



Interest Rates Daily MTM Report

Daily summary for: 21/10/2010

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			7.19600	7.17200		4.25	0.00	0	4,806
R157 On 03/02/2011 Bond Future			7.27500	7.24800		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.35700	7.32900		4.25	0.00	0	0
Total R157 Future							0.00	0	4,806
R157 On 04/11/2010 Bond Future	8.50	Call		6,003.00000	5,892,000	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		6,222.00000	6,110,000	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		5,784.00000	5,672,000	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		46.00000	50,000	4.38	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,564.00000	1,456,000	4.38	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,152.00000	3,051,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		314.00000	332,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,332.00000	3,229,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		280.00000	296,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,974.00000	2,875,000	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		351.00000	371,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,615.00000	2,533,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		873.00000	908,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,757.00000	2,673,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		811.00000	843,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,476.00000	2,396,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		940.00000	976,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,340.00000	2,263,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,009.00000	1,049,000	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			8.08400	8.05900		10.75	62,789,510.00	500	17,532
R186	On	03/02/2011	Bond Future			8.14100	8.11600		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.20100	8.17500		11.25	0.00	0	0
Total R186 Future										62,789,510.00	500	17,532
R186	On	04/11/2010	Bond Future	9.25	Call		11,447.00000	11,189,000	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		11,892.00000	11,634,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		10,999.00000	10,741,000	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		12.00000	12,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,855.00000	6,597,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,081.00000	8,853,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		562.00000	587,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,481.00000	9,251,000	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		506.00000	530,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,683.00000	8,458,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		622.00000	650,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,151.00000	5,316,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,346.00000	1,258,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,680.00000	7,487,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,126.00000	2,193,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,020.00000	7,823,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,001.00000	2,064,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,345.00000	7,156,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,259.00000	2,330,000	12.15	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										62,789,510.00	500	28,432
R201	On	04/11/2010	Bond Future			7.02000	7.02000		4.00	0.00	0	1,488
R201	On	03/02/2011	Bond Future			7.08600	7.08700		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.16400	7.16400		3.75	0.00	0	0
Total R201 Future										0.00	0	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,241.00000	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		5,412.00000	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		5,069.00000	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		1,745.00000	1,743,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		9.00000	7,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		82.00000	74,000	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		918.00000	910,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,507.00000	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		1,043.00000	1,037,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		51.00000	45,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,209.00000	3,210,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		121.00000	119,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,360.00000	3,361,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		106.00000	104,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,059.00000	3,060,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		137.00000	135,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,396.00000	2,393,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		522.00000	519,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,516.00000	2,514,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		484.00000	482,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,277.00000	2,275,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		561.00000	559,000	3.92	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			0.56800	0.55000			0.00	0	0
R202	On	05/05/2011	Bond Future			0.43800	0.42000			0.00	0	6,500
Total R202 Future										0.00	0	6,500
R202	On	04/11/2010	Bond Future	3.05	Call		56,177.00000	55,658,000		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		57,031.00000	56,512,000		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		55,315.00000	54,796,000		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		40,000.00000	39,480,000		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		41,028.00000	40,508,000		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		38,961.00000	38,442,000		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			7.71700	7.69700		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.79700	7.77700		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.88000	7.85900		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,895.00000	7,788,000	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		8,137.00000	8,030,000	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		7,653.00000	7,546,000	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		4,032.00000	3,942,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		383.00000	396,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,241.00000	4,150,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		346.00000	358,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,827.00000	3,738,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		425.00000	439,000	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		3,090.00000	3,017,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,164.00000	1,196,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,259.00000	3,183,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,090.00000	1,119,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,926.00000	2,854,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,244.00000	1,276,000	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			7.84100	7.83200		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.91400	7.90400		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			7.99300	7.98200		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		8,023.00000	7,970,000	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		8,291.00000	8,237,000	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		7,754.00000	7,701,000	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		6,669.00000	6,616,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,943.00000	3,892,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		561.00000	568,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,167.00000	4,114,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		508.00000	513,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,724.00000	3,673,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		621.00000	627,000	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		4,067.00000	4,018,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,203.00000	1,216,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,263.00000	4,214,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,128.00000	1,141,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,874.00000	3,826,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,282.00000	1,296,000	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			6.82300	6.83400		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.88600	6.89700		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.96800	6.98100		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,617.00000	4,649,000	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		4,752.00000	4,783,000	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		4,483.00000	4,514,000	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		1,187.00000	1,215,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		9.00000	6,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,259.00000	3,291,000	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		385.00000	357,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		145.00000	148,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,906.00000	2,932,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		43.00000	40,000	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		3,027.00000	3,053,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		37.00000	33,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,785.00000	2,811,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		50.00000	46,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,683.00000	1,704,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		432.00000	421,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,772.00000	1,793,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		402.00000	391,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,599.00000	1,619,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		468.00000	456,000	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			7.96500	7.96100		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.03400	8.03000		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.11100	8.10700		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,629.00000	7,604,000	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		7,909.00000	7,884,000	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		7,348.00000	7,323,000	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		8,465.00000	8,440,000	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		4,684.00000	4,659,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		423.00000	422,000	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		4,928.00000	4,902,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		380.00000	379,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,444.00000	4,418,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		471.00000	469,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,837.00000	3,816,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,538.00000	1,540,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,034.00000	4,012,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,447.00000	1,449,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,645.00000	3,624,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,634.00000	1,637,000	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			8.04000	8.03100		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.10700	8.09700		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.17700	8.16700		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,554.00000	7,495,000	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		7,846.00000	7,787,000	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		7,260.00000	7,202,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	1,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,647.00000	4,589,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		577.00000	583,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,894.00000	4,835,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		522.00000	528,000	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		4,403.00000	4,345,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		636.00000	643,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,748.00000	3,702,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,686.00000	1,703,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,951.00000	3,903,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,585.00000	1,600,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,550.00000	3,505,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,794.00000	1,812,000	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			8.10200	8.08200		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.14500	8.12500		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.19000	8.16900		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.23300	8.21200		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		7,654.00000	7,473,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1.00000	1,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,036.00000	7,856,000	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		7,269.00000	7,088,000	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		3,721.00000	3,541,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		83.00000	83,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		414.00000	436,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		1,909.00000	1,750,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,534.00000	9,353,000	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		1.00000	0,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,199.00000	3,350,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		110.00000	81,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,831.00000	7,671,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		576.00000	595,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,161.00000	7,999,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		524.00000	541,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,503.00000	7,344,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		634.00000	653,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,273.00000	5,145,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,425.00000	2,483,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,545.00000	5,415,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,281.00000	2,336,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,005.00000	4,881,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,577.00000	2,638,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,034.00000	5,914,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,570.00000	3,634,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,311.00000	6,189,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,431.00000	3,493,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,763.00000	5,645,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,718.00000	3,784,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,109.00000	14,943,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		954.00000	971,000	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			2.57600	2.57700			0.00	0	1,080
R212	On	03/02/2011	Bond Future			2.48600	2.48700			13,335,809.50	130	240
Total R212 Future										13,335,809.50	130	1,320
R212	On	04/11/2010	Bond Future	3.00	Call		4,045.00000	4,055,000		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		4,511.00000	4,521,000		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		3,577.00000	3,587,000		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		4,837.00000	4,846,000		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		5,294.00000	5,304,000		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		4,377.00000	4,387,000		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										13,335,809.50	130	1,320
Total for Bond										76,125,319.50	630	80,956
GOVI	On	04/11/2010	GOVI			343.55200	343.86400			0.00	0	166
Total GOVI Future										0.00	0	166
GOVI	On	04/11/2010	GOVI	329.00	Call		148,640.00000	145,520,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		148,540.00000	145,420,000		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		148,740.00000	145,620,000		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			371.95700	372.12600			0.00	0	38
Total AL7T Future							0.00	0	38
Total For AL7T							0.00	0	38
ALBI On 04/11/2010 Index Future			342.90800	343.23700			0.00	0	1,303
ALBI On 03/02/2011 Index Future			348.12500	348.45800			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			151.17400	151.26300			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.41200	153.50100			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			393.10900	393.41100			0.00	0	511
ILBI On 03/02/2011 Index Future			399.19400	399.50100			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			339.07100	339.48400			0.00	0	3
OTH1 On 03/02/2011 Index Future			344.22900	344.64900			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			339.48100	339.86500			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.50500	344.89500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,957
JIBAR On 17/11/2010 Jibar Future			5.88500	5.85200			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.86200	5.80300			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.79500	5.72700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 16/02/2011 Jibar Future			5.75700	5.69400			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.73200	5.67300			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.72000	6.12500			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.76700	5.69900			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.91700	5.85000			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			6.09300	6.05400			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.30900	6.27400			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.56000	6.52400			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.71000	6.66000			0.00	5,000	37,500
Total Jibar Future							0.00	5,000	71,400
Total For JIBAR FUTURE							0.00	5,000	71,400
Total for Jibar							0.00	5,000	71,400
Total for Derivatives :							76,125,319.50	5,630	154,479
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							76,125,319.50	5,630	140,327
Total Options							0.00	0	14,152
Grand Total:							76,125,319.50	5,630	154,479