



Interest Rates Daily MTM Report

Daily summary for: 29/11/2010

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			7.60800	7.82900		4.00	0.00	0	7,070
R157	On	05/05/2011	Bond Future			7.73300	8.41700		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.87900	9.08900		3.75	0.00	0	0
Total R157 Future										0.00	0	7,775
R157	On	03/02/2011	Bond Future	7.90	Call		1,068.00000	1,660,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		763.00000	399,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,192.00000	1,817,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		673.00000	342,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		952.00000	1,509,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		862.00000	463,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		327.00000	1,270,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		3,022.00000	1,200,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		369.00000	1,379,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		2,860.00000	1,105,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		288.00000	1,167,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		3,189.00000	1,302,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		253.00000	1,068,000	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		3,359.00000	1,409,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		100.00000	937,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		6,125.00000	2,410,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		113.00000	1,010,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		5,942.00000	2,287,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		88.00000	867,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		6,309.00000	2,536,000	3.78	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	7,775
R186	On	03/02/2011	Bond Future			8.57300	8.63900		11.00	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.65500	8.90900		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.74300	9.19400		11.00	0.00	0	0
Total R186 Future										0.00	0	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		4,383.00000	4,814,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		1,014.00000	813,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,718.00000	5,166,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		893.00000	709,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,060.00000	4,472,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		1,149.00000	929,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		9,093.00000	8,487,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		138.00000	164,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		2,670.00000	3,820,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		4,140.00000	2,929,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		2,877.00000	4,079,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,881.00000	2,722,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		2,472.00000	3,570,000	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		4,409.00000	3,147,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		9,419.00000	7,489,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		628.00000	1,059,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		1,218.00000	2,337,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		9,982.00000	7,036,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		1,323.00000	2,505,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		9,598.00000	6,714,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		1,120.00000	2,178,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		10,376.00000	7,369,000	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			7.35200	7.62100		3.50	14,282,063.10	135	489
R201	On	05/05/2011	Bond Future			7.47100	8.25100		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.61500	8.98500		3.25	0.00	0	0
Total R201 Future										14,282,063.10	135	489
R201	On	03/02/2011	Bond Future	8.00	Call		1,483.00000	2,250,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		215.00000	70,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,614.00000	2,402,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		180.00000	56,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,356.00000	2,100,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		254.00000	86,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		357.00000	1,452,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,926.00000	565,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		400.00000	1,557,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,811.00000	512,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		317.00000	1,350,000	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		2,045.00000	621,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		37.00000	659,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		5,117.00000	1,754,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		45.00000	727,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		4,974.00000	1,671,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		32.00000	607,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		5,263.00000	1,853,000	3.24	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										14,282,063.10	135	489
R202	On	03/02/2011	Bond Future			0.34100	0.40300			0.00	0	3,240
R202	On	05/05/2011	Bond Future			0.26300	0.40900			0.00	0	6,500
Total R202 Future										0.00	0	9,740
R202	On	03/02/2011	Bond Future	3.05	Call		59,846.00000	61,681,000		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		60,693.00000	62,528,000		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		58,990.00000	60,825,000		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		40,318.00000	44,614,000		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		41,346.00000	45,642,000		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		39,280.00000	43,575,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	9,740

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			8.28700	8.40200		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.40800	8.83700		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.54200	9.31500		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		1,409.00000	1,735,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		924.00000	677,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,554.00000	1,899,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		823.00000	595,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,272.00000	1,578,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,034.00000	767,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		0.00000	1,986,000	6.33	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		0.00000	538,000	6.33	538,000.00	1,000	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		590.00000	1,269,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		3,397.00000	2,034,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		653.00000	1,377,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		3,217.00000	1,899,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		531.00000	1,166,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		3,582.00000	2,175,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		282.00000	1,009,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		6,343.00000	3,564,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		312.00000	1,087,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		6,134.00000	3,403,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		255.00000	935,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		6,556.00000	3,729,000	5.99	0.00	0	0
Total R203 Option										538,000.00	1,000	1,000
Total For R203										538,000.00	1,000	2,407

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			8.43900	8.51300		7.25	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.55300	8.89900		6.75	0.00	0	0
R204	On	04/08/2011	Bond Future			8.67800	9.31800		7.00	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		1,247.00000	1,434,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,319.00000	1,095,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,389.00000	1,591,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,184.00000	974,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,114.00000	1,287,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,464.00000	1,226,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		942.00000	1,673,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		3,078.00000	1,960,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		1,034.00000	1,807,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,899.00000	1,823,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		857.00000	1,546,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		3,265.00000	2,105,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		304.00000	912,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		7,218.00000	4,546,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		337.00000	988,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		6,977.00000	4,349,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		274.00000	841,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		7,462.00000	4,750,000	6.98	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,926
R206	On	03/02/2011	Bond Future			7.00600	7.35900		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			7.12600	8.13700		2.50	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			7.28000	9.09800		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,707.00000	2,584,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		56.00000	8,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,823.00000	2,709,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		44.00000	6,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,593.00000	2,459,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		69.00000	11,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		186.00000	1,237,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1,695.00000	338,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		211.00000	1,323,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		1,601.00000	304,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		163.00000	1,154,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1,792.00000	374,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		11.00000	565,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		4,527.00000	1,183,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		13.00000	609,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		4,418.00000	1,116,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		9.00000	523,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		4,636.00000	1,252,000	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			8.46100	8.55900		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.56500	8.90700		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.68000	9.28400		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400

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		1,989.00000	2,344,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		883.00000	664,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,175.00000	2,548,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		782.00000	581,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,812.00000	2,148,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		994.00000	755,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		1,023.00000	1,785,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		3,330.00000	2,158,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		1,119.00000	1,925,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		3,139.00000	2,011,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		932.00000	1,651,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		3,528.00000	2,313,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		582.00000	1,451,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		6,307.00000	3,887,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		636.00000	1,556,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		6,074.00000	3,705,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		532.00000	1,352,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		6,546.00000	4,077,000	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			8.49700	8.61300		9.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.59000	8.92900		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.69200	9.26600		9.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		1,909.00000	2,333,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,075.00000	785,000	9.36	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		2,093.00000	2,540,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		957.00000	690,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,734.00000	2,135,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,203.00000	890,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		1,022.00000	1,799,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		3,590.00000	2,346,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		1,122.00000	1,944,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		3,386.00000	2,187,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		930.00000	1,661,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,804.00000	2,514,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		679.00000	1,575,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		6,652.00000	4,238,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		739.00000	1,685,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		6,406.00000	4,042,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		623.00000	1,469,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		6,904.00000	4,440,000	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			8.60500	8.63900		14.50	234,478.68	3	23,690
R209	On	05/05/2011	Bond Future			8.66800	8.84300		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.73400	9.05600		14.50	0.00	0	0
Total R209 Future										234,478.68	3	23,690
R209	On	03/02/2011	Bond Future	9.00	Call		3,767.00000	3,935,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		907.00000	797,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,045.00000	4,221,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		803.00000	700,000	15.31	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		3,493.00000	3,652,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,019.00000	899,000	15.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		1,720.00000	2,261,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,503.00000	3,645,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		1,870.00000	2,442,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		4,237.00000	3,410,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		1,577.00000	2,088,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,780.00000	3,892,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		1,930.00000	2,892,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		6,355.00000	4,806,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		2,065.00000	3,069,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		6,074.00000	4,567,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		1,801.00000	2,721,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		6,645.00000	5,054,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		8,425.00000	10,506,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,158.00000	728,000	15.82	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										234,478.68	3	23,690
R211	On	03/02/2011	Bond Future			1.72400	1.89300			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		3,416.00000	4,390,000		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		3,691.00000	4,666,000		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		3,139.00000	4,114,000		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
Total R211 Option										0.00	0	0
Total For R211										0.00	0	589
R212	On	03/02/2011	Bond Future			2.40800	2.52500			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		4,469.00000	5,606,000		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		4,927.00000	6,063,000		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		4,009.00000	5,146,000		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			8.64200	8.68200			0.00	0	0
R213	On	05/05/2011	Bond Future			8.71000	8.90400			0.00	0	0
R213	On	04/08/2011	Bond Future			8.78300	9.14000			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		5,943.00000	5,611,000		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		5,486.00000	5,154,000		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		6,403.00000	6,071,000		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		7,721.00000	6,150,000		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		7,266.00000	5,695,000		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		8,179.00000	6,608,000		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		9,533.00000	6,717,000		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		9,080.00000	6,265,000		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		9,989.00000	7,173,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										15,054,541.78	1,138	87,667
GOVI	On	03/02/2011	GOVI			340.69400	342.24500			0.00	0	203
GOVI	On	05/05/2011	GOVI			345.66900	347.29300			0.00	0	0
Total GOVI Future										0.00	0	203
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		7,550.00000	23,060,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put		7,650.00000	23,160,000		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		7,450.00000	22,960,000		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		17,070.00000	33,310,000		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		17,170.00000	33,410,000		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		16,970.00000	33,210,000		0.00	0	0
Total GOVI Option										0.00	0	0
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
Total for GOVI							0.00	0	203
AL7T On 03/02/2011 Index Future			367.68400	369.49100			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			339.74000	341.31300			6,794,800.00	2	1,132
ALBI On 05/05/2011 Index Future			344.70100	346.34800			0.00	0	2
Total ALBI Future							6,794,800.00	2	1,134
Total For ALBI							6,794,800.00	2	1,134
CRD1 On 03/02/2011 Index Future			151.71000	152.09900			0.00	0	2
CRD1 On 05/05/2011 Index Future			153.76900	154.16300			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			149.44300	150.08900			0.00	0	0
IGOV On 05/05/2011 Index Future			151.62500	152.27900			0.00	0	0
IGOV On 04/08/2011 Index Future			153.81100	154.47500			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			404.71500	403.93200			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			334.22300	335.91800			0.00	0	3
OTH1 On 05/05/2011 Index Future			339.10400	340.86900			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			336.45600	337.97200			0.00	0	100
TRT1 On 05/05/2011 Index Future			341.02300	342.55900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							6,794,800.00	2	1,639

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			5.57000	5.53800			0.00	0	7,600
JIBAR	On	19/01/2011	Jibar Future			5.57000	5.51500			0.00	0	5,000
JIBAR	On	16/02/2011	Jibar Future			5.56000	5.52300			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.55000	5.53100			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.55000	5.53100			0.00	0	0
JIBAR	On	18/05/2011	Jibar Future			5.55000	5.53900			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.56000	5.56100			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.76000	5.71900			0.00	0	13,900
JIBAR	On	21/12/2011	Jibar Future			6.01000	5.96600			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.25000	6.16800			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.57000	6.41100			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.84000	6.60400			0.00	0	40,100
Total Jibar Future										0.00	0	84,400
Total For JIBAR FUTURE										0.00	0	84,400
Total for Jibar										0.00	0	84,400
Total for Derivatives :										21,849,341.78	1,140	173,909
R155	On	31/08/2011	Spot Bond			6.09000	5.99000			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			7.52000	7.42000			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			8.51500	8.44500			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			7.27500	7.20000			0.00	0	0
Total R201 SPOT										0.00	0	0
Total For R201										0.00	0	0

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			2.62000	2.62000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.20000	8.09000			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			8.36000	8.24000			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			6.93500	6.85500			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			8.39000	8.31000			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			8.43000	8.38500			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			8.56000	8.49000			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			2.62500	2.62500			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							21,311,341.78	140	164,409
Total Options							538,000.00	1,000	9,500
Grand Total:							21,849,341.78	1,140	173,909