



Interest Rates Daily MTM Report

Daily summary for: 28/10/2010

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			7.10000	7.20700		4.25	0.00	0	3,626
R157	On	03/02/2011	Bond Future			7.17200	7.28600		4.25	0.00	0	3,694
R157	On	05/05/2011	Bond Future			7.25400	7.36800		4.25	0.00	0	0
R157	On	04/08/2011	Bond Future			7.33000	7.50000			0.00	0	0
Total R157 Future										0.00	0	7,320
R157	On	04/11/2010	Bond Future	8.50	Call		5,840.00000	6,340,000	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		6,059.00000	6,559,000	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		5,621.00000	6,121,000	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		17.00000	2,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,372.00000	1,856,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,987.00000	3,404,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		317.00000	230,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,166.00000	3,591,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		282.00000	203,000	4.58	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	Call		2,811.00000	3,219,000	4.53	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		356.00000	260,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,480.00000	2,802,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		901.00000	747,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,620.00000	2,950,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		836.00000	690,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,344.00000	2,657,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		970.00000	807,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,211.00000	2,515,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,043.00000	871,000	4.37	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		0.00000	668,000		0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		0.00000	864,000		0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		0.00000	472,000		0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		0.00000	0,000		0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	7,820
R186	On	04/11/2010	Bond Future			8.05900	8.10500		10.75	0.00	0	17,511
R186	On	03/02/2011	Bond Future			8.11600	8.16300		11.00	0.00	0	20,231
R186	On	05/05/2011	Bond Future			8.17900	8.22400		11.25	0.00	0	0
R186	On	04/08/2011	Bond Future			8.23800	8.25000			0.00	0	0
Total R186 Future										0.00	0	37,742
R186	On	04/11/2010	Bond Future	9.25	Call		10,973.00000	11,447,000	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		11,418.00000	11,892,000	12.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		10,525.00000	10,999,000	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	0,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,370.00000	6,843,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		8,609.00000	9,015,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		566.00000	496,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,007.00000	9,419,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		509.00000	444,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,214.00000	8,613,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		629.00000	552,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,406.00000	5,056,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,125.00000	1,251,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,267.00000	7,573,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,202.00000	2,059,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,601.00000	7,914,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,070.00000	1,935,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,938.00000	7,238,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,340.00000	2,192,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,273.00000	5,010,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3,017.00000	3,202,000	11.25	16,010,000.00	5,000	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		0.00000	118,000		0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		0.00000	607,000		0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	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
R186	On	04/08/2011	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		0.00000	374,000		0.00	0	0
Total R186 Option										16,010,000.00	5,000	16,400
Total For R186										16,010,000.00	5,000	54,142
R201	On	04/11/2010	Bond Future			6.90900	6.99000		4.00	0.00	0	1,169
R201	On	03/02/2011	Bond Future			6.96800	7.05500		4.00	0.00	0	319
R201	On	05/05/2011	Bond Future			7.04400	7.12900		3.75	0.00	0	0
R201	On	04/08/2011	Bond Future			7.11500	7.25000			0.00	0	0
Total R201 Future										0.00	0	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,350.00000	5,647,000	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		5,522.00000	5,819,000	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		5,179.00000	5,475,000	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		1,846.00000	2,142,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		1.00000	0,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		20.00000	5,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		966.00000	1,247,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,616.00000	3,913,000	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		904.00000	634,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		22.00000	48,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,295.00000	3,570,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		97.00000	71,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,448.00000	3,727,000	4.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.05	Put		84.00000	62,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,142.00000	3,415,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		110.00000	82,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,461.00000	2,668,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		474.00000	405,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,584.00000	2,795,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		439.00000	374,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,341.00000	2,543,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		512.00000	439,000	3.92	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		0.00000	409,000		0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		0.00000	0,000		0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		0.00000	559,000		0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		0.00000	0,000		0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		0.00000	258,000		0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		0.00000	1,000		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			0.57300	0.57300			0.00	0	0
R202	On	05/05/2011	Bond Future			0.44500	0.44300			0.00	0	6,500
Total R202 Future										0.00	0	6,500
R202	On	04/11/2010	Bond Future	3.05	Call		55,515.00000	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
R202	On	04/11/2010	Bond Future	3.10	Call		56,368.00000	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		54,652.00000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		39,336.00000	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		40,364.00000	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		38,298.00000	38,240,000		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			7.66100	7.75700		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.73900	7.84000		6.50	0.00	0	1,402
R203	On	05/05/2011	Bond Future			7.82400	7.92500		6.25	0.00	0	0
R203	On	04/08/2011	Bond Future			7.90500	8.00000			0.00	0	0
Total R203 Future										0.00	0	3,320
R203	On	04/11/2010	Bond Future	9.25	Call		7,575.00000	8,088,000	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		7,817.00000	8,329,000	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		7,333.00000	7,846,000	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		3,731.00000	4,158,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		406.00000	312,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,936.00000	4,372,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		365.00000	280,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,529.00000	3,948,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		452.00000	350,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,844.00000	3,169,000	6.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		1,246.00000	1,068,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,007.00000	3,341,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,166.00000	997,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,685.00000	3,001,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,331.00000	1,144,000	6.57	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		0.00000	456,000		0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		0.00000	695,000		0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		0.00000	216,000		0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,320
R204	On	04/11/2010	Bond Future			7.77500	7.86600		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.84500	7.94000		7.50	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.92600	8.02000		7.50	0.00	0	0
R204	On	04/08/2011	Bond Future			8.00300	8.00000			0.00	0	0
Total R204 Future										0.00	0	4,118
R204	On	04/11/2010	Bond Future	9.25	Call		7,821.00000	8,364,000	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		8,089.00000	8,632,000	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		7,552.00000	8,095,000	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		6,467.00000	7,010,000	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

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	8.50	Call		3,736.00000	4,169,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		563.00000	445,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,958.00000	4,401,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		508.00000	400,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,518.00000	3,941,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		623.00000	495,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,881.00000	4,248,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,231.00000	1,068,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,075.00000	4,450,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,154.00000	999,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,691.00000	4,049,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,313.00000	1,141,000	7.89	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		0.00000	16,000		0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		0.00000	257,000		0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		0.00000	291,000		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	4,118
R206	On	04/11/2010	Bond Future			6.68800	6.78500		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.73800	6.84300		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.81500	6.92000		3.00	0.00	0	0
R206	On	04/08/2011	Bond Future			6.88700	7.00000			0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,757.00000	5,035,000	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	8.50	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,892.00000	5,169,000	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		4,622.00000	4,900,000	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		1,318.00000	1,595,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,399.00000	3,677,000	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		234.00000	95,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		134.00000	272,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		3,036.00000	3,304,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		30.00000	20,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,158.00000	3,428,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		25.00000	16,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,913.00000	3,180,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		35.00000	23,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,776.00000	1,967,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		377.00000	312,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,867.00000	2,062,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		348.00000	287,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,689.00000	1,875,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		409.00000	340,000	3.06	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		0.00000	251,000		0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	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
R206	On	04/08/2011	Bond Future	7.05	Call		0.00000	361,000		0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		0.00000	0,000		0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		0.00000	140,000		0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		0.00000	0,000		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			7.88000	7.95600		8.25	0.00	0	600
R207	On	03/02/2011	Bond Future			7.94600	8.02500		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.02300	8.10100		8.50	0.00	0	0
R207	On	04/08/2011	Bond Future			8.09800	8.25000			0.00	0	0
Total R207 Future										0.00	0	2,000
R207	On	04/11/2010	Bond Future	9.25	Call		7,660.00000	8,136,000	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		7,940.00000	8,416,000	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		7,379.00000	7,855,000	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		8,496.00000	8,972,000	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		4,672.00000	5,079,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		381.00000	304,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,918.00000	5,332,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		340.00000	271,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,428.00000	4,829,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		424.00000	342,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,818.00000	4,125,000	8.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Put		1,483.00000	1,325,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,016.00000	4,330,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,394.00000	1,242,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,625.00000	3,924,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,579.00000	1,412,000	8.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		0.00000	881,000		0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		0.00000	1,168,000		0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		0.00000	592,000		0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	2,000
R208	On	04/11/2010	Bond Future			7.98000	8.03600		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.04500	8.10200		9.25	0.00	0	5,596
R208	On	05/05/2011	Bond Future			8.11600	8.17200		9.25	0.00	0	0
R208	On	04/08/2011	Bond Future			8.18500	8.25000			0.00	0	0
Total R208 Future										0.00	0	11,921
R208	On	04/11/2010	Bond Future	9.25	Call		7,521.00000	7,889,000	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		7,813.00000	8,181,000	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		7,228.00000	7,595,000	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		4,574.00000	4,867,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		536.00000	463,000	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		4,823.00000	5,122,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		484.00000	416,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,328.00000	4,615,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		594.00000	514,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,684.00000	3,906,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,654.00000	1,523,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,886.00000	4,115,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,551.00000	1,428,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,486.00000	3,702,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,761.00000	1,625,000	9.74	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		0.00000	400,000		0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		0.00000	707,000		0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		0.00000	93,000		0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,921
R209	On	04/11/2010	Bond Future			8.08300	8.11900		14.25	0.00	0	23,345
R209	On	03/02/2011	Bond Future			8.12700	8.16300		15.00	0.00	0	2,097
R209	On	05/05/2011	Bond Future			8.17300	8.20800		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.21700	8.25200		15.00	0.00	0	0
Total R209 Future										0.00	0	25,442
R209	On	04/11/2010	Bond Future	9.00	Call		7,320.00000	7,644,000	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		7,702.00000	8,026,000	16.62	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	Put		0.00000	0,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		6,934.00000	7,258,000	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		3,331.00000	3,639,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		26.00000	10,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		282.00000	176,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		1,444.00000	1,662,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,200.00000	9,524,000	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		3,438.00000	3,116,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		16.00000	18,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,485.00000	7,752,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		569.00000	515,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,813.00000	8,085,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		515.00000	466,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,157.00000	7,420,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		626.00000	569,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,991.00000	5,179,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,487.00000	2,366,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,258.00000	5,451,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,338.00000	2,222,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,729.00000	4,911,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,645.00000	2,518,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,766.00000	5,943,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,652.00000	3,523,000	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	8.55	Call		6,038.00000	6,219,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,508.00000	3,383,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,500.00000	5,672,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,805.00000	3,671,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		14,767.00000	15,030,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		961.00000	918,000	20.00	0.00	0	0
Total R209 Option									0.00	0	432	
Total For R209									0.00	0	25,874	
R212	On	04/11/2010	Bond Future			2.65000	2.64900		0.00	0	1,080	
R212	On	03/02/2011	Bond Future			2.56200	2.56100		0.00	0	240	
Total R212 Future									0.00	0	1,320	
R212	On	04/11/2010	Bond Future	3.00	Call		3,343.00000	3,334,000	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		3,809.00000	3,799,000	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		2,875.00000	2,865,000	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		4,122.00000	4,113,000	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		4,580.00000	4,570,000	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		3,663.00000	3,653,000	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									16,010,000.00	5,000	120,823	
GOVI	On	04/11/2010	GOVI			344.73400	343.32500		0.00	0	166	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI			349.97200	348.54700			0.00	0	10
GOVI	On	05/05/2011	GOVI			355.21000	349.00000			0.00	0	0
Total GOVI Future										0.00	0	176
GOVI	On	04/11/2010	GOVI	329.00	Call		143,250.00000	157,340,000		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		143,150.00000	157,240,000		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		143,350.00000	157,440,000		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		55,470.00000	69,720,000		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		55,370.00000	69,620,000		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		55,570.00000	69,820,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	62,100,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	62,000,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	62,200,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	176
Total for GOVI										0.00	0	176
AL7T	On	04/11/2010	Index Future			373.65900	371.88700			0.00	0	38
AL7T	On	03/02/2011	Index Future			379.33700	372.00000			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future									0.00	0	38
Total For AL7T									0.00	0	38
ALBI	On	04/11/2010			344.07600	342.67400			0.00	0	1,303
ALBI	On	03/02/2011			349.30400	347.88600			0.00	0	0
ALBI	On	05/05/2011			354.53300	348.00000			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			151.64300	151.20400			3,032,860.00	2	0
CRD1	On	03/02/2011			153.89000	153.44400			3,077,800.00	2	2
CRD1	On	05/05/2011			156.13700	154.00000			0.00	0	0
Total CRD1 Future									6,110,660.00	4	2
Total For CRD1									6,110,660.00	4	2
ILBI	On	04/11/2010			391.54200	391.69800			0.00	0	511
ILBI	On	03/02/2011			397.59900	397.75800			0.00	0	0
Total ILBI Future									0.00	0	511
Total For ILBI									0.00	0	511
OTH1	On	04/11/2010			340.15500	338.79100			10,204,650.00	3	0
OTH1	On	03/02/2011			345.32400	343.94400			10,359,720.00	3	3
OTH1	On	05/05/2011			350.49300	344.00000			0.00	0	0
Total OTH1 Future									20,564,370.00	6	3
Total For OTH1									20,564,370.00	6	3
TRT1	On	04/11/2010			340.66700	339.29500			340,667,000.00	100	0
TRT1	On	03/02/2011			345.71400	344.32100			345,714,000.00	100	100
TRT1	On	05/05/2011			350.76200	345.00000			0.00	0	0
Total TRT1 Future									686,381,000.00	200	100
Total For TRT1									686,381,000.00	200	100
Total for Index									713,056,030.00	210	1,957
JIBAR	On	17/11/2010			5.84000	5.88000			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			5.68000	5.81000			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.60000	5.73000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.55000	5.68000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.52000	5.67000			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.52000	5.66000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.55000	5.68000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.68000	5.79000			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			5.85000	5.98000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.06000	6.22000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.30000	6.46000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.48200	6.65000			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 :							729,066,030.00	5,210	196,856
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							713,056,030.00	210	177,204
Total Options							16,010,000.00	5,000	19,652
Grand Total:							729,066,030.00	5,210	196,856