



Interest Rates Daily MTM Report

Daily summary for: 26/10/2010

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			7.20900	7.19000		4.25	0.00	0	4,806
R157 On 03/02/2011 Bond Future			7.28800	7.26800		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.37100	7.34900		4.25	0.00	0	0
Total R157 Future							0.00	0	4,806
R157 On 04/11/2010 Bond Future	8.50	Call		5,920.00000	5,831,000	4.88	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		6,138.00000	6,050,000	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		5,700.00000	5,612,000	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		23.00000	22,000	4.38	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,457.00000	1,368,000	4.38	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,060.00000	2,984,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		311.00000	323,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,240.00000	3,162,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		276.00000	287,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,883.00000	2,808,000	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		348.00000	361,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,540.00000	2,476,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		882.00000	910,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,681.00000	2,615,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		818.00000	844,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,402.00000	2,339,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		949.00000	978,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,268.00000	2,207,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,021.00000	1,051,000	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			8.06200	8.03700		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.11800	8.09300		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.17800	8.15200		11.25	0.00	0	0
Total R186 Future										0.00	0	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		11,674.00000	11,416,000	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		12,119.00000	11,861,000	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		11,226.00000	10,968,000	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		1.00000	1,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,072.00000	6,813,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,244.00000	9,013,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		491.00000	514,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,650.00000	9,416,000	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		441.00000	462,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,842.00000	8,613,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		547.00000	572,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,929.00000	5,094,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,359.00000	1,269,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,796.00000	7,600,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,012.00000	2,076,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,140.00000	7,940,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,891.00000	1,951,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,457.00000	7,265,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,141.00000	2,209,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,893.00000	5,025,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3,355.00000	3,227,000	11.25	0.00	0	3,000
Total R186 Option										0.00	0	13,900
Total For R186										0.00	0	31,432
R201	On	04/11/2010	Bond Future			7.01200	6.98800		4.00	0.00	0	1,488
R201	On	03/02/2011	Bond Future			7.07800	7.05200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.15500	7.12700		3.75	0.00	0	0
Total R201 Future										0.00	0	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,358.00000	5,270,000	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		5,529.00000	5,441,000	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		5,186.00000	5,098,000	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		1,854.00000	1,766,000	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		1.00000	1,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		32.00000	34,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		985.00000	899,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,624.00000	3,536,000	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		909.00000	984,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		34.00000	21,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,308.00000	3,224,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		99.00000	105,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,461.00000	3,377,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		87.00000	92,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,156.00000	3,073,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		114.00000	120,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,471.00000	2,401,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		477.00000	498,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,594.00000	2,523,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		443.00000	462,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,351.00000	2,282,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		516.00000	537,000	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			0.57500	0.57600			0.00	0	0
R202	On	05/05/2011	Bond Future			0.44500	0.44600			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	55,457,000		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	56,311,000		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	54,595,000		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		39,250.00000	39,279,000		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		40,278.00000	40,307,000		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		38,212.00000	38,240,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	6,500
R203	On	04/11/2010	Bond Future			7.75000	7.73000		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.83200	7.81200		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.91600	7.89500		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,719.00000	7,613,000	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		7,960.00000	7,854,000	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		7,477.00000	7,370,000	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		3,859.00000	3,769,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		390.00000	403,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,066.00000	3,975,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		351.00000	363,000	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		3,655.00000	3,567,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		433.00000	448,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,949.00000	2,877,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,202.00000	1,235,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,115.00000	3,041,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,125.00000	1,156,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,788.00000	2,717,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,285.00000	1,318,000	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			7.85400	7.82900		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.92700	7.90200		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.00600	7.98000		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		8,041.00000	7,892,000	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		8,309.00000	8,160,000	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		7,772.00000	7,623,000	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		6,687.00000	6,538,000	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		3,921.00000	3,801,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		528.00000	553,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,146.00000	4,024,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		476.00000	499,000	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		3,700.00000	3,582,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		585.00000	612,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,048.00000	3,941,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,173.00000	1,212,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,245.00000	4,136,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,099.00000	1,136,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,854.00000	3,749,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,251.00000	1,292,000	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			6.81700	6.80700		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.87800	6.86800		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.95900	6.94800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,694.00000	4,666,000	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		4,829.00000	4,800,000	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		4,560.00000	4,531,000	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		1,256.00000	1,227,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		1.00000	1,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,336.00000	3,308,000	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		293.00000	301,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		130.00000	110,000	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		2,974.00000	2,948,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		34.00000	35,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,096.00000	3,070,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		29.00000	29,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,852.00000	2,826,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		40.00000	40,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,731.00000	1,709,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		400.00000	405,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,821.00000	1,799,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		370.00000	375,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,644.00000	1,623,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		433.00000	438,000	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			7.94300	7.93400		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.01100	8.00200		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.08700	8.07700		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,798.00000	7,741,000	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		8,077.00000	8,021,000	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		7,517.00000	7,460,000	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		8,634.00000	8,577,000	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		4,801.00000	4,749,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		369.00000	372,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,048.00000	4,996,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		329.00000	332,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,556.00000	4,505,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		412.00000	416,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,925.00000	3,880,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,447.00000	1,462,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,125.00000	4,078,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,360.00000	1,372,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,730.00000	3,685,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,541.00000	1,555,000	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			8.01800	8.00800		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.08400	8.07400		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.15300	8.14300		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,705.00000	7,639,000	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		7,997.00000	7,931,000	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		7,411.00000	7,346,000	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		4,733.00000	4,674,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		515.00000	521,000	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		4,984.00000	4,925,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		465.00000	470,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,485.00000	4,427,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		571.00000	577,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,814.00000	3,767,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,601.00000	1,617,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,019.00000	3,971,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,502.00000	1,517,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,613.00000	3,567,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,706.00000	1,723,000	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			8.07000	8.06100		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.11300	8.10300		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.15700	8.14700		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.19900	8.18900		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		7,843.00000	7,761,000	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		8,225.00000	8,144,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		0.00000	0,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,457.00000	7,375,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		3,853.00000	3,767,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		25.00000	21,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		228.00000	216,000	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		1,913.00000	1,819,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,723.00000	9,642,000	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		2,958.00000	3,022,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		59.00000	42,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,962.00000	7,876,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		510.00000	514,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,296.00000	8,209,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		462.00000	465,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,629.00000	7,544,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		563.00000	567,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,355.00000	5,288,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,312.00000	2,334,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,631.00000	5,563,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,172.00000	2,192,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,084.00000	5,018,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,460.00000	2,483,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,119.00000	6,056,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,453.00000	3,478,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,398.00000	6,334,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,316.00000	3,340,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,844.00000	5,783,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,597.00000	3,624,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,262.00000	15,179,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		904.00000	909,000	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			2.65300	2.57400			0.00	0	1,080
R212	On	03/02/2011			2.56500	2.48400			0.00	0	240
Total R212 Future									0.00	0	1,320
R212	On	04/11/2010	Bond Future	3.00	Call	4,075.00000	3,304,000		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	4,540.00000	3,770,000		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	3,606.00000	2,836,000		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	4,866.00000	4,084,000		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	5,323.00000	4,541,000		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	4,406.00000	3,624,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put	0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	1,320
Total for Bond									0.00	0	83,956
GOVI	On	04/11/2010	GOVI			343.88800	344.25200		0.00	0	166
Total GOVI Future									0.00	0	166
GOVI	On	04/11/2010	GOVI	329.00	Call	152,520.00000	148,880,000		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	152,420.00000	148,780,000		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	152,620.00000	148,980,000		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			372.38600	372.71400			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			343.29200	343.65700			0.00	0	1,303
ALBI On 03/02/2011 Index Future			348.51400	348.88500			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			151.27600	151.37000			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.51600	153.61100			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			391.75900	391.43700			0.00	0	511
ILBI On 03/02/2011 Index Future			397.82000	397.49500			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			339.70500	340.07900			0.00	0	3
OTH1 On 03/02/2011 Index Future			344.87200	345.25200			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			339.91100	340.20300			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.94500	345.24000			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			5.88000	5.91000			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			5.84000	5.87000			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.77000	5.80000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.72000	5.75000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.71000	5.74000			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.69000	5.73000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.72000	5.76000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.86000	5.92000			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			6.05000	6.11000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.27000	6.34000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.52000	6.59000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.69000	6.72000			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 :							0.00	0	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							0.00	0	17,152
Grand Total:							0.00	0	159,979