



Interest Rates Daily MTM Report

Daily summary for: 25/10/2010

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			7.19000	7.24100		4.25	0.00	0	4,806
R157 On 03/02/2011 Bond Future			7.26800	7.32300		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.34900	7.40800		4.25	0.00	0	0
Total R157 Future							0.00	0	4,806
R157 On 04/11/2010 Bond Future	8.50	Call		5,682.00000	5,920,000	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		5,901.00000	6,138,000	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		5,463.00000	5,700,000	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		65.00000	23,000	4.38	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,262.00000	1,457,000	4.38	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,877.00000	3,060,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		370.00000	311,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,052.00000	3,240,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		331.00000	276,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,705.00000	2,883,000	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		413.00000	348,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,390.00000	2,540,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		978.00000	882,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,526.00000	2,681,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		909.00000	818,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,257.00000	2,402,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,050.00000	949,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,128.00000	2,268,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,126.00000	1,021,000	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			8.03700	8.08800		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.09300	8.14600		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.15200	8.20600		11.25	0.00	0	0
Total R186 Future										0.00	0	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		11,148.00000	11,674,000	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		11,593.00000	12,119,000	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		10,700.00000	11,226,000	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		9.00000	1,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,553.00000	7,072,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		8,801.00000	9,244,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		586.00000	491,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,198.00000	9,650,000	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		528.00000	441,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,406.00000	8,842,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		649.00000	547,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,340.00000	4,929,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,231.00000	1,359,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,442.00000	7,796,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,197.00000	2,012,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,778.00000	8,140,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,068.00000	1,891,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,111.00000	7,457,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,334.00000	2,141,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		0.00000	4,893,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	3,355,000	11.25	20,499,050.00	6,110	3,000
Total R186 Option										20,499,050.00	6,110	13,900
Total For R186										20,499,050.00	6,110	31,432
R201	On	04/11/2010	Bond Future			6.98800	7.03900		4.00	0.00	0	1,488
R201	On	03/02/2011	Bond Future			7.05200	7.10700		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.12700	7.18600		3.75	0.00	0	0
Total R201 Future										0.00	0	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,171.00000	5,358,000	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		5,343.00000	5,529,000	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		5,000.00000	5,186,000	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		1,674.00000	1,854,000	4.11	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	7.50	Put		8.00000	1,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		78.00000	32,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		845.00000	985,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,437.00000	3,624,000	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		1,094.00000	909,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		33.00000	34,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,143.00000	3,308,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		124.00000	99,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,294.00000	3,461,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		109.00000	87,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,993.00000	3,156,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		140.00000	114,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,339.00000	2,471,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		536.00000	477,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,458.00000	2,594,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		497.00000	443,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,221.00000	2,351,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		577.00000	516,000	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	0.57600			0.00	0	0
R202	On	05/05/2011	Bond Future			0.44600	0.44700			0.00	0	6,500
Total R202 Future										0.00	0	6,500
R202	On	04/11/2010	Bond Future	3.05	Call		55,428.00000	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

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	3.10	Call		56,282.00000	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
R202	On	04/11/2010	Bond Future	3.00	Call		54,566.00000	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		39,221.00000	39,250,000		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		40,249.00000	40,278,000		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		38,183.00000	38,212,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		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			7.73000	7.76600		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.81200	7.84900		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.89500	7.93500		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,527.00000	7,719,000	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		7,769.00000	7,960,000	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		7,285.00000	7,477,000	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		3,720.00000	3,859,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		442.00000	390,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,923.00000	4,066,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		398.00000	351,000	7.12	0.00	0	0

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	8.45	Call		3,520.00000	3,655,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		489.00000	433,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,836.00000	2,949,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,288.00000	1,202,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,998.00000	3,115,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,207.00000	1,125,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,679.00000	2,788,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,375.00000	1,285,000	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			7.82900	7.88000		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.90200	7.95500		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			7.98000	8.03600		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		7,738.00000	8,041,000	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		8,005.00000	8,309,000	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		7,469.00000	7,772,000	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		6,384.00000	6,687,000	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		3,702.00000	3,921,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		616.00000	528,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,920.00000	4,146,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		556.00000	476,000	8.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.45	Call		3,487.00000	3,700,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		679.00000	585,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,847.00000	4,048,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,287.00000	1,173,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,039.00000	4,245,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,208.00000	1,099,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,659.00000	3,854,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,370.00000	1,251,000	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			6.80700	6.85300		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.86800	6.91800		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.94800	7.00400		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,563.00000	4,694,000	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		4,698.00000	4,829,000	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		4,428.00000	4,560,000	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		1,131.00000	1,256,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		7.00000	1,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,205.00000	3,336,000	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		406.00000	293,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		112.00000	130,000	2.92	0.00	0	450

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		2,852.00000	2,974,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		44.00000	34,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,972.00000	3,096,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		37.00000	29,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,731.00000	2,852,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		51.00000	40,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,640.00000	1,731,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		445.00000	400,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,727.00000	1,821,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		412.00000	370,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,556.00000	1,644,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		481.00000	433,000	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			7.93400	8.00000		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.00200	8.07000		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.07700	8.14900		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,386.00000	7,798,000	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		7,666.00000	8,077,000	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		7,105.00000	7,517,000	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		8,222.00000	8,634,000	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

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	8.75	Call		4,472.00000	4,801,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		454.00000	369,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,713.00000	5,048,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		409.00000	329,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,235.00000	4,556,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		505.00000	412,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,664.00000	3,925,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,614.00000	1,447,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,856.00000	4,125,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,518.00000	1,360,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,476.00000	3,730,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,714.00000	1,541,000	8.93	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	04/11/2010	Bond Future			8.00800	8.07900		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.07400	8.14800		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.14300	8.21900		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,240.00000	7,705,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,532.00000	7,997,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		6,947.00000	7,411,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,374.00000	4,733,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		631.00000	515,000	10.11	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	8.80	Call		4,617.00000	4,984,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		572.00000	465,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,135.00000	4,485,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		695.00000	571,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,530.00000	3,814,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,794.00000	1,601,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,727.00000	4,019,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,687.00000	1,502,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,338.00000	3,613,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,908.00000	1,706,000	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			8.06100	8.11600		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.10300	8.16000		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.14700	8.20500		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.18900	8.24900		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		7,347.00000	7,843,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		7,730.00000	8,225,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1.00000	0,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		6,962.00000	7,457,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1.00000	0,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		3,412.00000	3,853,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		80.00000	25,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		443.00000	228,000	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	04/11/2010	Bond Future	8.25	Call		1,631.00000	1,913,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,227.00000	9,723,000	16.97	0.00	0	0
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		3,455.00000	2,958,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		60.00000	59,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,549.00000	7,962,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		606.00000	510,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,876.00000	8,296,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		551.00000	462,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,224.00000	7,629,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		667.00000	563,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,053.00000	5,355,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,523.00000	2,312,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,320.00000	5,631,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,374.00000	2,172,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,790.00000	5,084,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,680.00000	2,460,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,822.00000	6,119,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,681.00000	3,453,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,094.00000	6,398,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,538.00000	3,316,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,555.00000	5,844,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,833.00000	3,597,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,816.00000	15,262,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		984.00000	904,000	20.00	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Option									0.00	0	432
Total For R209									0.00	0	24,305
R212	On	04/11/2010			2.57400	2.57500			0.00	0	1,080
R212	On	03/02/2011			2.48400	2.48500			0.00	0	240
Total R212 Future									0.00	0	1,320
R212	On	04/11/2010	Bond Future	3.00	Call	4,065.00000	4,075,000		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	4,531.00000	4,540,000		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	3,596.00000	3,606,000		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	4,856.00000	4,866,000		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	5,313.00000	5,323,000		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	4,396.00000	4,406,000		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									20,499,050.00	6,110	83,956
GOVI	On	04/11/2010	GOVI			344.25200	343.00100		0.00	0	166
Total GOVI Future									0.00	0	166
GOVI	On	04/11/2010	GOVI	329.00	Call	140,010.00000	152,520,000		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	139,910.00000	152,420,000		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	140,110.00000	152,620,000		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	166
Total for GOVI							0.00	0	166
AL7T On 04/11/2010 Index Future			372.71400	371.08200			0.00	0	38
Total AL7T Future							0.00	0	38
Total For AL7T							0.00	0	38
ALBI On 04/11/2010 Index Future			343.65700	342.36600			0.00	0	1,303
ALBI On 03/02/2011 Index Future			348.88500	347.57500			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			151.37000	151.02800			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.61100	153.26400			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			391.43700	392.19700			0.00	0	511
ILBI On 03/02/2011 Index Future			397.49500	398.26700			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			340.07900	338.57800			0.00	0	3
OTH1 On 03/02/2011 Index Future			345.25200	343.72900			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			340.20300	338.98100			0.00	0	100
TRT1 On 03/02/2011 Index Future			345.24000	343.99900			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			5.91000	5.90200			0.00	0	2,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/12/2010 Jibar Future			5.87000	5.88300			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.80000	5.82100			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.75000	5.77900			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.74000	5.75200			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.73000	5.72000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.76000	5.78600			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.92000	5.94600			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			6.11000	6.13100			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.34000	6.34900			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.59000	6.60000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.72000	6.69800			0.00	0	40,000
Total Jibar Future							0.00	0	73,900
Total For JIBAR FUTURE							0.00	0	73,900
Total for Jibar							0.00	0	73,900
Total for Derivatives :							20,499,050.00	6,110	159,979
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

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
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							0.00	0	142,827
Total Options							20,499,050.00	6,110	17,152
Grand Total:							20,499,050.00	6,110	159,979