



Interest Rates Daily MTM Report

Daily summary for: 22/10/2010

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			7.24100	7.19600		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.32300	7.27500		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.40800	7.35700		4.25	0.00	0	0
Total R157 Future										0.00	0	4,806
R157	On	04/11/2010	Bond Future	8.50	Call		5,892.00000	5,682,000	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		6,110.00000	5,901,000	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		5,672.00000	5,463,000	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		50.00000	65,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,456.00000	1,262,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,051.00000	2,877,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		332.00000	370,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,229.00000	3,052,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		296.00000	331,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,875.00000	2,705,000	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		371.00000	413,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,533.00000	2,390,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		908.00000	978,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,673.00000	2,526,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		843.00000	909,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,396.00000	2,257,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		976.00000	1,050,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,263.00000	2,128,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,049.00000	1,126,000	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			8.08800	8.08400		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.14600	8.14100		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.20600	8.20100		11.25	0.00	0	0
Total R186 Future										0.00	0	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		11,189.00000	11,148,000	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		11,634.00000	11,593,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		10,741.00000	10,700,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		12.00000	9,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,597.00000	6,553,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		8,853.00000	8,801,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		587.00000	586,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,251.00000	9,198,000	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		530.00000	528,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,458.00000	8,406,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		650.00000	649,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,316.00000	5,340,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,258.00000	1,231,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,487.00000	7,442,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,193.00000	2,197,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,823.00000	7,778,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,064.00000	2,068,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,156.00000	7,111,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,330.00000	2,334,000	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			7.03900	7.02000		4.00	0.00	0	1,488
R201	On	03/02/2011	Bond Future			7.10700	7.08600		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.18600	7.16400		3.75	0.00	0	0
Total R201 Future										0.00	0	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,241.00000	5,171,000	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		5,412.00000	5,343,000	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		5,069.00000	5,000,000	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		1,743.00000	1,674,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		7.00000	8,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		74.00000	78,000	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		910.00000	845,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,507.00000	3,437,000	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		1,037.00000	1,094,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		45.00000	33,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,210.00000	3,143,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		119.00000	124,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,361.00000	3,294,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		104.00000	109,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,060.00000	2,993,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		135.00000	140,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,393.00000	2,339,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		519.00000	536,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,514.00000	2,458,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		482.00000	497,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,275.00000	2,221,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		559.00000	577,000	3.92	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,608
R202	On	04/11/2010	Bond Future			0.57600	0.56800			0.00	0	0
R202	On	05/05/2011	Bond Future			0.44700	0.43800			0.00	0	6,500
Total R202 Future										0.00	0	6,500
R202	On	04/11/2010	Bond Future	3.05	Call		55,658.00000	55,428,000		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		56,512.00000	56,282,000		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		54,796.00000	54,566,000		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		39,480.00000	39,221,000		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		40,508.00000	40,249,000		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		38,442.00000	38,183,000		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			7.76600	7.71700		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.84900	7.79700		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.93500	7.88000		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,788.00000	7,527,000	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		8,030.00000	7,769,000	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		7,546.00000	7,285,000	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		3,942.00000	3,720,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		396.00000	442,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,150.00000	3,923,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		358.00000	398,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,738.00000	3,520,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		439.00000	489,000	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		3,017.00000	2,836,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,196.00000	1,288,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,183.00000	2,998,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,119.00000	1,207,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,854.00000	2,679,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,276.00000	1,375,000	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			7.88000	7.84100		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.95500	7.91400		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.03600	7.99300		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		7,970.00000	7,738,000	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		8,237.00000	8,005,000	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		7,701.00000	7,469,000	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		6,616.00000	6,384,000	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		3,892.00000	3,702,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		568.00000	616,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,114.00000	3,920,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		513.00000	556,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,673.00000	3,487,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		627.00000	679,000	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		4,018.00000	3,847,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,216.00000	1,287,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,214.00000	4,039,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,141.00000	1,208,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,826.00000	3,659,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,296.00000	1,370,000	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			6.85300	6.82300		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.91800	6.88600		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.00400	6.96800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,649.00000	4,563,000	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		4,783.00000	4,698,000	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		4,514.00000	4,428,000	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		1,215.00000	1,131,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		6.00000	7,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,291.00000	3,205,000	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		357.00000	406,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		148.00000	112,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,932.00000	2,852,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		40.00000	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		3,053.00000	2,972,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		33.00000	37,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,811.00000	2,731,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		46.00000	51,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,704.00000	1,640,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		421.00000	445,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,793.00000	1,727,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		391.00000	412,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,619.00000	1,556,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		456.00000	481,000	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			8.00000	7.96500		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.07000	8.03400		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.14900	8.11100		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,604.00000	7,386,000	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		7,884.00000	7,666,000	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		7,323.00000	7,105,000	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		8,440.00000	8,222,000	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		4,659.00000	4,472,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		422.00000	454,000	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		4,902.00000	4,713,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		379.00000	409,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,418.00000	4,235,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		469.00000	505,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,816.00000	3,664,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,540.00000	1,614,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,012.00000	3,856,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,449.00000	1,518,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,624.00000	3,476,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,637.00000	1,714,000	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			8.07900	8.04000		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.14800	8.10700		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.21900	8.17700		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,495.00000	7,240,000	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		7,787.00000	7,532,000	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		7,202.00000	6,947,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,589.00000	4,374,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		583.00000	631,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,835.00000	4,617,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		528.00000	572,000	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		4,345.00000	4,135,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		643.00000	695,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,702.00000	3,530,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,703.00000	1,794,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,903.00000	3,727,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,600.00000	1,687,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,505.00000	3,338,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,812.00000	1,908,000	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			8.11600	8.10200		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.16000	8.14500		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.20500	8.19000		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.24900	8.23300		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		7,473.00000	7,347,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1.00000	0,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		7,856.00000	7,730,000	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		7,088.00000	6,962,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2.00000	1,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		3,541.00000	3,412,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		83.00000	80,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		436.00000	443,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		1,750.00000	1,631,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,353.00000	9,227,000	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		3,350.00000	3,455,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		81.00000	60,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,671.00000	7,549,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		595.00000	606,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,999.00000	7,876,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		541.00000	551,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,344.00000	7,224,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		653.00000	667,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,145.00000	5,053,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,483.00000	2,523,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,415.00000	5,320,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,336.00000	2,374,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,881.00000	4,790,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,638.00000	2,680,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,914.00000	5,822,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,634.00000	3,681,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,189.00000	6,094,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,493.00000	3,538,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,645.00000	5,555,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,784.00000	3,833,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,943.00000	14,816,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		971.00000	984,000	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			2.57500	2.57600			0.00	0	1,080
R212	On	03/02/2011	Bond Future			2.48500	2.48600			0.00	0	240
Total R212 Future										0.00	0	1,320
R212	On	04/11/2010	Bond Future	3.00	Call		4,055.00000	4,065,000		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		4,521.00000	4,531,000		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		3,587.00000	3,596,000		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		4,846.00000	4,856,000		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		5,304.00000	5,313,000		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		4,387.00000	4,396,000		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	1,320
Total for Bond										0.00	0	80,956
GOVI	On	04/11/2010	GOVI			343.00100	343.55200			329,280,960.00	96	166
Total GOVI Future										329,280,960.00	96	166
GOVI	On	04/11/2010	GOVI	329.00	Call		145,520.00000	140,010,000		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		145,420.00000	139,910,000		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		145,620.00000	140,110,000		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							329,280,960.00	96	166
Total for GOVI							329,280,960.00	96	166
AL7T On 04/11/2010 Index Future			371.08200	371.95700			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			342.36600	342.90800			0.00	0	1,303
ALBI On 03/02/2011 Index Future			347.57500	348.12500			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			151.02800	151.17400			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.26400	153.41200			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			392.19700	393.10900			0.00	0	511
ILBI On 03/02/2011 Index Future			398.26700	399.19400			0.00	0	0
Total ILBI Future							0.00	0	511
Total For ILBI							0.00	0	511
OTH1 On 04/11/2010 Index Future			338.57800	339.07100			0.00	0	3
OTH1 On 03/02/2011 Index Future			343.72900	344.22900			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			338.98100	339.48100			0.00	0	100
TRT1 On 03/02/2011 Index Future			343.99900	344.50500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,957
JIBAR On 17/11/2010 Jibar Future			5.90200	5.88500			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.88300	5.86200			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.82100	5.79500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 16/02/2011 Jibar Future			5.77900	5.75700			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.75200	5.73200			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.72000	5.72000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.78600	5.76700			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.94600	5.91700			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			6.13100	6.09300			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.34900	6.30900			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.60000	6.56000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.69800	6.71000			0.00	2,500	40,000
Total Jibar Future							0.00	2,500	73,900
Total For JIBAR FUTURE							0.00	2,500	73,900
Total for Jibar							0.00	2,500	73,900
Total for Derivatives :							329,280,960.00	2,596	156,979
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							329,280,960.00	2,596	142,827
Total Options							0.00	0	14,152
Grand Total:							329,280,960.00	2,596	156,979