



Interest Rates Daily MTM Report

Daily summary for: 15/11/2010

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			7.09200	7.05000		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.17200	7.12800		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.26200	7.21400		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		3,796.00000	3,616,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		80.00000	87,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,996.00000	3,815,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		66.00000	72,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,597.00000	3,419,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		96.00000	105,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,991.00000	2,838,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		407.00000	439,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,155.00000	2,999,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		366.00000	395,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,830.00000	2,681,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		451.00000	487,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,673.00000	2,527,000	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		499.00000	539,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,258.00000	2,134,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,131.00000	1,197,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,381.00000	2,254,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,059.00000	1,122,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,139.00000	2,018,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,208.00000	1,277,000	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			8.15300	8.10700		11.00	0.00	0	23,682
R186	On	05/05/2011	Bond Future			8.21800	8.17100		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.28700	8.23900		11.00	0.00	0	0
Total R186 Future										0.00	0	23,682
R186	On	03/02/2011	Bond Future	9.00	Call		8,895.00000	8,451,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		284.00000	307,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,311.00000	8,863,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		245.00000	264,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,482.00000	8,042,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		329.00000	356,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,812.00000	5,113,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,099.00000	933,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,069.00000	6,697,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,475.00000	1,572,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,415.00000	7,036,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,356.00000	1,446,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,728.00000	6,364,000	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		1,602.00000	1,707,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,506.00000	4,745,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,778.00000	2,548,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,572.00000	4,305,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,464.00000	4,667,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,824.00000	4,549,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,227.00000	4,422,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		4,327.00000	4,068,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,711.00000	4,922,000	10.98	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	32,182
R201	On	03/02/2011	Bond Future			6.90100	6.85300		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.97600	6.92500		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.06300	7.00800		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		3,909.00000	3,744,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		11.00000	13,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,073.00000	3,907,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		9.00000	10,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,746.00000	3,582,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		15.00000	17,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,837.00000	2,691,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		187.00000	207,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,974.00000	2,826,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		166.00000	184,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,702.00000	2,558,000	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		210.00000	232,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,574.00000	1,468,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		840.00000	901,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,681.00000	1,572,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		796.00000	855,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,484.00000	1,381,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		901.00000	966,000	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			0.37100	0.42700			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.29200	0.34800			0.00	0	6,500
Total R202 Future										0.00	0	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		59,142.00000	60,790,000		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		59,989.00000	61,637,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		58,287.00000	59,934,000		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		42,097.00000	43,750,000		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		43,125.00000	44,778,000		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		41,058.00000	42,711,000		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			7.66400	7.61200		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.74800	7.69400		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.83900	7.78200		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		4,624.00000	4,367,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		119.00000	132,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,852.00000	4,593,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		100.00000	112,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,398.00000	4,143,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		140.00000	155,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,450.00000	3,238,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		697.00000	757,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,633.00000	3,417,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		637.00000	693,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,271.00000	3,064,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		762.00000	827,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,708.00000	2,536,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,657.00000	1,761,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,851.00000	2,674,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,561.00000	1,660,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,569.00000	2,402,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,758.00000	1,867,000	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			7.82400	7.77300		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.90500	7.85200		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			7.99400	7.93800		7.00	0.00	0	0
Total R204 Future										0.00	0	1,876
R204	On	03/02/2011	Bond Future	8.50	Call		4,368.00000	4,094,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		223.00000	247,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,613.00000	4,336,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		191.00000	212,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,126.00000	3,856,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		259.00000	287,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,252.00000	4,008,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		653.00000	709,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,465.00000	4,216,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		595.00000	646,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,044.00000	3,805,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		717.00000	778,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,583.00000	2,408,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,242.00000	2,375,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,731.00000	2,550,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,116.00000	2,243,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,440.00000	2,270,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,374.00000	2,512,000	6.98	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,876
R206	On	03/02/2011	Bond Future			6.70500	6.66200		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.78400	6.73700		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.88200	6.82900		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		3,489.00000	3,375,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	3,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,616.00000	3,502,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	3,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,362.00000	3,248,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	4,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,000.00000	1,900,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		154.00000	169,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,102.00000	2,000,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		137.00000	150,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,899.00000	1,801,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		173.00000	190,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,073.00000	1,002,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		693.00000	740,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,138.00000	1,064,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		648.00000	691,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,011.00000	942,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		742.00000	791,000	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			7.93000	7.89000		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.00900	7.96700		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.09400	8.05000		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		5,281.00000	5,045,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		162.00000	172,000	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		5,544.00000	5,307,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		138.00000	147,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,020.00000	4,787,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		189.00000	202,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,037.00000	3,838,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		901.00000	954,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,249.00000	4,047,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		826.00000	876,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,829.00000	3,635,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		982.00000	1,040,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,236.00000	3,073,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,075.00000	2,169,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,405.00000	3,238,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,956.00000	2,046,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		3,072.00000	2,914,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,199.00000	2,298,000	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			8.01900	7.99900		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			8.09100	8.07100		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.16800	8.14700		9.00	0.00	0	0
Total R208 Future										0.00	0	5,596
R208	On	03/02/2011	Bond Future	8.75	Call		4,954.00000	4,825,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		252.00000	253,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,221.00000	5,092,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		218.00000	218,000	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		4,691.00000	4,562,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		293.00000	293,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,794.00000	3,689,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,127.00000	1,148,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,007.00000	3,900,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,035.00000	1,055,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,586.00000	3,483,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,224.00000	1,248,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,170.00000	3,083,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,535.00000	2,578,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,339.00000	3,249,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,397.00000	2,437,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		3,007.00000	2,922,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,679.00000	2,724,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,596
R209	On	03/02/2011	Bond Future			8.22200	8.17100		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.27200	8.22000		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.32400	8.27100		14.50	0.00	0	0
Total R209 Future										0.00	0	23,687
R209	On	03/02/2011	Bond Future	9.00	Call		7,166.00000	6,746,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		321.00000	351,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,506.00000	7,082,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		279.00000	305,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,824.00000	6,408,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		364.00000	399,000	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		4,473.00000	4,162,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,075.00000	2,218,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,735.00000	4,415,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,920.00000	2,055,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,218.00000	3,915,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,239.00000	2,391,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,045.00000	4,752,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,096.00000	3,261,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		5,288.00000	4,987,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,923.00000	3,080,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,808.00000	4,522,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,278.00000	3,450,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,034.00000	13,602,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		393.00000	419,000	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			1.80200	1.88400			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	03/02/2011	Bond Future	2.50	Call		3,467.00000	3,939,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		3,743.00000	4,215,000		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		3,191.00000	3,663,000		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	539

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			2.43000	2.52100			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		4,508.00000	5,391,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Call		4,965.00000	5,848,000		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		4,048.00000	4,931,000		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
Total for Bond										0.00	0	85,905
GOVI	On	03/02/2011	GOVI			350.22300	350.88300			0.00	0	203
GOVI	On	05/05/2011	GOVI			355.42100	356.08500			0.00	0	0
Total GOVI Future										0.00	0	203
GOVI	On	03/02/2011	GOVI	343.00	Call		78,830.00000	72,230,000		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		78,730.00000	72,130,000		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		78,930.00000	72,330,000		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		70,850.00000	64,210,000		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		70,750.00000	64,110,000		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		70,950.00000	64,310,000		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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GOVI							0.00	0	203
Total for GOVI							0.00	0	203
AL7T On 03/02/2011 Index Future			379.92400	380.56300			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			349.43000	350.10800			0.00	0	1,132
ALBI On 05/05/2011 Index Future			354.61600	355.29900			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			154.28000	154.43600			0.00	0	2
CRD1 On 05/05/2011 Index Future			156.53900	156.69600			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			148.98600	148.37300			0.00	0	0
IGOV On 05/05/2011 Index Future			151.19700	150.57300			0.00	0	0
IGOV On 04/08/2011 Index Future			153.43000	152.79700			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			403.56500	403.37200			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			344.77600	345.55400			0.00	0	3
OTH1 On 05/05/2011 Index Future			349.89300	350.67800			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			346.04100	346.83800			0.00	0	100
TRT1 On 05/05/2011 Index Future			351.10700	351.91500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR	On	17/11/2010	Jibar Future			5.85200	5.71700			0.00	0	2,500
JIBAR	On	15/12/2010	Jibar Future			5.73300	5.58200			0.00	0	2,500
JIBAR	On	19/01/2011	Jibar Future			5.70100	5.59000			0.00	0	2,500
JIBAR	On	16/02/2011	Jibar Future			5.64000	6.18100			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.60600	5.81500			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.61500	6.02600			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.61700	5.83000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.70600	6.26900			0.00	0	13,700
JIBAR	On	21/12/2011	Jibar Future			5.85400	5.67900			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			6.05600	5.61500			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.30100	6.43400			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			6.37300	5.58600			0.00	0	40,000
Total Jibar Future										0.00	0	78,900
Total For JIBAR FUTURE										0.00	0	78,900
Total for Jibar										0.00	0	78,900
Total for Derivatives :										0.00	0	166,645
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			169.66400	169.34127			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			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							0.00	0	158,145
Total Options							0.00	0	8,500
Grand Total:							0.00	0	166,645