,092</b>
CRD1	On	03/02/2011	Index Future			151.73400	151.96000			0.00	0	2
CRD1	On	05/05/2011	Index Future			153.80900	154.03800			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			147.75300	147.77200			0.00	0	9
IGOV	On	05/05/2011	Index Future			149.88800	149.90800			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.04400	152.06300			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>9</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			400.37000	400.41800			0.00	0	353
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>353</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>353</b>
OTH1	On	03/02/2011	Index Future			332.07400	332.80000			0.00	0	3
OTH1	On	05/05/2011	Index Future			336.87400	337.61000			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			334.30600	335.08700			0.00	0	100
TRT1	On	05/05/2011	Index Future			338.87800	339.66900			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>1,589</b>
JIBAR	On	19/01/2011	Jibar Future			5.55000	5.54900			0.00	0	7,791
JIBAR	On	16/02/2011	Jibar Future			5.56000	5.53100			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.57000	5.54000			0.00	0	6,990
JIBAR	On	20/04/2011	Jibar Future			5.61300	5.57300			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.64100	5.60300			0.00	0	2,000
JIBAR	On	15/06/2011	Jibar Future			5.68400	5.64800			0.00	0	3,890
JIBAR	On	21/09/2011	Jibar Future			5.88400	5.84400			0.00	0	15,790
JIBAR	On	21/12/2011	Jibar Future			6.23600	6.21100			0.00	0	5,290
JIBAR	On	20/03/2012	Jibar Future			6.53700	6.52000			0.00	0	290
JIBAR	On	20/06/2012	Jibar Future			6.86000	6.84400			0.00	0	390
JIBAR	On	19/09/2012	Jibar Future			7.22600	7.21000			0.00	450	41,500
JIBAR	On	19/12/2012	Jibar Future			7.50000	7.48000			0.00	0	390
<b>Total Jibar Future</b>										<b>0.00</b>	<b>450</b>	<b>86,823</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>450</b>	<b>86,823</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>450</b>	<b>86,823</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>450</b>	<b>179,449</b>
R155 On 31/08/2011 Spot Bond			6.30000	6.24000			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			7.73000	7.68000			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			8.68500	8.66000			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			7.55000	7.50000			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			2.74000	2.74000			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			8.32000	8.28000			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			8.48500	8.44000			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			7.20000	7.15500			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			8.57500	8.53000			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			8.60000	8.55000			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			8.64500	8.62000			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			2.72000	2.72000			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>450</b>	<b>169,949</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>450</b>	<b>179,449</b>