



Interest Rates Daily MTM Report

Daily summary for: 13/10/2010

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			7.16200	7.26100		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.23700	7.34400		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.31400	7.42800		4.25	0.00	0	0
Total R157 Future										0.00	0	4,806
R157	On	04/11/2010	Bond Future	8.50	Call		5,589.00000	6,050,000	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		5,808.00000	6,269,000	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		5,370.00000	5,831,000	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		169.00000	84,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,273.00000	1,649,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,848.00000	3,219,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		433.00000	333,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,019.00000	3,399,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		390.00000	299,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,680.00000	3,042,000	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		480.00000	370,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,375.00000	2,683,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,046.00000	879,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,509.00000	2,825,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		975.00000	816,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,244.00000	2,543,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,120.00000	944,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,117.00000	2,407,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,199.00000	1,014,000	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			8.00800	8.04000		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.06300	8.09600		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.11900	8.15400		11.25	0.00	0	0
Total R186 Future										0.00	0	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		11,644.00000	11,976,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,089.00000	12,421,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,197.00000	11,528,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2.00000	1,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		42.00000	29,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,081.00000	7,400,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,322.00000	9,607,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		599.00000	547,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,721.00000	10,010,000	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		543.00000	495,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,926.00000	9,206,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		661.00000	604,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,104.00000	4,867,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,503.00000	1,603,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,906.00000	8,150,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,142.00000	2,034,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,247.00000	8,495,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,018.00000	1,914,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,570.00000	7,808,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,274.00000	2,160,000	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			7.01000	7.10900		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.07500	7.18100		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.14800	7.26400		3.75	0.00	0	0
Total R201 Future										0.00	0	1,262
R201	On	04/11/2010	Bond Future	8.50	Call		4,916.00000	5,277,000	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		5,088.00000	5,449,000	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		4,744.00000	5,105,000	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		1,466.00000	1,797,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		55.00000	25,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		227.00000	125,000	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		739.00000	998,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,183.00000	3,543,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		1.00000	0,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,369.00000	1,053,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		53.00000	98,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,942.00000	3,260,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		177.00000	131,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,088.00000	3,411,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		157.00000	116,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,797.00000	3,111,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		199.00000	148,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,187.00000	2,452,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		636.00000	526,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,302.00000	2,573,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		593.00000	490,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,075.00000	2,333,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		682.00000	566,000	3.92	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,382
R203	On	04/11/2010	Bond Future			7.64800	7.76200		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.72400	7.84400		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.80200	7.92700		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,549.00000	8,157,000	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		7,790.00000	8,399,000	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	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		7,307.00000	7,915,000	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		3,793.00000	4,293,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		489.00000	370,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,994.00000	4,504,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		444.00000	334,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,595.00000	4,085,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		538.00000	409,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,909.00000	3,312,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,321.00000	1,101,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,071.00000	3,485,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,240.00000	1,031,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,751.00000	3,144,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,407.00000	1,177,000	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			7.77600	7.87000		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.84600	7.94300		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			7.92000	8.02200		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		7,797.00000	8,358,000	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		8,065.00000	8,626,000	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		7,528.00000	8,089,000	8.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	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		6,444.00000	7,004,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		1.00000	0,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,819.00000	4,252,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		663.00000	533,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,036.00000	4,479,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		603.00000	483,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,605.00000	4,028,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		727.00000	588,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,955.00000	4,350,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,316.00000	1,136,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,147.00000	4,551,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,237.00000	1,066,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,766.00000	4,152,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,399.00000	1,210,000	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			6.83300	6.93800		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.89600	7.01000		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.97500	7.10100		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,321.00000	4,620,000	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		4,456.00000	4,755,000	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		4,187.00000	4,485,000	3.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	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		936.00000	1,203,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		54.00000	22,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,963.00000	3,262,000	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		645.00000	432,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		109.00000	195,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,637.00000	2,915,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		72.00000	49,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,754.00000	3,035,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		62.00000	42,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,520.00000	2,795,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		83.00000	57,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,501.00000	1,708,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		541.00000	443,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,584.00000	1,796,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		505.00000	411,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,422.00000	1,623,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		582.00000	477,000	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			7.87000	7.94800		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			7.93500	8.01600		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.00700	8.09100		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,710.00000	8,199,000	9.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		7,990.00000	8,479,000	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		7,429.00000	7,918,000	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		8,546.00000	9,035,000	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		4,799.00000	5,211,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		453.00000	369,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,041.00000	5,460,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		408.00000	331,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,559.00000	4,964,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		501.00000	410,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,947.00000	4,278,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,552.00000	1,382,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,144.00000	4,483,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,462.00000	1,300,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,754.00000	4,077,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,648.00000	1,470,000	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			7.91500	7.97700		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.97700	8.04100		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.04100	8.10800		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,909.00000	8,318,000	10.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		8,201.00000	8,610,000	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		7,615.00000	8,025,000	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		4,989.00000	5,324,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		559.00000	480,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,240.00000	5,581,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		508.00000	435,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,741.00000	5,070,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		614.00000	529,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,038.00000	4,316,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,605.00000	1,458,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,246.00000	4,531,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,508.00000	1,369,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,834.00000	4,105,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,706.00000	1,553,000	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			8.01500	8.03100		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.05600	8.07300		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.09800	8.11500		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.13700	8.15400		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		8,121.00000	8,266,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		6.00000	5,000	16.54	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	9.05	Call		8,502.00000	8,647,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		4.00000	3,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,738.00000	7,881,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		9.00000	6,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,238.00000	4,361,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		138.00000	115,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		487.00000	430,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,444.00000	2,533,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,997.00000	10,143,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,931.00000	2,796,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		305.00000	316,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,295.00000	8,420,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		573.00000	544,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,627.00000	8,754,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		523.00000	496,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,964.00000	8,087,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		628.00000	597,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,656.00000	5,749,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,327.00000	2,268,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,935.00000	6,030,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,190.00000	2,133,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,381.00000	5,471,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,472.00000	2,410,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,414.00000	6,501,000	16.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		3,439.00000	3,375,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,697.00000	6,786,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,306.00000	3,244,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,136.00000	6,221,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,580.00000	3,514,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,599.00000	15,728,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		932.00000	910,000	20.00	0.00	0	0
Total R209 Option										0.00	0	432
Total For R209										0.00	0	24,305
R212	On	04/11/2010	Bond Future			2.55500	2.56900			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		4,124.00000	4,261,000		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		4,589.00000	4,727,000		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		3,655.00000	3,792,000		0.00	0	0
R212	On	04/11/2010	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	1,080
Total for Bond										0.00	0	73,990
GOVI	On	04/11/2010	GOVI			345.06000	343.84300			0.00	0	160
Total GOVI Future										0.00	0	160
GOVI	On	04/11/2010	GOVI	329.00	Call		148,430.00000	160,600,000		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		148,330.00000	160,500,000		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		148,530.00000	160,700,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 04/11/2010 GOVI	328.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option							0.00	0	0
Total For GOVI							0.00	0	160
Total for GOVI							0.00	0	160
AL7T On 04/11/2010 Index Future			374.15300	372.46100			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			344.47400	343.28800			3,444,740.00	1	1,303
ALBI On 03/02/2011 Index Future			349.72200	348.51800			0.00	0	0
Total ALBI Future							3,444,740.00	1	1,303
Total For ALBI							3,444,740.00	1	1,303
CRD1 On 04/11/2010 Index Future			151.32500	150.92800			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.56200	153.15700			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			397.21200	396.92900			0.00	0	509
ILBI On 03/02/2011 Index Future			403.36600	403.07900			0.00	0	0
Total ILBI Future							0.00	0	509
Total For ILBI							0.00	0	509
OTH1 On 04/11/2010 Index Future			340.94400	339.93200			0.00	0	3
OTH1 On 03/02/2011 Index Future			346.13800	345.11000			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			340.97300	339.81600			0.00	0	100
TRT1 On 03/02/2011 Index Future			346.01300	344.83600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							3,444,740.00	1	1,955
JIBAR On 20/10/2010 Jibar Future			6.01700	6.01700			0.00	0	0

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			5.97200	5.97200			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.88900	5.88900			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.85300	5.85300			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.84100	5.84100			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.83600	5.83600			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.88400	5.88400			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.06400	6.06400			0.00	0	6,200
JIBAR On 21/12/2011 Jibar Future			6.24400	6.24400			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.45900	6.45900			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.70600	6.70600			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.79500	6.79500			0.00	0	2,500
Total Jibar Future							0.00	0	28,900
Total For JIBAR FUTURE							0.00	0	28,900
Total for Jibar							0.00	0	28,900
Total for Derivatives :							3,444,740.00	1	105,005
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
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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							3,444,740.00	1	90,853
Total Options							0.00	0	14,152
Grand Total:							3,444,740.00	1	105,005