



# Interest Rates Daily MTM Report

Daily summary for: 21/12/2010

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			7.43400	7.46600		4.25	0.00	0	7,886
R157	On	05/05/2011	Bond Future			7.54500	7.58000		4.50	0.00	0	705
R157	On	04/08/2011	Bond Future			7.67600	7.71300		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		2,050.00000	2,164,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		170.00000	144,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,232.00000	2,350,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		138.00000	116,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,874.00000	1,983,000	4.32	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		209.00000	178,000	4.32	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,729.00000	1,810,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,030.00000	966,000	4.50	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		1,854.00000	1,938,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		950.00000	889,000	4.51	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,609.00000	1,687,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,115.00000	1,048,000	4.49	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,494.00000	1,568,000	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		1,205.00000	1,135,000	4.47	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,245.00000	1,304,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		2,076.00000	1,991,000	4.11	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		1,333.00000	1,395,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,968.00000	1,886,000	4.12	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,161.00000	1,217,000	4.10	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		2,188.00000	2,100,000	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			8.39600	8.43800		11.50	0.00	0	25,674
R186	On	05/05/2011	Bond Future			8.47200	8.51500		11.75	0.00	0	0
R186	On	04/08/2011	Bond Future			8.55400	8.59800		12.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>25,674</b>
R186	On	03/02/2011	Bond Future	9.00	Call		5,652.00000	6,001,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		342.00000	279,000	11.91	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,050.00000	6,408,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		285.00000	231,000	11.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,260.00000	5,600,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		408.00000	336,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		7,151.00000	6,763,000	10.86	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		137.00000	161,000	10.86	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		4,655.00000	4,902,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,431.00000	2,265,000	11.75	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		4,945.00000	5,200,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,256.00000	2,098,000	11.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		4,373.00000	4,611,000	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		2,617.00000	2,442,000	11.71	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		6,492.00000	6,188,000	11.12	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		1,394.00000	1,504,000	11.12	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		2,952.00000	3,111,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		6,297.00000	6,041,000	11.81	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		3,150.00000	3,317,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		6,006.00000	5,758,000	11.85	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		2,761.00000	2,913,000	11.77	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		6,598.00000	6,335,000	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>34,174</b>
R201	On	03/02/2011	Bond Future			7.21800	7.24500		3.75	0.00	0	489
R201	On	05/05/2011	Bond Future			7.32500	7.35400		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.45500	7.48700		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		2,569.00000	2,657,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		24.00000	19,000	3.95	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,729.00000	2,818,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		18.00000	14,000	3.96	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,410.00000	2,496,000	3.94	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		31.00000	24,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,749.00000	1,812,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		487.00000	457,000	3.81	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,863.00000	1,927,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		443.00000	414,000	3.82	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,639.00000	1,699,000	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		536.00000	502,000	3.80	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		876.00000	913,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,589.00000	1,530,000	3.62	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		942.00000	982,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		1,504.00000	1,448,000	3.63	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		813.00000	848,000	3.61	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,677.00000	1,616,000	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			0.37600	0.37600			0.00	0	3,689
R202	On	05/05/2011	Bond Future			0.29800	0.29800			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,189</b>
R202	On	03/02/2011	Bond Future	3.05	Call		60,642.00000	60,642,000		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		61,489.00000	61,489,000		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		59,786.00000	59,786,000		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		43,572.00000	43,572,000		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		44,600.00000	44,600,000		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		42,533.00000	42,533,000		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>10,189</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			8.03800	8.07500		6.50	0.00	0	1,407
R203	On	05/05/2011	Bond Future			8.14500	8.18400		7.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.26500	8.30600		6.75	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		2,371.00000	2,519,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		246.00000	206,000	6.61	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,576.00000	2,729,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		205.00000	170,000	6.63	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,172.00000	2,315,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		294.00000	249,000	6.59	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Put		1,137.00000	1,024,000	6.39	0.00	0	0
R203	On	03/02/2011	Bond Future	8.00	Call		756.00000	831,000	6.39	0.00	0	1,000
R203	On	05/05/2011	Bond Future	8.25	Call		1,867.00000	1,965,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,545.00000	1,452,000	6.89	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,002.00000	2,104,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,437.00000	1,348,000	6.91	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		1,737.00000	1,831,000	6.87	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,659.00000	1,562,000	6.87	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		1,481.00000	1,555,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,933.00000	2,814,000	6.52	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		1,582.00000	1,660,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		2,795.00000	2,680,000	6.54	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		1,384.00000	1,455,000	6.50	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		3,076.00000	2,954,000	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>2,407</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			8.15700	8.18900		7.75	0.00	0	1,926
R204	On	05/05/2011	Bond Future			8.25700	8.29100		8.00	0.00	0	0
R204	On	04/08/2011	Bond Future			8.36900	8.40400		8.25	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		2,167.00000	2,295,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		421.00000	367,000	7.75	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,379.00000	2,513,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		356.00000	308,000	7.78	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,964.00000	2,085,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		496.00000	435,000	7.72	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,589.00000	2,696,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,446.00000	1,366,000	8.00	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		2,756.00000	2,867,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,342.00000	1,266,000	8.03	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,427.00000	2,530,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,556.00000	1,471,000	7.97	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		1,525.00000	1,591,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		3,711.00000	3,590,000	7.84	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		1,632.00000	1,701,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		3,544.00000	3,426,000	7.87	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,423.00000	1,486,000	7.81	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		3,884.00000	3,760,000	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>1,926</b>
R206	On	03/02/2011	Bond Future			6.85200	6.89000		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.95500	6.99600		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			7.08700	7.13400		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		2,883.00000	2,983,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,010.00000	3,110,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.20	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,757.00000	2,856,000	3.19	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	2,000	3.19	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,521.00000	1,593,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		307.00000	279,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,611.00000	1,685,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		277.00000	251,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,433.00000	1,503,000	3.05	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		338.00000	309,000	3.05	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		738.00000	784,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		1,034.00000	977,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		789.00000	837,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		975.00000	919,000	2.75	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		687.00000	731,000	2.74	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		1,094.00000	1,034,000	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			8.23900	8.27600		8.75	0.00	0	800
R207	On	05/05/2011	Bond Future			8.33400	8.37200		9.00	0.00	0	0
R207	On	04/08/2011	Bond Future			8.43800	8.47800		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		3,038.00000	3,217,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		261.00000	219,000	8.90	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,281.00000	3,466,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		217.00000	181,000	8.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,801.00000	2,974,000	8.87	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		312.00000	264,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		2,475.00000	2,595,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,734.00000	1,632,000	9.00	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		2,642.00000	2,767,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,614.00000	1,517,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,314.00000	2,429,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,862.00000	1,755,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,039.00000	2,134,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		3,341.00000	3,209,000	8.94	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,168.00000	2,266,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		3,182.00000	3,054,000	8.97	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		1,915.00000	2,006,000	8.91	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		3,506.00000	3,370,000	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			8.26100	8.29800		9.50	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.34500	8.38300		10.00	0.00	0	0
R208	On	04/08/2011	Bond Future			8.43700	8.47600		10.00	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		3,095.00000	3,281,000	9.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		304.00000	256,000	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		3,347.00000	3,540,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		254.00000	213,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,850.00000	3,029,000	9.64	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		362.00000	307,000	9.64	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,557.00000	2,684,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,840.00000	1,732,000	10.00	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		2,732.00000	2,864,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,710.00000	1,608,000	10.03	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,388.00000	2,510,000	9.97	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,976.00000	1,864,000	9.97	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,156.00000	2,254,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		3,530.00000	3,393,000	9.65	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,293.00000	2,396,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		3,361.00000	3,229,000	9.69	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,023.00000	2,117,000	9.61	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,705.00000	3,564,000	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>5,598</b>
R209	On	03/02/2011	Bond Future			8.37800	8.41400		15.25	0.00	0	22,601
R209	On	05/05/2011	Bond Future			8.43400	8.47100		16.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.49300	8.53100		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		5,028.00000	5,288,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		293.00000	246,000	15.81	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,362.00000	5,628,000	15.85	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		245.00000	204,000	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		4,697.00000	4,951,000	15.75	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		348.00000	295,000	15.75	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		3,138.00000	3,296,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,895.00000	2,741,000	15.95	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,359.00000	3,524,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,700.00000	2,553,000	16.01	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		2,924.00000	3,075,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,101.00000	2,940,000	15.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		3,773.00000	3,929,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,031.00000	3,871,000	15.70	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		3,985.00000	4,146,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,828.00000	3,672,000	15.76	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		3,567.00000	3,717,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,244.00000	4,078,000	15.63	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,078.00000	12,355,000	17.50	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		645.00000	605,000	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>
R210	On	03/02/2011	Bond Future			0.95600	0.95500			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		32,563.00000	32,545,000		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		33,195.00000	33,177,000		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		31,925.00000	31,907,000		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			1.72100	1.75900			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		4,187.00000	4,407,000		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		4,463.00000	4,683,000		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		3,911.00000	4,131,000		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			2.47600	2.47500			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		4,953.00000	4,943,000		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		5,410.00000	5,401,000		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		4,493.00000	4,484,000		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			8.45200	8.48900			0.00	0	0
R213	On	05/05/2011	Bond Future			8.51500	8.55200			0.00	0	0
R213	On	04/08/2011	Bond Future			8.58200	8.62000			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	4,322.00000	4,006,000		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	3,866.00000	3,550,000		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	4,783.00000	4,467,000		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	4,837.00000	4,525,000		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	4,382.00000	4,070,000		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	5,295.00000	4,983,000		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	5,382.00000	5,066,000		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	4,930.00000	4,614,000		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	5,838.00000	5,522,000		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>89,884</b>
GOVI	On	03/02/2011	GOVI			344.80400	344.07900		0.00	0	211
GOVI	On	05/05/2011	GOVI			349.85200	349.11600		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	10,790.00000	18,040,000		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	10,690.00000	17,940,000		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		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		10,890.00000	18,140,000		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		1,160.00000	8,520,000		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		1,060.00000	8,420,000		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		1,260.00000	8,620,000		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>211</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>211</b>
AL7T	On	03/02/2011	Index Future			373.15400	372.35100			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			344.00400	343.25200			24,080,280.00	7	1,164
ALBI	On	05/05/2011	Index Future			349.04000	348.27600			0.00	0	2
<b>Total ALBI Future</b>										<b>24,080,280.00</b>	<b>7</b>	<b>1,166</b>
<b>Total For ALBI</b>										<b>24,080,280.00</b>	<b>7</b>	<b>1,166</b>
CRD1	On	03/02/2011	Index Future			153.21500	153.02100			0.00	0	2
CRD1	On	05/05/2011	Index Future			155.30100	155.10500			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			148.56400	148.55600			2,971,280.00	2	6
IGOV	On	05/05/2011	Index Future			150.73900	150.73000			0.00	0	0
IGOV	On	04/08/2011	Index Future			152.91400	152.90600			0.00	0	0
<b>Total IGOV Future</b>										<b>2,971,280.00</b>	<b>2</b>	<b>6</b>
<b>Total For IGOV</b>										<b>2,971,280.00</b>	<b>2</b>	<b>6</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			402.41800	402.35900			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			339.32100	338.42000			0.00	0	3
OTH1	On	05/05/2011	Index Future			344.28800	343.37300			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			340.65300	339.99300			0.00	0	100
TRT1	On	05/05/2011	Index Future			345.29200	344.62200			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>27,051,560.00</b>	<b>9</b>	<b>1,677</b>
JIBAR	On	19/01/2011	Jibar Future			5.52200	5.54000			0.00	1	5,001
JIBAR	On	16/02/2011	Jibar Future			5.47800	5.48100			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.46600	5.47100			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.47600	5.47600			0.00	0	2
JIBAR	On	18/05/2011	Jibar Future			5.48100	5.48100			0.00	1	1
JIBAR	On	15/06/2011	Jibar Future			5.48100	5.48200			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.63200	5.63900			0.00	100	14,000
JIBAR	On	21/12/2011	Jibar Future			5.90900	5.92100			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.18500	6.19200			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.51300	6.52500			0.00	0	100
JIBAR	On	19/09/2012	Jibar Future			6.81900	6.83100			0.00	0	40,100
JIBAR	On	19/12/2012	Jibar Future			7.05000	7.07000			0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>102</b>	<b>76,904</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>102</b>	<b>76,904</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>102</b>	<b>76,904</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>27,051,560.00</b>	<b>111</b>	<b>168,676</b>
R155	On	31/08/2011	Spot Bond			5.92000	5.95000			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			7.38000	7.41000			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			8.36000	8.40000			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			7.17000	7.19500			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			2.65000	2.65000			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			7.98500	8.02000			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			8.11000	8.14000			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			6.81000	6.84500			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			8.19500	8.23000			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			8.22000	8.25500			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			8.35000	8.38500			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>
<b>Total Futures</b>							<b>27,051,560.00</b>	<b>111</b>	<b>159,176</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>9,500</b>
<b>Grand Total:</b>							<b>27,051,560.00</b>	<b>111</b>	<b>168,676</b>