



Interest Rates Daily MTM Report

Daily summary for: 18/11/2010

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			7.08400	7.19800		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.17100	7.28200		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.27300	7.36600		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		3,182.00000	3,642,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		123.00000	77,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,376.00000	3,843,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		103.00000	64,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,991.00000	3,444,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		147.00000	94,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,485.00000	2,832,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		547.00000	429,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,637.00000	2,994,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		494.00000	386,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,337.00000	2,675,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		604.00000	477,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,193.00000	2,520,000	3.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future	7.65	Put		666.00000	527,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		1,891.00000	2,099,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,365.00000	1,206,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,003.00000	2,218,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,281.00000	1,129,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,783.00000	1,984,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,453.00000	1,287,000	3.78	0.00	0	0
Total R157 Option										0.00	0	0
Total For R157										0.00	0	6,891
R186	On	03/02/2011	Bond Future			8.14900	8.23900		11.00	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.21800	8.30500		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.29100	8.37100		11.00	0.00	0	0
Total R186 Future										0.00	0	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		7,663.00000	8,467,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		384.00000	282,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,066.00000	8,881,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		332.00000	241,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		7,264.00000	8,055,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		443.00000	328,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,751.00000	5,045,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		706.00000	906,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		6,065.00000	6,670,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,801.00000	1,545,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		6,389.00000	7,010,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,659.00000	1,420,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,747.00000	6,337,000	10.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Put		1,950.00000	1,680,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,244.00000	4,715,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,187.00000	2,518,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		3,886.00000	4,259,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		5,065.00000	4,660,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,116.00000	4,502,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,806.00000	4,414,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		3,664.00000	4,023,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		5,335.00000	4,916,000	10.98	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	32,185
R201	On	03/02/2011	Bond Future			6.85100	7.00700		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.93100	7.08700		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.02700	7.16800		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		3,385.00000	3,914,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		21.00000	9,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,546.00000	4,077,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		16.00000	7,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,224.00000	3,750,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		26.00000	12,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,389.00000	2,811,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		266.00000	181,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,518.00000	2,948,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		237.00000	160,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,262.00000	2,675,000	3.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.70	Put		297.00000	203,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,285.00000	1,526,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		1,037.00000	850,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,382.00000	1,632,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		983.00000	805,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,205.00000	1,437,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1,108.00000	912,000	3.24	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	639
R202	On	03/02/2011	Bond Future			0.30100	0.31700			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.22200	0.23700			0.00	0	6,500
Total R202 Future										0.00	0	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		62,397.00000	62,877,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Call		63,244.00000	63,724,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Call		61,542.00000	62,022,000		0.00	0	0
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		45,392.00000	45,844,000		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		46,420.00000	46,872,000		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		44,354.00000	44,805,000		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	9,820

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			7.68300	7.79800		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.77300	7.88600		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.87400	7.97400		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		3,739.00000	4,267,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		198.00000	131,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,956.00000	4,493,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		169.00000	111,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,524.00000	4,043,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		230.00000	154,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,748.00000	3,135,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		956.00000	779,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,913.00000	3,311,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		878.00000	712,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,587.00000	2,963,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,039.00000	851,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,175.00000	2,429,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		2,050.00000	1,823,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,301.00000	2,564,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,937.00000	1,719,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,052.00000	2,298,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		2,167.00000	1,932,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,407
R204	On	03/02/2011	Bond Future			7.81100	7.94100		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.89700	8.02600		6.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future			7.99200	8.11200		7.00	0.00	0	0
Total R204 Future										0.00	0	1,876
R204	On	03/02/2011	Bond Future	8.50	Call		3,509.00000	4,146,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		342.00000	223,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,740.00000	4,390,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		296.00000	190,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,283.00000	3,905,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		394.00000	261,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,495.00000	4,029,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		878.00000	685,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,692.00000	4,239,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		805.00000	624,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,304.00000	3,824,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		959.00000	752,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,081.00000	2,400,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,693.00000	2,356,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,212.00000	2,542,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,550.00000	2,224,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		1,955.00000	2,262,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,842.00000	2,493,000	6.98	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	1,876
R206	On	03/02/2011	Bond Future			6.61000	6.81400		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.69000	6.90000		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.79300	6.98900		2.50	0.00	0	0
Total R206 Future										0.00	0	0

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		3,088.00000	3,626,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		5.00000	1,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,214.00000	3,753,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		4.00000	1,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,962.00000	3,499,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		7.00000	2,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,667.00000	2,091,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		219.00000	130,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,764.00000	2,195,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		197.00000	115,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,573.00000	1,988,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		245.00000	147,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		873.00000	1,110,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		849.00000	650,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		930.00000	1,177,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		795.00000	606,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		818.00000	1,046,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		904.00000	697,000	2.51	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	03/02/2011	Bond Future			7.92300	8.03700		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.00500	8.11800		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.09600	8.20000		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		4,453.00000	5,073,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		235.00000	157,000	8.57	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	8.80	Call		4,706.00000	5,335,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		201.00000	132,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,203.00000	4,812,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		273.00000	184,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,374.00000	3,840,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,140.00000	932,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,570.00000	4,049,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,049.00000	854,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,183.00000	3,635,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,238.00000	1,016,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		2,725.00000	3,052,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,436.00000	2,160,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		2,879.00000	3,216,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,303.00000	2,036,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,576.00000	2,893,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,576.00000	2,289,000	8.07	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	1,400
R208	On	03/02/2011	Bond Future			8.00000	8.12000		9.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.07600	8.19500		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.15700	8.26800		9.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		4,254.00000	4,918,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		332.00000	223,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,511.00000	5,188,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		287.00000	191,000	9.38	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	8.70	Call		4,001.00000	4,652,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		382.00000	260,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,239.00000	3,737,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,353.00000	1,101,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,438.00000	3,951,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,248.00000	1,011,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,047.00000	3,529,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,467.00000	1,199,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		2,748.00000	3,104,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,858.00000	2,531,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		2,904.00000	3,272,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,708.00000	2,392,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,597.00000	2,941,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		3,015.00000	2,675,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,598
R209	On	03/02/2011	Bond Future			8.19700	8.30200		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.24900	8.35400		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.30400	8.40300		14.50	0.00	0	0
Total R209 Future										0.00	0	23,687
R209	On	03/02/2011	Bond Future	9.00	Call		6,123.00000	6,920,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		427.00000	305,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,451.00000	7,261,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		372.00000	264,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,795.00000	6,578,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		484.00000	349,000	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	05/05/2011	Bond Future	8.50	Call		3,719.00000	4,260,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,483.00000	2,115,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		3,957.00000	4,518,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,305.00000	1,957,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,487.00000	4,009,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,671.00000	2,284,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,351.00000	4,830,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,535.00000	3,166,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,575.00000	5,068,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,343.00000	2,989,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,133.00000	4,597,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,736.00000	3,352,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		12,979.00000	13,752,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		471.00000	397,000	15.82	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	23,687
R211	On	03/02/2011	Bond Future			1.74300	1.80900			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	03/02/2011	Bond Future	2.50	Call		3,899.00000	4,280,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		4,174.00000	4,556,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		3,622.00000	4,003,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	539

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future			2.39700	2.37200			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,958.00000	5,713,000		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		6,416.00000	6,171,000		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		5,499.00000	5,254,000		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	1,868
Total for Bond										0.00	0	85,910
GOVI	On	03/02/2011	GOVI			350.31800	348.05600			0.00	0	203
GOVI	On	05/05/2011	GOVI			355.42300	353.25900			0.00	0	0
Total GOVI Future										0.00	0	203
GOVI	On	03/02/2011	GOVI	343.00	Call		50,560.00000	73,180,000		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		50,460.00000	73,080,000		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		50,660.00000	73,280,000		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		42,590.00000	64,230,000		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		42,490.00000	64,130,000		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		42,690.00000	64,330,000		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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GOVI							0.00	0	203
Total for GOVI							0.00	0	203
AL7T On 03/02/2011 Index Future			380.04900	377.26600			0.00	0	30
Total AL7T Future							0.00	0	30
Total For AL7T							0.00	0	30
ALBI On 03/02/2011 Index Future			349.53700	347.23200			0.00	0	1,132
ALBI On 05/05/2011 Index Future			354.63100	352.42300			0.00	0	0
Total ALBI Future							0.00	0	1,132
Total For ALBI							0.00	0	1,132
CRD1 On 03/02/2011 Index Future			154.23200	153.67100			0.00	0	2
CRD1 On 05/05/2011 Index Future			156.32300	155.92200			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
IGOV On 03/02/2011 Index Future			149.63400	149.40000			0.00	0	0
IGOV On 05/05/2011 Index Future			151.81400	151.63400			0.00	0	0
IGOV On 04/08/2011 Index Future			154.00200	153.94400			0.00	0	0
Total IGOV Future							0.00	0	0
Total For IGOV							0.00	0	0
ILBI On 03/02/2011 Index Future			405.58700	404.80900			0.00	0	370
Total ILBI Future							0.00	0	370
Total For ILBI							0.00	0	370
OTH1 On 03/02/2011 Index Future			344.94900	342.41400			0.00	0	3
OTH1 On 05/05/2011 Index Future			349.97600	347.53300			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 03/02/2011 Index Future			345.95200	343.87900			0.00	0	100
TRT1 On 05/05/2011 Index Future			350.64100	348.91600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,637

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			5.58300	5.78400			0.00	2,500	5,100
JIBAR	On	19/01/2011	Jibar Future			5.50800	5.74600			0.00	0	2,500
JIBAR	On	16/02/2011	Jibar Future			5.44500	5.66500			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.43100	5.64100			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.41300	5.64400			0.00	0	0
JIBAR	On	18/05/2011	Jibar Future			5.43200	5.94600			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.45800	5.66100			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.59800	5.76000			0.00	0	13,700
JIBAR	On	21/12/2011	Jibar Future			5.77500	5.90900			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			5.97800	6.11300			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.22500	6.35900			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			6.39300	6.53400			0.00	0	40,000
Total Jibar Future										0.00	2,500	79,000
Total For JIBAR FUTURE										0.00	2,500	79,000
Total for Jibar										0.00	2,500	79,000
Total for Derivatives :										0.00	2,500	166,750
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	2,500	158,250
Total Options							0.00	0	8,500
Grand Total:							0.00	2,500	166,750