



Interest Rates Daily MTM Report

Daily summary for: 19/11/2010

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			7.08200	7.08400		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.17500	7.17100		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.28000	7.27300		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		3,642.00000	3,648,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		77.00000	74,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,843.00000	3,849,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		64.00000	61,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,444.00000	3,449,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		94.00000	90,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,832.00000	2,816,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		429.00000	429,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,994.00000	2,978,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		386.00000	387,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,675.00000	2,659,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		477.00000	478,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,520.00000	2,505,000	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		527.00000	529,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,099.00000	2,080,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,206.00000	1,214,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,218.00000	2,198,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,129.00000	1,137,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		1,984.00000	1,965,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,287.00000	1,295,000	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			8.09400	8.14900		11.00	0.00	0	23,685
R186	On	05/05/2011	Bond Future			8.16300	8.21800		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.23600	8.29100		11.00	0.00	0	0
Total R186 Future										0.00	0	23,685
R186	On	03/02/2011	Bond Future	9.00	Call		8,467.00000	8,972,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		282.00000	229,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,881.00000	9,393,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		241.00000	195,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,055.00000	8,553,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		328.00000	268,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,045.00000	4,626,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		906.00000	1,045,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		6,670.00000	7,068,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,545.00000	1,394,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,010.00000	7,418,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,420.00000	1,279,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,337.00000	6,725,000	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		1,680.00000	1,519,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,715.00000	4,390,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,518.00000	2,742,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,259.00000	4,527,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,660.00000	4,390,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,502.00000	4,780,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,414.00000	4,153,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		4,023.00000	4,282,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,916.00000	4,637,000	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			6.84900	6.85100		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.93500	6.93100		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.03700	7.02700		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		3,914.00000	3,920,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		9.00000	8,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,077.00000	4,084,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		7.00000	7,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,750.00000	3,756,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		12.00000	11,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,811.00000	2,798,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		181.00000	181,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,948.00000	2,935,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		160.00000	160,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,675.00000	2,662,000	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		203.00000	203,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,526.00000	1,506,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		850.00000	860,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,632.00000	1,611,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		805.00000	815,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,437.00000	1,417,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		912.00000	923,000	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			0.20900	0.30100			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.13100	0.22200			0.00	0	6,500
Total R202 Future										0.00	0	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		62,877.00000	65,668,000		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		63,724.00000	66,515,000		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		62,022.00000	64,812,000		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		45,844.00000	48,612,000		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		46,872.00000	49,640,000		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		44,805.00000	47,573,000		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			7.68000	7.68300		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.77400	7.77300		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.87700	7.87400		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		4,267.00000	4,278,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		131.00000	127,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,493.00000	4,504,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		111.00000	106,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,043.00000	4,054,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		154.00000	150,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,135.00000	3,127,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		779.00000	776,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,311.00000	3,304,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		712.00000	710,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,963.00000	2,955,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		851.00000	848,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,429.00000	2,417,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,823.00000	1,826,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,564.00000	2,552,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,719.00000	1,722,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,298.00000	2,286,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,932.00000	1,935,000	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			7.80700	7.81100		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.89700	7.89700		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			7.99400	7.99200		7.00	0.00	0	0
Total R204 Future										0.00	0	1,876
R204	On	03/02/2011	Bond Future	8.50	Call		4,146.00000	4,161,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		223.00000	215,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,390.00000	4,407,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		190.00000	184,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,905.00000	3,920,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		261.00000	252,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,029.00000	4,025,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		685.00000	681,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,239.00000	4,235,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		624.00000	620,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,824.00000	3,820,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		752.00000	748,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,400.00000	2,390,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,356.00000	2,357,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,542.00000	2,532,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,224.00000	2,225,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,262.00000	2,252,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,493.00000	2,494,000	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			6.57100	6.61000		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.65600	6.69000		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.76100	6.79300		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		3,626.00000	3,730,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	1,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,753.00000	3,857,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,499.00000	3,603,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,091.00000	2,162,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		130.00000	118,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,195.00000	2,267,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		115.00000	103,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,988.00000	2,058,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		147.00000	133,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,110.00000	1,151,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		650.00000	620,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,177.00000	1,219,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		606.00000	577,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,046.00000	1,085,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		697.00000	665,000	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			7.91400	7.92300		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.99900	8.00500		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.09200	8.09600		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		5,073.00000	5,119,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		157.00000	148,000	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		5,335.00000	5,383,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		132.00000	125,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,812.00000	4,858,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		184.00000	175,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,840.00000	3,861,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		932.00000	917,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,049.00000	4,071,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		854.00000	840,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,635.00000	3,655,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,016.00000	1,000,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,052.00000	3,060,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,160.00000	2,144,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,216.00000	3,225,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,036.00000	2,022,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,893.00000	2,900,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,289.00000	2,273,000	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			7.99100	8.00000		9.00	0.00	0	5,598
R208	On	05/05/2011	Bond Future			8.06900	8.07600		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.15300	8.15700		9.00	0.00	0	0
Total R208 Future										0.00	0	5,598
R208	On	03/02/2011	Bond Future	8.75	Call		4,918.00000	4,965,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		223.00000	212,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,188.00000	5,236,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		191.00000	181,000	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		4,652.00000	4,698,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		260.00000	248,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,737.00000	3,763,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,101.00000	1,083,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,951.00000	3,977,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,011.00000	993,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,529.00000	3,553,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,199.00000	1,179,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,104.00000	3,112,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,531.00000	2,514,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,272.00000	3,280,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,392.00000	2,375,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,941.00000	2,949,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,675.00000	2,658,000	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			8.12200	8.19700		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.17300	8.24900		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.22700	8.30400		14.50	0.00	0	0
Total R209 Future										0.00	0	23,687
R209	On	03/02/2011	Bond Future	9.00	Call		6,920.00000	7,516,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		305.00000	234,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,261.00000	7,865,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		264.00000	201,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,578.00000	7,165,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		349.00000	269,000	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		4,260.00000	4,682,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,115.00000	1,869,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,518.00000	4,954,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,957.00000	1,725,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,009.00000	4,417,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,284.00000	2,024,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,830.00000	5,227,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,166.00000	2,894,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		5,068.00000	5,476,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,989.00000	2,728,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,597.00000	4,983,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,352.00000	3,069,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,752.00000	14,369,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		397.00000	345,000	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			1.61300	1.74300			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	03/02/2011	Bond Future	2.50	Call		4,280.00000	5,036,000		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		4,556.00000	5,311,000		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		4,003.00000	4,759,000		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			2.39900	2.39700			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,713.00000	5,694,000		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		6,171.00000	6,151,000		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		5,254.00000	5,234,000		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			350.87500	350.31800			0.00	0	203
GOVI	On	05/05/2011	GOVI			355.91700	355.42300			0.00	0	0
Total GOVI Future										0.00	0	203
GOVI	On	03/02/2011	GOVI	343.00	Call		73,180.00000	78,750,000		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		73,080.00000	78,650,000		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		73,280.00000	78,850,000		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		64,230.00000	69,170,000		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		64,130.00000	69,070,000		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		64,330.00000	69,270,000		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			380.22200	380.04900			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			350.16800	349.53700			0.00	0	1,132
ALBI On 05/05/2011 Index Future			355.19900	354.63100			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			154.32100	154.23200			0.00	0	2
CRD1 On 05/05/2011 Index Future			156.41300	156.32300			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			150.28200	149.63400			0.00	0	0
IGOV On 05/05/2011 Index Future			152.44100	151.81400			0.00	0	0
IGOV On 04/08/2011 Index Future			154.61900	154.00200			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			407.17600	405.58700			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			345.98200	344.94900			0.00	0	3
OTH1 On 05/05/2011 Index Future			350.95300	349.97600			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			346.56100	345.95200			0.00	0	100
TRT1 On 05/05/2011 Index Future			351.25900	350.64100			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			5.57000	5.58300			0.00	2,500	7,600
JIBAR	On	19/01/2011	Jibar Future			5.52000	5.50800			0.00	0	2,500
JIBAR	On	16/02/2011	Jibar Future			5.47000	5.44500			0.00	0	2,500
JIBAR	On	16/03/2011	Jibar Future			5.42000	5.43100			0.00	0	5,500
JIBAR	On	20/04/2011	Jibar Future			5.43000	5.41300			0.00	0	0
JIBAR	On	18/05/2011	Jibar Future			5.45000	5.43200			0.00	0	0
JIBAR	On	15/06/2011	Jibar Future			5.46000	5.45800			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			5.61000	5.59800			0.00	0	13,700
JIBAR	On	21/12/2011	Jibar Future			5.76000	5.77500			0.00	0	5,200
JIBAR	On	20/03/2012	Jibar Future			5.97000	5.97800			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.22000	6.22500			0.00	0	0
JIBAR	On	19/09/2012	Jibar Future			6.41000	6.39300			0.00	0	40,000
Total Jibar Future										0.00	2,500	81,500
Total For JIBAR FUTURE										0.00	2,500	81,500
Total for Jibar										0.00	2,500	81,500
Total for Derivatives :										0.00	2,500	169,250
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	160,750
Total Options							0.00	0	8,500
Grand Total:							0.00	2,500	169,250