



Interest Rates Daily MTM Report

Daily summary for: 23/11/2010

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			7.10800	7.09800		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.19600	7.18600		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.29900	7.28800		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		3,576.00000	3,532,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		74.00000	74,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,776.00000	3,733,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		59.00000	61,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,377.00000	3,333,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		89.00000	90,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,772.00000	2,737,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		432.00000	439,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,933.00000	2,897,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		388.00000	394,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,615.00000	2,580,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		480.00000	487,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,461.00000	2,428,000	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		531.00000	540,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,052.00000	2,024,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,218.00000	1,234,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,170.00000	2,141,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,140.00000	1,155,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,938.00000	1,910,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,300.00000	1,316,000	3.78	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,891
R186	On	03/02/2011	Bond Future			8.18300	8.10700		11.00	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.25200	8.17400		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.32700	8.24600		11.00	0.00	0	0
Total R186 Future										0.00	0	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		8,831.00000	8,119,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		220.00000	278,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,253.00000	8,534,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		187.00000	238,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,412.00000	7,709,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		259.00000	326,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,680.00000	5,243,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		967.00000	760,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		6,960.00000	6,380,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,396.00000	1,592,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,308.00000	6,716,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,279.00000	1,463,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,618.00000	6,052,000	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		1,522.00000	1,732,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,421.00000	4,864,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,663.00000	2,330,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,450.00000	4,041,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,411.00000	4,793,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,701.00000	4,279,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,173.00000	4,542,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		4,207.00000	3,812,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,660.00000	5,056,000	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			6.87000	6.86600		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.95100	6.94600		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.04900	7.04400		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		3,861.00000	3,846,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		9.00000	7,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,024.00000	4,010,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		6.00000	6,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,697.00000	3,683,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		11.00000	11,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,762.00000	2,746,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		180.00000	181,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,899.00000	2,883,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		159.00000	160,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,627.00000	2,611,000	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		204.00000	204,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,487.00000	1,476,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		863.00000	867,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,591.00000	1,580,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		816.00000	820,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,398.00000	1,388,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		925.00000	930,000	3.24	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	639
R202	On	03/02/2011	Bond Future			0.27400	0.21800			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.19500	0.13800			0.00	0	6,500
Total R202 Future										0.00	0	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		65,392.00000	63,691,000		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		66,240.00000	64,538,000		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		64,537.00000	62,835,000		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		48,397.00000	46,660,000		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		49,425.00000	47,688,000		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		47,359.00000	45,621,000		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	9,820

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			7.74300	7.69700		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.83600	7.78700		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.93900	7.88800		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		4,187.00000	3,968,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		124.00000	143,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,414.00000	4,191,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		104.00000	120,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,963.00000	3,747,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		147.00000	169,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,067.00000	2,891,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		781.00000	850,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,243.00000	3,062,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		714.00000	778,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,896.00000	2,724,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		854.00000	927,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,376.00000	2,239,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,838.00000	1,946,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,510.00000	2,368,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,733.00000	1,836,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,246.00000	2,113,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,948.00000	2,060,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,407
R204	On	03/02/2011	Bond Future			7.87100	7.83500		7.25	0.00	0	1,926
R204	On	05/05/2011	Bond Future			7.95900	7.92200		6.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future			8.05700	8.01800		7.00	0.00	0	0
Total R204 Future										0.00	0	1,926
R204	On	03/02/2011	Bond Future	8.50	Call		4,004.00000	3,817,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		221.00000	244,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,248.00000	4,058,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		188.00000	208,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,764.00000	3,581,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		259.00000	286,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,904.00000	3,742,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		702.00000	749,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,111.00000	3,946,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		638.00000	682,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,700.00000	3,542,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		769.00000	820,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,309.00000	2,198,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,408.00000	2,510,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,449.00000	2,334,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,274.00000	2,372,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,174.00000	2,067,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,547.00000	2,654,000	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			6.57000	6.56500		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.64600	6.64000		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.74300	6.73800		2.50	0.00	0	0
Total R206 Future										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	8.00	Call		3,746.00000	3,732,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	0,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,873.00000	3,859,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	0,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,618.00000	3,605,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1.00000	1,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,193.00000	2,179,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		110.00000	110,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,299.00000	2,285,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		96.00000	97,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		2,088.00000	2,074,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		124.00000	125,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,177.00000	1,169,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		595.00000	598,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,246.00000	1,238,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		553.00000	556,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,111.00000	1,102,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		639.00000	641,000	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			7.97200	7.93100		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.05600	8.01400		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.14900	8.10500		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		5,012.00000	4,779,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		145.00000	164,000	8.57	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		5,276.00000	5,040,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		123.00000	138,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,751.00000	4,520,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		172.00000	193,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,780.00000	3,596,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		926.00000	993,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,989.00000	3,800,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		847.00000	910,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,576.00000	3,396,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,011.00000	1,082,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,002.00000	2,855,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,162.00000	2,271,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,166.00000	3,014,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,038.00000	2,142,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,844.00000	2,701,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,293.00000	2,405,000	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			8.06000	8.01900		9.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.13700	8.09500		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.22100	8.17800		9.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		4,789.00000	4,550,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		217.00000	242,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,059.00000	4,816,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		185.00000	207,000	9.38	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		4,523.00000	4,288,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		254.00000	284,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,631.00000	3,444,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,115.00000	1,194,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,843.00000	3,651,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,023.00000	1,096,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,424.00000	3,243,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,214.00000	1,298,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,012.00000	2,865,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,568.00000	2,687,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,177.00000	3,026,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,427.00000	2,541,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,851.00000	2,709,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,715.00000	2,838,000	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			8.21100	8.13000		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.26300	8.18000		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.31800	8.23300		14.50	0.00	0	0
Total R209 Future										0.00	0	23,687
R209	On	03/02/2011	Bond Future	9.00	Call		7,432.00000	6,775,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		222.00000	284,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,782.00000	7,117,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		190.00000	243,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,081.00000	6,432,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		256.00000	326,000	15.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.50	Call		4,616.00000	4,140,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,865.00000	2,118,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,886.00000	4,396,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,719.00000	1,957,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,351.00000	3,890,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,020.00000	2,287,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,172.00000	4,722,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,892.00000	3,179,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		5,421.00000	4,958,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,725.00000	3,000,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,929.00000	4,490,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,068.00000	3,366,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,312.00000	13,626,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		340.00000	392,000	15.82	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	23,687
R211	On	03/02/2011	Bond Future			1.68500	1.61200			0.00	0	589
Total R211 Future										0.00	0	589
R211	On	03/02/2011	Bond Future	2.50	Call		5,041.00000	4,616,000		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		5,317.00000	4,892,000		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		4,765.00000	4,340,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	589

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future			2.37800	2.39800			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,703.00000	5,899,000		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		6,161.00000	6,357,000		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		5,244.00000	5,440,000		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			8.25700	8.18100			0.00	0	0
R213	On	05/05/2011	Bond Future			8.31500	8.23700			0.00	0	0
R213	On	04/08/2011	Bond Future			8.37700	8.29600			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		1,637.00000	2,311,000		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		1,180.00000	1,855,000		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		2,097.00000	2,772,000		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		2,126.00000	2,809,000		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		1,671.00000	2,354,000		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		2,584.00000	3,267,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	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		2,631.00000	3,331,000		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		2,179.00000	2,879,000		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		3,087.00000	3,787,000		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	0
Total for Bond										0.00	0	86,010
GOVI	On	03/02/2011	GOVI			349.69600	350.68000			0.00	0	203
GOVI	On	05/05/2011	GOVI			354.79800	355.79500			0.00	0	0
Total GOVI Future										0.00	0	203
GOVI	On	03/02/2011	GOVI	343.00	Call		76,800.00000	66,960,000		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		76,700.00000	66,860,000		0.00	0	0
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		76,900.00000	67,060,000		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		67,950.00000	57,980,000		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		67,850.00000	57,880,000		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		68,050.00000	58,080,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	203
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
AL7T On 03/02/2011 Index Future			378.93800	379.83600			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			348.91300	349.97000			0.00	0	1,132
ALBI On 05/05/2011 Index Future			354.00300	355.07400			0.00	0	0
Total ALBI Future							0.00	0	1,132
Total For ALBI							0.00	0	1,132
CRD1 On 03/02/2011 Index Future			154.23500	154.36800			0.00	0	2
CRD1 On 05/05/2011 Index Future			156.32600	156.46100			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			150.35700	150.65600			0.00	0	0
IGOV On 05/05/2011 Index Future			152.55000	152.85300			0.00	0	0
IGOV On 04/08/2011 Index Future			154.74900	155.05700			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			407.19400	408.08900			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			344.31400	345.76400			0.00	0	3
OTH1 On 05/05/2011 Index Future			349.33700	350.80700			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			345.37400	346.30200			0.00	0	100
TRT1 On 05/05/2011 Index Future			350.05800	350.99800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,637
JIBAR On 15/12/2010 Jibar Future			5.52100	5.57500			0.00	0	7,600

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			5.46000	5.52100			0.00	2,500	5,000
JIBAR On 16/02/2011 Jibar Future			5.44300	5.48700			0.00	0	2,500
JIBAR On 16/03/2011 Jibar Future			5.44100	5.47000			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.44100	5.46500			0.00	0	0
JIBAR On 18/05/2011 Jibar Future			5.45000	5.47200			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.47400	5.49500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.60800	5.63000			0.00	100	13,800
JIBAR On 21/12/2011 Jibar Future			5.78600	5.80800			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			5.98800	6.01100			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.23300	6.25600			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.41300	6.43300			0.00	0	40,000
Total Jibar Future							0.00	2,600	84,100
Total For JIBAR FUTURE							0.00	2,600	84,100
Total for Jibar							0.00	2,600	84,100
Total for Derivatives :							0.00	2,600	171,950
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
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
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							0.00	2,600	163,450
Total Options							0.00	0	8,500
Grand Total:							0.00	2,600	171,950