



Interest Rates Daily MTM Report

Daily summary for: 27/10/2010

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			7.20700	7.20900		4.25	620,415,062.30	4,870	3,626
R157	On	03/02/2011	Bond Future			7.28600	7.28800		4.25	630,374,159.70	4,874	3,694
R157	On	05/05/2011	Bond Future			7.36800	7.37100		4.25	0.00	0	0
Total R157 Future										1,250,789,222.00	9,744	7,320
R157	On	04/11/2010	Bond Future	8.50	Call		5,831.00000	5,840,000	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		6,050.00000	6,059,000	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		5,612.00000	5,621,000	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		22.00000	17,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,368.00000	1,372,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,984.00000	2,987,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		323.00000	317,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,162.00000	3,166,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		287.00000	282,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,808.00000	2,811,000	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		361.00000	356,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,476.00000	2,480,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		910.00000	901,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,615.00000	2,620,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		844.00000	836,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,339.00000	2,344,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		978.00000	970,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,207.00000	2,211,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,051.00000	1,043,000	4.37	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										1,250,789,222.00	9,744	7,820
R186	On	04/11/2010	Bond Future			8.10500	8.06200		10.75	2,538,852,083.56	20,252	17,511
R186	On	03/02/2011	Bond Future			8.16300	8.11800		11.00	2,471,740,306.88	20,264	20,231
R186	On	05/05/2011	Bond Future			8.22400	8.17800		11.25	0.00	0	0
Total R186 Future										5,010,592,390.44	40,516	37,742
R186	On	04/11/2010	Bond Future	9.25	Call		11,416.00000	10,973,000	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		11,861.00000	11,418,000	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		10,968.00000	10,525,000	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		6,813.00000	6,370,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,013.00000	8,609,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		514.00000	566,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,416.00000	9,007,000	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		462.00000	509,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,613.00000	8,214,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		572.00000	629,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,094.00000	5,406,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,269.00000	1,125,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,600.00000	7,267,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,076.00000	2,202,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,940.00000	7,601,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,951.00000	2,070,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,265.00000	6,938,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,209.00000	2,340,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,025.00000	5,273,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3,227.00000	3,017,000	11.25	0.00	0	3,000
Total R186 Option										0.00	0	13,900
Total For R186										5,010,592,390.44	40,516	51,642
R201	On	04/11/2010	Bond Future			6.99000	7.01200		4.00	40,536,511.80	370	1,169
R201	On	03/02/2011	Bond Future			7.05500	7.07800		4.00	39,520,173.60	370	319
R201	On	05/05/2011	Bond Future			7.12900	7.15500		3.75	0.00	0	0
Total R201 Future										80,056,685.40	740	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,270.00000	5,350,000	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		5,441.00000	5,522,000	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		5,098.00000	5,179,000	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		1,766.00000	1,846,000	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		34.00000	20,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		899.00000	966,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,536.00000	3,616,000	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		984.00000	904,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		21.00000	22,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,224.00000	3,295,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		105.00000	97,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,377.00000	3,448,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		92.00000	84,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,073.00000	3,142,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		120.00000	110,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,401.00000	2,461,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		498.00000	474,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,523.00000	2,584,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		462.00000	439,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,282.00000	2,341,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		537.00000	512,000	3.92	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										80,056,685.40	740	2,608
R202	On	04/11/2010	Bond Future			0.57300	0.57500			0.00	0	0
R202	On	05/05/2011	Bond Future			0.44300	0.44500			0.00	0	6,500
Total R202 Future										0.00	0	6,500
R202	On	04/11/2010	Bond Future	3.05	Call		55,457.00000	55,515,000		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		56,311.00000	56,368,000		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		54,595.00000	54,652,000		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		39,279.00000	39,336,000		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		40,307.00000	40,364,000		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		38,240.00000	38,298,000		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	6,500
R203	On	04/11/2010	Bond Future			7.75700	7.75000		6.25	145,553,298.66	1,402	1,918
R203	On	03/02/2011	Bond Future			7.84000	7.83200		6.50	147,870,153.07	1,403	1,402
R203	On	05/05/2011	Bond Future			7.92500	7.91600		6.25	0.00	0	0
Total R203 Future										293,423,451.73	2,805	3,320
R203	On	04/11/2010	Bond Future	9.25	Call		7,613.00000	7,575,000	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		7,854.00000	7,817,000	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		7,370.00000	7,333,000	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		3,769.00000	3,731,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		403.00000	406,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,975.00000	3,936,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		363.00000	365,000	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		3,567.00000	3,529,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		448.00000	452,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,877.00000	2,844,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,235.00000	1,246,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,041.00000	3,007,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,156.00000	1,166,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,717.00000	2,685,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,318.00000	1,331,000	6.57	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										293,423,451.73	2,805	3,320
R204	On	04/11/2010	Bond Future			7.86600	7.85400		7.25	193,596,810.80	1,864	2,242
R204	On	03/02/2011	Bond Future			7.94000	7.92700		7.50	190,342,290.44	1,877	1,876
R204	On	05/05/2011	Bond Future			8.02000	8.00600		7.50	0.00	0	0
Total R204 Future										383,939,101.24	3,741	4,118
R204	On	04/11/2010	Bond Future	9.25	Call		7,892.00000	7,821,000	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		8,160.00000	8,089,000	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		7,623.00000	7,552,000	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		6,538.00000	6,467,000	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		3,801.00000	3,736,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		553.00000	563,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,024.00000	3,958,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		499.00000	508,000	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		3,582.00000	3,518,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		612.00000	623,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,941.00000	3,881,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,212.00000	1,231,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,136.00000	4,075,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,136.00000	1,154,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,749.00000	3,691,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,292.00000	1,313,000	7.89	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										383,939,101.24	3,741	4,118
R206	On	04/11/2010	Bond Future			6.78500	6.81700		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.84300	6.87800		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.92000	6.95900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,666.00000	4,757,000	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		4,800.00000	4,892,000	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		4,531.00000	4,622,000	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		1,227.00000	1,318,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		1.00000	0,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,308.00000	3,399,000	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		301.00000	234,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		110.00000	134,000	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	2,948.00000	3,036,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put	35.00000	30,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call	3,070.00000	3,158,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put	29.00000	25,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call	2,826.00000	2,913,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put	40.00000	35,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call	1,709.00000	1,776,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put	405.00000	377,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call	1,799.00000	1,867,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put	375.00000	348,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call	1,623.00000	1,689,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put	438.00000	409,000	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			7.95600	7.94300	8.25	136,849,832.00	1,400	600
R207	On	03/02/2011	Bond Future			8.02500	8.01100	8.25	133,835,632.00	1,400	1,400
R207	On	05/05/2011	Bond Future			8.10100	8.08700	8.50	0.00	0	0
Total R207 Future									270,685,464.00	2,800	2,000
R207	On	04/11/2010	Bond Future	9.25	Call	7,741.00000	7,660,000	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	8,021.00000	7,940,000	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	7,460.00000	7,379,000	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	8,577.00000	8,496,000	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		4,749.00000	4,672,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		372.00000	381,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,996.00000	4,918,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		332.00000	340,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,505.00000	4,428,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		416.00000	424,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,880.00000	3,818,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,462.00000	1,483,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,078.00000	4,016,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,372.00000	1,394,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,685.00000	3,625,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,555.00000	1,579,000	8.93	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										270,685,464.00	2,800	2,000
R208	On	04/11/2010	Bond Future			8.03600	8.01800		9.00	513,631,322.24	5,596	6,325
R208	On	03/02/2011	Bond Future			8.10200	8.08400		9.25	521,565,008.41	5,597	5,596
R208	On	05/05/2011	Bond Future			8.17200	8.15300		9.25	0.00	0	0
Total R208 Future										1,035,196,330.65	11,193	11,921
R208	On	04/11/2010	Bond Future	9.25	Call		7,639.00000	7,521,000	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		7,931.00000	7,813,000	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		7,346.00000	7,228,000	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		4,674.00000	4,574,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		521.00000	536,000	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		4,925.00000	4,823,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		470.00000	484,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,427.00000	4,328,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		577.00000	594,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,767.00000	3,684,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,617.00000	1,654,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,971.00000	3,886,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,517.00000	1,551,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,567.00000	3,486,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,723.00000	1,761,000	9.74	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										1,035,196,330.65	11,193	11,921
R209	On	04/11/2010	Bond Future			8.11900	8.07000		14.25	211,857,922.50	2,625	23,345
R209	On	03/02/2011	Bond Future			8.16300	8.11300		15.00	215,085,281.25	2,625	2,097
R209	On	05/05/2011	Bond Future			8.20800	8.15700		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.25200	8.19900		15.00	0.00	0	0
Total R209 Future										426,943,203.75	5,250	25,442
R209	On	04/11/2010	Bond Future	9.00	Call		7,761.00000	7,320,000	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		8,144.00000	7,702,000	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		7,375.00000	6,934,000	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		3,767.00000	3,331,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		21.00000	26,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		216.00000	282,000	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		1,819.00000	1,444,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,642.00000	9,200,000	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		3,022.00000	3,438,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		42.00000	16,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,876.00000	7,485,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		514.00000	569,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,209.00000	7,813,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		465.00000	515,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,544.00000	7,157,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		567.00000	626,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,288.00000	4,991,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,334.00000	2,487,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,563.00000	5,258,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,192.00000	2,338,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,018.00000	4,729,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,483.00000	2,645,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,056.00000	5,766,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,478.00000	3,652,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,334.00000	6,038,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,340.00000	3,508,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,783.00000	5,500,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,624.00000	3,805,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,179.00000	14,767,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		909.00000	961,000	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										426,943,203.75	5,250	25,874
R212	On	04/11/2010	Bond Future			2.64900	2.65300			0.00	0	1,080
R212	On	03/02/2011	Bond Future			2.56100	2.56500			0.00	0	240
Total R212 Future										0.00	0	1,320
R212	On	04/11/2010	Bond Future	3.00	Call		3,304.00000	3,343,000		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		3,770.00000	3,809,000		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		2,836.00000	2,875,000		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		4,084.00000	4,122,000		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		4,541.00000	4,580,000		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		3,624.00000	3,663,000		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										8,751,625,849.21	76,789	118,323
GOVI	On	04/11/2010	GOVI			343.32500	343.88800			17,166,250.00	5	166
GOVI	On	03/02/2011	GOVI			348.54700	343.88800			34,854,700.00	10	10
Total GOVI Future										52,020,950.00	15	176
GOVI	On	04/11/2010	GOVI	329.00	Call		148,880.00000	143,250,000		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		148,780.00000	143,150,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	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
GOVI	On	04/11/2010	GOVI	328.99	Call		148,980.00000	143,350,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Call		0.00000	55,470,000		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		0.00000	55,370,000		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		0.00000	55,570,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										52,020,950.00	15	176
Total for GOVI										52,020,950.00	15	176
AL7T	On	04/11/2010	Index Future			371.88700	372.38600			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			342.67400	343.29200			0.00	0	1,303
ALBI	On	03/02/2011	Index Future			347.88600	348.51400			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			151.20400	151.27600			0.00	0	2
CRD1	On	03/02/2011	Index Future			153.44400	153.51600			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			391.69800	391.75900			0.00	0	511
ILBI	On	03/02/2011	Index Future			397.75800	397.82000			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			338.79100	339.70500			0.00	0	3
OTH1	On	03/02/2011	Index Future			343.94400	344.87200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 04/11/2010 Index Future			339.29500	339.91100			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.32100	344.94500			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	5.88000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.81000	5.84000			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.73000	5.77000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.68000	5.72000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.67000	5.71000			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.66000	5.69000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.68000	5.72000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.79000	5.86000			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			5.98000	6.05000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.22000	6.27000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.46000	6.52000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.65000	6.69000			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 :							8,803,646,799.21	76,804	194,356
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							8,803,646,799.21	76,804	177,204
Total Options							0.00	0	17,152
Grand Total:							8,803,646,799.21	76,804	194,356