



Interest Rates Daily MTM Report

Daily summary for: 20/10/2010

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			7.17200	7.16400		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.24800	7.24000		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.32900	7.32000		4.25	0.00	0	0
Total R157 Future										0.00	0	4,806
R157	On	04/11/2010	Bond Future	8.50	Call		6,041.00000	6,003,000	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		6,260.00000	6,222,000	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		5,821.00000	5,784,000	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		49.00000	46,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,604.00000	1,564,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,185.00000	3,152,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		312.00000	314,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,366.00000	3,332,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		279.00000	280,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,007.00000	2,974,000	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		349.00000	351,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,644.00000	2,615,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		865.00000	873,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,787.00000	2,757,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		803.00000	811,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,504.00000	2,476,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		930.00000	940,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,368.00000	2,340,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,000.00000	1,009,000	4.37	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,306
R186	On	04/11/2010	Bond Future			8.05900	8.05100		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.11600	8.10700		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.17500	8.16700		11.25	0.00	0	0
Total R186 Future										0.00	0	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		11,529.00000	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		11,975.00000	11,892,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,082.00000	10,999,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		13.00000	12,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,939.00000	6,855,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,168.00000	9,081,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		557.00000	562,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,569.00000	9,481,000	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		503.00000	506,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,770.00000	8,683,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		617.00000	622,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,099.00000	5,151,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,386.00000	1,346,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,747.00000	7,680,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,113.00000	2,126,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,087.00000	8,020,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,988.00000	2,001,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,411.00000	7,345,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,245.00000	2,259,000	12.15	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	28,432
R201	On	04/11/2010	Bond Future			7.02000	7.02200		4.00	10,178,709.57	93	1,488
R201	On	03/02/2011	Bond Future			7.08700	7.08900		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.16400	7.16700		3.75	0.00	0	0
Total R201 Future										10,178,709.57	93	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,233.00000	5,241,000	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		5,405.00000	5,412,000	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		5,062.00000	5,069,000	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		1,740.00000	1,745,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		12.00000	9,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		90.00000	82,000	4.00	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	7.25	Call		919.00000	918,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,499.00000	3,507,000	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		1,055.00000	1,043,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		56.00000	51,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,205.00000	3,209,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		124.00000	121,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,356.00000	3,360,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		109.00000	106,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,055.00000	3,059,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		140.00000	137,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,391.00000	2,396,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		527.00000	522,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,511.00000	2,516,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		489.00000	484,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,273.00000	2,277,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		567.00000	561,000	3.92	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										10,178,709.57	93	2,608
R202	On	04/11/2010	Bond Future			0.55000	0.55200			0.00	0	0
R202	On	05/05/2011	Bond Future			0.42000	0.42200			0.00	0	6,500
Total R202 Future										0.00	0	6,500
R202	On	04/11/2010	Bond Future	3.05	Call		56,119.00000	56,177,000		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		56,973.00000	57,031,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	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	3.00	Call		55,257.00000	55,315,000		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		39,942.00000	40,000,000		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		40,970.00000	41,028,000		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		38,903.00000	38,961,000		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			7.69700	7.67500		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.77700	7.75300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.85900	7.83400		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		8,013.00000	7,895,000	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		8,254.00000	8,137,000	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		7,771.00000	7,653,000	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		4,140.00000	4,032,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		367.00000	383,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,350.00000	4,241,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		331.00000	346,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,933.00000	3,827,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		407.00000	425,000	7.04	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	Call		3,177.00000	3,090,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,126.00000	1,164,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,348.00000	3,259,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,054.00000	1,090,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,011.00000	2,926,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,204.00000	1,244,000	6.57	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,918
R204	On	04/11/2010	Bond Future			7.83200	7.81400		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.90400	7.88500		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			7.98200	7.96300		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		8,131.00000	8,023,000	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		8,398.00000	8,291,000	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		7,862.00000	7,754,000	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		6,777.00000	6,669,000	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		4,036.00000	3,943,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		544.00000	561,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,261.00000	4,167,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		492.00000	508,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,815.00000	3,724,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		601.00000	621,000	8.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.50	Call		4,147.00000	4,067,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,176.00000	1,203,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,345.00000	4,263,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,103.00000	1,128,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,952.00000	3,874,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,253.00000	1,282,000	7.89	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,242
R206	On	04/11/2010	Bond Future			6.83400	6.83600		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.89700	6.89900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.98100	6.98300		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,612.00000	4,617,000	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		4,746.00000	4,752,000	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		4,477.00000	4,483,000	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		1,183.00000	1,187,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		11.00000	9,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,253.00000	3,259,000	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		396.00000	385,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		150.00000	145,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,902.00000	2,906,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		44.00000	43,000	3.32	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	8.05	Call		3,022.00000	3,027,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		37.00000	37,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,781.00000	2,785,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		51.00000	50,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,682.00000	1,683,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		436.00000	432,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,770.00000	1,772,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		404.00000	402,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,597.00000	1,599,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		471.00000	468,000	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			7.96100	7.96300		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.03000	8.03200		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.10700	8.10900		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,616.00000	7,629,000	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		7,896.00000	7,909,000	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		7,335.00000	7,348,000	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		8,453.00000	8,465,000	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		4,680.00000	4,684,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		431.00000	423,000	9.01	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		4,923.00000	4,928,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		387.00000	380,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,440.00000	4,444,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		479.00000	471,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,835.00000	3,837,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,548.00000	1,538,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,032.00000	4,034,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,457.00000	1,447,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,644.00000	3,645,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,645.00000	1,634,000	8.93	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	04/11/2010	Bond Future			8.03100	8.00800		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.09700	8.07300		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.16700	8.14200		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,705.00000	7,554,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,997.00000	7,846,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,411.00000	7,260,000	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		4,777.00000	4,647,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		553.00000	577,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,027.00000	4,894,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		501.00000	522,000	10.17	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		4,531.00000	4,403,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		610.00000	636,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,855.00000	3,748,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,636.00000	1,686,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,060.00000	3,951,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,537.00000	1,585,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,655.00000	3,550,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,742.00000	1,794,000	9.74	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,325
R209	On	04/11/2010	Bond Future			8.08200	8.06800		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.12500	8.11100		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.16900	8.15500		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.21200	8.19700		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		7,781.00000	7,654,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2.00000	1,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,163.00000	8,036,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1.00000	1,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,395.00000	7,269,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2.00000	2,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		3,850.00000	3,721,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		86.00000	83,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		408.00000	414,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,029.00000	1,909,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,660.00000	9,534,000	16.97	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	9.25	Put		0.00000	1,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,100.00000	3,199,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		138.00000	110,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,947.00000	7,831,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		567.00000	576,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,277.00000	8,161,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		515.00000	524,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,617.00000	7,503,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		622.00000	634,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,362.00000	5,273,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,390.00000	2,425,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,636.00000	5,545,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,248.00000	2,281,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,093.00000	5,005,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,541.00000	2,577,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,123.00000	6,034,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,527.00000	3,570,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,401.00000	6,311,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,390.00000	3,431,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,850.00000	5,763,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,673.00000	3,718,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,230.00000	15,109,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		943.00000	954,000	20.00	0.00	0	0
Total R209 Option										0.00	0	432
Total For R209										0.00	0	24,305

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future			2.57700	2.58100			0.00	0	1,080
R212	On	03/02/2011	Bond Future			2.48700	2.49100			0.00	0	110
Total R212 Future										0.00	0	1,190
R212	On	04/11/2010	Bond Future	3.00	Call		4,006.00000	4,045,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		4,472.00000	4,511,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		3,538.00000	3,577,000		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		4,798.00000	4,837,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Call		5,255.00000	5,294,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		4,338.00000	4,377,000		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	1,190
Total for Bond										10,178,709.57	93	80,826
GOVI	On	04/11/2010	GOVI			343.86400	344.22400			0.00	0	166
Total GOVI Future										0.00	0	166
GOVI	On	04/11/2010	GOVI	329.00	Call		152,240.00000	148,640,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		152,140.00000	148,540,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		152,340.00000	148,740,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	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	166
Total for GOVI							0.00	0	166
AL7T On 04/11/2010 Index Future			372.12600	372.54000			7,442,520.00	2	38
Total AL7T Future							7,442,520.00	2	38
Total For AL7T							7,442,520.00	2	38
ALBI On 04/11/2010 Index Future			343.23700	343.60100			0.00	0	1,303
ALBI On 03/02/2011 Index Future			348.45800	348.82800			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			151.26300	151.34500			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.50100	153.58300			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			393.41100	393.27200			0.00	0	511
ILBI On 03/02/2011 Index Future			399.50100	399.36200			0.00	0	0
Total ILBI Future							0.00	0	511
Total For ILBI							0.00	0	511
OTH1 On 04/11/2010 Index Future			339.48400	339.86400			0.00	0	3
OTH1 On 03/02/2011 Index Future			344.64900	345.03500			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 04/11/2010 Index Future			339.86500	340.22700			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.89500	345.25900			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							7,442,520.00	2	1,957
JIBAR On 20/10/2010 Jibar Future			5.98500	5.99700			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.85200	5.88400			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.80300	5.81300			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 19/01/2011 Jibar Future			5.72700	5.71900			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.69400	5.66500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.67300	5.65200			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.69900	5.71600			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.85000	5.89300			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			6.05400	6.08200			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.27400	6.30200			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.52400	6.55400			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.66000	6.59700			0.00	2,500	32,500
Total Jibar Future							0.00	2,500	66,400
Total For JIBAR FUTURE							0.00	2,500	66,400
Total for Jibar							0.00	2,500	66,400
Total for Derivatives :							17,621,229.57	2,595	149,349
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
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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							17,621,229.57	2,595	135,197
Total Options							0.00	0	14,152
Grand Total:							17,621,229.57	2,595	149,349