



Interest Rates Daily MTM Report

Daily summary for: 19/10/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future			7.16400	7.08400		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.24000	7.15400		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.32000	7.22700		4.25	0.00	0	0
Total R157 Future										0.00	0	4,806
R157	On	04/11/2010	Bond Future	8.50	Call		6,415.00000	6,041,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		6,634.00000	6,260,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		6,195.00000	5,821,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		27.00000	49,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,956.00000	1,604,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,507.00000	3,185,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		253.00000	312,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,693.00000	3,366,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		225.00000	279,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,323.00000	3,007,000	4.53	0.00	0	0

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	7.85	Put		284.00000	349,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,918.00000	2,644,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		750.00000	865,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,067.00000	2,787,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		694.00000	803,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,771.00000	2,504,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		808.00000	930,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,628.00000	2,368,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		870.00000	1,000,000	4.37	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,306
R186	On	04/11/2010	Bond Future			8.05100	7.96600		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.10700	8.02000		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.16700	8.07600		11.25	0.00	0	0
Total R186 Future										0.00	0	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		12,413.00000	11,529,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,858.00000	11,975,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,965.00000	11,082,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	1,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		8.00000	13,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,817.00000	6,939,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,959.00000	9,168,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		458.00000	557,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,368.00000	9,569,000	12.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.05	Put		412.00000	503,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,551.00000	8,770,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		508.00000	617,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,520.00000	5,099,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,697.00000	1,386,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,421.00000	7,747,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,872.00000	2,113,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,773.00000	8,087,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,758.00000	1,988,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,072.00000	7,411,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,990.00000	2,245,000	12.15	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	28,432
R201	On	04/11/2010	Bond Future			7.02200	6.93200		4.00	5,253,176.64	48	1,488
R201	On	03/02/2011	Bond Future			7.08900	6.99100		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.16700	7.06100		3.75	0.00	0	0
Total R201 Future										5,253,176.64	48	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,563.00000	5,233,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,734.00000	5,405,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		5,391.00000	5,062,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		2,063.00000	1,740,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		5.00000	12,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		50.00000	90,000	4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	7.25	Call		1,208.00000	919,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,829.00000	3,499,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		791.00000	1,055,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		121.00000	56,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,514.00000	3,205,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		95.00000	124,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,668.00000	3,356,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		83.00000	109,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,360.00000	3,055,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		107.00000	140,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,650.00000	2,391,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		443.00000	527,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,776.00000	2,511,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		411.00000	489,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,527.00000	2,273,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		478.00000	567,000	3.92	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										5,253,176.64	48	2,608
R202	On	04/11/2010	Bond Future			0.55200	0.47900			0.00	0	0
R202	On	05/05/2011	Bond Future			0.42200	0.42700			0.00	0	6,500
Total R202 Future										0.00	0	6,500
R202	On	04/11/2010	Bond Future	3.05	Call		58,242.00000	56,119,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		59,096.00000	56,973,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	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
R202	On	04/11/2010	Bond Future	3.00	Call		57,380.00000	55,257,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		39,797.00000	39,942,000		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		40,825.00000	40,970,000		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		38,759.00000	38,903,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	6,500
R203	On	04/11/2010	Bond Future			7.67500	7.59000		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.75300	7.66400		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.83400	7.74000		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		8,469.00000	8,013,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,710.00000	8,254,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		8,227.00000	7,771,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,535.00000	4,140,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		300.00000	367,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,751.00000	4,350,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		270.00000	331,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,322.00000	3,933,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		334.00000	407,000	7.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Call		3,504.00000	3,177,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		983.00000	1,126,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,683.00000	3,348,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		919.00000	1,054,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,330.00000	3,011,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,052.00000	1,204,000	6.57	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,918
R204	On	04/11/2010	Bond Future			7.81400	7.72400		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.88500	7.79100		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			7.96300	7.86500		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		8,670.00000	8,131,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,938.00000	8,398,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,401.00000	7,862,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		7,316.00000	6,777,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,484.00000	4,036,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		445.00000	544,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,717.00000	4,261,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		401.00000	492,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,254.00000	3,815,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		493.00000	601,000	8.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.50	Call		4,550.00000	4,147,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,025.00000	1,176,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,756.00000	4,345,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		960.00000	1,103,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,347.00000	3,952,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,093.00000	1,253,000	7.89	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,242
R206	On	04/11/2010	Bond Future			6.83600	6.75000		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.89900	6.80500		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.98300	6.87900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,857.00000	4,612,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,992.00000	4,746,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,722.00000	4,477,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,423.00000	1,183,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		5.00000	11,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,499.00000	3,253,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		263.00000	396,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		263.00000	150,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		3,139.00000	2,902,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		33.00000	44,000	3.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Call		3,261.00000	3,022,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		27.00000	37,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,017.00000	2,781,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		38.00000	51,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,867.00000	1,682,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		368.00000	436,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,960.00000	1,770,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		341.00000	404,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,779.00000	1,597,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		400.00000	471,000	3.06	0.00	0	0
Total R206 Option										0.00	0	1,200
Total For R206										0.00	0	1,200
R207	On	04/11/2010	Bond Future			7.96300	7.82300		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.03200	7.88600		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.10900	7.95700		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		8,495.00000	7,616,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,775.00000	7,896,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,214.00000	7,335,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		9,331.00000	8,453,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,448.00000	4,680,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		304.00000	431,000	9.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.80	Call		5,702.00000	4,923,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		272.00000	387,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,195.00000	4,440,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		339.00000	479,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,458.00000	3,835,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,262.00000	1,548,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,668.00000	4,032,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,184.00000	1,457,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,252.00000	3,644,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,344.00000	1,645,000	8.93	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	04/11/2010	Bond Future			8.00800	7.87200		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.07300	7.93300		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.14200	7.99700		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		8,603.00000	7,705,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,896.00000	7,997,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,310.00000	7,411,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,536.00000	4,777,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		406.00000	553,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,798.00000	5,027,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		366.00000	501,000	10.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.70	Call		5,277.00000	4,531,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		450.00000	610,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,479.00000	3,855,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,341.00000	1,636,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,699.00000	4,060,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,257.00000	1,537,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,263.00000	3,655,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,431.00000	1,742,000	9.74	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,325
R209	On	04/11/2010	Bond Future			8.06800	7.97800		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.11100	8.01900		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.15500	8.06100		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.19700	8.10000		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		8,601.00000	7,781,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	2,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,984.00000	8,163,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1.00000	1,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,216.00000	7,395,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1.00000	2,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,634.00000	3,850,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		48.00000	86,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		255.00000	408,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,697.00000	2,029,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,481.00000	9,660,000	16.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,428.00000	3,100,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		287.00000	138,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,677.00000	7,947,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		465.00000	567,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,017.00000	8,277,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		423.00000	515,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,339.00000	7,617,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		513.00000	622,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,930.00000	5,362,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,116.00000	2,390,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,217.00000	5,636,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,987.00000	2,248,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,646.00000	5,093,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,252.00000	2,541,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,672.00000	6,123,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,216.00000	3,527,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,961.00000	6,401,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,089.00000	3,390,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,387.00000	5,850,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,350.00000	3,673,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,996.00000	15,230,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		848.00000	943,000	20.00	0.00	0	0
Total R209 Option										0.00	0	432
Total For R209										0.00	0	24,305

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future			2.58100	2.58200			0.00	0	1,080
R212	On	03/02/2011	Bond Future			2.49100	3.00000			11,278,817.00	110	110
Total R212 Future										11,278,817.00	110	1,190
R212	On	04/11/2010	Bond Future	3.00	Call		3,996.00000	4,006,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		4,462.00000	4,472,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		3,528.00000	3,538,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Call		0.00000	4,798,000		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		0.00000	5,255,000		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		0.00000	4,338,000		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										11,278,817.00	110	1,190
Total for Bond										16,531,993.64	158	80,826
GOVI	On	04/11/2010	GOVI			344.22400	346.26300			3,442,240.00	1	166
Total GOVI Future										3,442,240.00	1	166
GOVI	On	04/11/2010	GOVI	329.00	Call		172,630.00000	152,240,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		172,530.00000	152,140,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		172,730.00000	152,340,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GOVI							3,442,240.00	1	166
Total for GOVI							3,442,240.00	1	166
AL7T On 04/11/2010 Index Future			372.54000	375.45200			0.00	0	38
Total AL7T Future							0.00	0	38
Total For AL7T							0.00	0	38
ALBI On 04/11/2010 Index Future			343.60100	345.69000			0.00	0	1,303
ALBI On 03/02/2011 Index Future			348.82800	350.94900			0.00	0	0
Total ALBI Future							0.00	0	1,303
Total For ALBI							0.00	0	1,303
CRD1 On 04/11/2010 Index Future			151.34500	151.77900			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.58300	154.02300			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
ILBI On 04/11/2010 Index Future			393.27200	395.18300			7,865,440.00	2	511
ILBI On 03/02/2011 Index Future			399.36200	401.30200			0.00	0	0
Total ILBI Future							7,865,440.00	2	511
Total For ILBI							7,865,440.00	2	511
OTH1 On 04/11/2010 Index Future			339.86400	342.22900			0.00	0	3
OTH1 On 03/02/2011 Index Future			345.03500	347.43600			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 04/11/2010 Index Future			340.22700	342.19600			0.00	0	100
TRT1 On 03/02/2011 Index Future			345.25900	347.25700			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							7,865,440.00	2	1,957
JIBAR On 20/10/2010 Jibar Future			5.99700	5.99700			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.88400	5.88400			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.81300	5.81300			0.00	0	2,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 19/01/2011 Jibar Future			5.71900	5.71900			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.66500	5.66500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.65200	5.65200			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.71600	5.71600			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.89300	5.89300			0.00	5,000	13,700
JIBAR On 21/12/2011 Jibar Future			6.08200	6.08200			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.30200	6.30200			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.55400	6.55400			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.59700	6.59700			0.00	15,000	30,000
Total Jibar Future							0.00	20,000	63,900
Total For JIBAR FUTURE							0.00	20,000	63,900
Total for Jibar							0.00	20,000	63,900
Total for Derivatives :							27,839,673.64	20,161	146,849
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			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			7.30000	7.18000			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			7.97500	7.83000			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			7.24000	7.11500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			169.66400	169.34127			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			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			7.83000	7.71000			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			7.03000	6.93000			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			7.94000	7.80000			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			7.97000	7.84000			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			7.95500	7.81000			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			2.62000	2.62000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							27,839,673.64	20,161	132,697
Total Options							0.00	0	14,152
Grand Total:							27,839,673.64	20,161	146,849