



Interest Rates Daily MTM Report

Daily summary for: 29/10/2010

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			7.04400	7.10000		3.75	0.00	0	3,626
R157	On	03/02/2011	Bond Future			7.11700	7.17200		4.00	0.00	0	3,694
R157	On	05/05/2011	Bond Future			7.19500	7.25400		3.75	0.00	0	0
R157	On	04/08/2011	Bond Future			7.26900	7.33000		3.75	0.00	0	0
Total R157 Future										0.00	0	7,320
R157	On	04/11/2010	Bond Future	8.50	Call		6,340.00000	6,602,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		6,559.00000	6,821,000	4.06	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.06	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		6,121.00000	6,383,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2.00000	0,000	3.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,856.00000	2,117,000	3.86	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,404.00000	3,556,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		230.00000	138,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,591.00000	3,749,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		203.00000	117,000	4.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Call		3,219.00000	3,365,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		260.00000	162,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,802.00000	2,813,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		747.00000	510,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,950.00000	2,970,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		690.00000	463,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,657.00000	2,660,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		807.00000	563,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,515.00000	2,510,000	3.82	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		871.00000	618,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		668.00000	2,168,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		0.00000	1,259,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		864.00000	2,287,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		0.00000	1,182,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		472.00000	2,053,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		0.00000	1,340,000	3.78	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	7,820
R186	On	04/11/2010	Bond Future			8.03400	8.05900		9.75	0.00	0	17,511
R186	On	03/02/2011	Bond Future			8.09200	8.11600		11.00	0.00	0	20,231
R186	On	05/05/2011	Bond Future			8.15300	8.17900		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.21300	8.23800		11.00	0.00	0	0
Total R186 Future										0.00	0	37,742
R186	On	04/11/2010	Bond Future	9.25	Call		11,447.00000	11,705,000	10.46	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.46	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,892.00000	12,150,000	10.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.49	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		10,999.00000	11,257,000	10.43	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.43	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		0.00000	0,000	10.18	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,843.00000	7,102,000	10.18	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,015.00000	9,126,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		496.00000	362,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,419.00000	9,536,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		444.00000	317,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,613.00000	8,719,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		552.00000	413,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,056.00000	4,881,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,251.00000	1,321,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,573.00000	7,320,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,059.00000	1,546,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,914.00000	7,665,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,935.00000	1,426,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,238.00000	6,980,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,192.00000	1,674,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		5,010.00000	4,545,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3,202.00000	2,997,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		118.00000	4,825,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		0.00000	4,461,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		607.00000	5,081,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		0.00000	4,228,000	11.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.20	Call		0.00000	4,575,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		374.00000	4,703,000	10.98	0.00	0	0
Total R186 Option										0.00	0	16,400
Total For R186										0.00	0	54,142
R201	On	04/11/2010	Bond Future			6.84300	6.90900		3.25	0.00	0	1,169
R201	On	03/02/2011	Bond Future			6.90200	6.96800		3.50	0.00	0	319
R201	On	05/05/2011	Bond Future			6.97200	7.04400		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.04100	7.11500		3.25	0.00	0	0
Total R201 Future										0.00	0	1,488
R201	On	04/11/2010	Bond Future	8.50	Call		5,647.00000	5,890,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,819.00000	6,061,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		5,475.00000	5,718,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		2,142.00000	2,385,000	3.34	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.34	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		5.00000	0,000	3.30	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,247.00000	1,485,000	3.30	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,913.00000	4,156,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.44	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		634.00000	402,000	3.20	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		48.00000	59,000	3.20	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,570.00000	3,752,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		71.00000	25,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,727.00000	3,913,000	3.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.05	Put		62.00000	20,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,415.00000	3,591,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		82.00000	30,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,668.00000	2,732,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		405.00000	235,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,795.00000	2,865,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		374.00000	210,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,543.00000	2,600,000	3.36	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		439.00000	261,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		409.00000	1,544,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		0.00000	911,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		559.00000	1,649,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		0.00000	865,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		258.00000	1,456,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		1.00000	974,000	3.24	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			0.57400	0.57300			0.00	0	0
R202	On	05/05/2011	Bond Future			0.44600	0.44500			0.00	0	6,500
Total R202 Future										0.00	0	6,500
R202	On	04/11/2010	Bond Future	3.05	Call		55,515.00000	55,486,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		56,368.00000	56,340,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		54,652.00000	54,623,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		39,279.00000	39,250,000		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		40,307.00000	40,278,000		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		38,240.00000	38,212,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		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			7.60500	7.66100		5.75	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.68300	7.73900		6.25	0.00	0	1,402
R203	On	05/05/2011	Bond Future			7.76500	7.82400		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.84600	7.90500		6.00	0.00	0	0
Total R203 Future										0.00	0	3,320
R203	On	04/11/2010	Bond Future	9.25	Call		8,088.00000	8,388,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,329.00000	8,630,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,846.00000	8,146,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,158.00000	4,335,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		312.00000	199,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,372.00000	4,555,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		280.00000	173,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,948.00000	4,118,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		350.00000	229,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,169.00000	3,249,000	6.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		1,068.00000	853,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,341.00000	3,423,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		997.00000	784,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,001.00000	3,078,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,144.00000	926,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		456.00000	2,585,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		0.00000	1,844,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		695.00000	2,722,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		0.00000	1,742,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		216.00000	2,451,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		0.00000	1,950,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,320
R204	On	04/11/2010	Bond Future			7.71400	7.77500		6.50	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.78500	7.84500		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.86200	7.92600		6.75	0.00	0	0
R204	On	04/08/2011	Bond Future			7.93900	8.00300		7.00	0.00	0	0
Total R204 Future										0.00	0	4,118
R204	On	04/11/2010	Bond Future	9.25	Call		8,364.00000	8,730,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,632.00000	8,998,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,095.00000	8,461,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		7,010.00000	7,376,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	6.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Call		4,169.00000	4,371,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		445.00000	297,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,401.00000	4,610,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		400.00000	258,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,941.00000	4,135,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		495.00000	339,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,248.00000	4,268,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,068.00000	726,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,450.00000	4,477,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		999.00000	664,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,049.00000	4,063,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,141.00000	792,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		0.00000	2,643,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		16.00000	2,308,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		257.00000	2,790,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		0.00000	2,181,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		0.00000	2,500,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		291.00000	2,439,000	6.98	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	4,118
R206	On	04/11/2010	Bond Future			6.62300	6.68800		2.50	0.00	0	0
R206	On	03/02/2011	Bond Future			6.67300	6.73800		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.74200	6.81500		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.81000	6.88700		2.50	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		5,035.00000	5,221,000	2.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		5,169.00000	5,356,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,900.00000	5,086,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,595.00000	1,782,000	2.58	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	2.58	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,677.00000	3,863,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	2.65	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		95.00000	24,000	2.50	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		272.00000	388,000	2.50	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		3,304.00000	3,463,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		20.00000	6,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,428.00000	3,589,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		16.00000	5,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,180.00000	3,336,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		23.00000	7,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,967.00000	2,008,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		312.00000	174,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,062.00000	2,109,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		287.00000	156,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,875.00000	1,908,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		340.00000	194,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		251.00000	1,120,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		0.00000	698,000	2.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.05	Call		361.00000	1,185,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		0.00000	652,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		140.00000	1,057,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		0.00000	746,000	2.51	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			7.82900	7.88000		7.50	0.00	0	600
R207	On	03/02/2011	Bond Future			7.89600	7.94600		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.97100	8.02300		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.04500	8.09800		8.00	0.00	0	0
Total R207 Future										0.00	0	2,000
R207	On	04/11/2010	Bond Future	9.25	Call		8,136.00000	8,457,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,416.00000	8,737,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,855.00000	8,176,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,972.00000	9,293,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,079.00000	5,302,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		304.00000	220,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,332.00000	5,560,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		271.00000	191,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,829.00000	5,047,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		342.00000	253,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,125.00000	4,090,000	7.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Put		1,325.00000	978,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,330.00000	4,299,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,242.00000	900,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,924.00000	3,884,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,412.00000	1,061,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		881.00000	3,320,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		0.00000	2,130,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		1,168.00000	3,489,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		0.00000	2,011,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		592.00000	3,156,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		0.00000	2,254,000	8.07	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	2,000
R208	On	04/11/2010	Bond Future			7.93400	7.98000		8.50	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.00000	8.04500		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			8.06900	8.11600		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.13700	8.18500		9.00	0.00	0	0
Total R208 Future										0.00	0	11,921
R208	On	04/11/2010	Bond Future	9.25	Call		7,889.00000	8,192,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,181.00000	8,484,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,595.00000	7,899,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.99	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,867.00000	5,020,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		463.00000	325,000	9.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Call		5,122.00000	5,282,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		416.00000	285,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,615.00000	4,762,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		514.00000	370,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,906.00000	3,880,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,523.00000	1,200,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,115.00000	4,092,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,428.00000	1,108,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,702.00000	3,674,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,625.00000	1,300,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		400.00000	3,278,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		0.00000	2,581,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		707.00000	3,447,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		0.00000	2,443,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		93.00000	3,114,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		0.00000	2,724,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,921
R209	On	04/11/2010	Bond Future			8.06800	8.08300		13.75	0.00	0	23,345
R209	On	03/02/2011	Bond Future			8.11200	8.12700		14.50	0.00	0	2,097
R209	On	05/05/2011	Bond Future			8.15800	8.17300		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.20300	8.21700		14.50	0.00	0	0
Total R209 Future										0.00	0	25,442
R209	On	04/11/2010	Bond Future	9.00	Call		7,644.00000	7,779,000	14.56	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	14.56	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,026.00000	8,162,000	14.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Put		0.00000	0,000	14.60	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,258.00000	7,393,000	14.52	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	14.52	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		3,639.00000	3,766,000	14.16	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		10.00000	2,000	14.16	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		176.00000	93,000	13.96	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		1,662.00000	1,714,000	13.96	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,524.00000	9,660,000	14.76	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	14.76	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,116.00000	2,972,000	13.55	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		18.00000	10,000	13.55	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,752.00000	7,725,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		515.00000	354,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,085.00000	8,065,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		466.00000	312,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,420.00000	7,384,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		569.00000	398,000	15.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,179.00000	4,946,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,366.00000	2,000,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,451.00000	5,216,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,222.00000	1,854,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,911.00000	4,681,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,518.00000	2,155,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,943.00000	5,510,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,523.00000	2,967,000	14.68	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	04/08/2011	Bond Future	8.55	Call		6,219.00000	5,761,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,383.00000	2,802,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,672.00000	5,264,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,671.00000	3,140,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,030.00000	14,624,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		918.00000	389,000	15.82	0.00	0	0
Total R209 Option									0.00	0	432	
Total For R209									0.00	0	25,874	
R212	On	04/11/2010	Bond Future			2.65100	2.65000			0.00	0	1,080
R212	On	03/02/2011	Bond Future			2.56400	2.56200			0.00	0	240
Total R212 Future									0.00	0	1,320	
R212	On	04/11/2010	Bond Future	3.00	Call		3,334.00000	3,324,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		3,799.00000	3,790,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		2,865.00000	2,855,000		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		4,113.00000	4,094,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Call		4,570.00000	4,551,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		3,653.00000	3,634,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
Total R212 Option									0.00	0	0	
Total For R212									0.00	0	1,320	
Total for Bond									0.00	0	120,823	
GOVI	On	04/11/2010	GOVI			345.61600	344.73400			290,317,440.00	84	82

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI			350.81100	349.97200			294,681,240.00	84	94
GOVI	On	05/05/2011	GOVI			356.06600	355.21000			0.00	0	0
Total GOVI Future										584,998,680.00	168	176
GOVI	On	04/11/2010	GOVI	329.00	Call		157,340.00000	166,160,000		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		157,240.00000	166,060,000		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		157,440.00000	166,260,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Call		69,720.00000	78,110,000		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		69,620.00000	78,010,000		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		69,820.00000	78,210,000		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		62,100.00000	70,660,000		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		62,000.00000	70,560,000		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		62,200.00000	70,760,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										584,998,680.00	168	176
Total for GOVI										584,998,680.00	168	176
AL7T	On	04/11/2010	Index Future			374.90300	373.65900			0.00	0	38
AL7T	On	03/02/2011	Index Future			380.53800	379.33700			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL7T Future									0.00	0	38
Total For AL7T									0.00	0	38
ALBI	On	04/11/2010			344.94900	344.07600			883,069,440.00	256	1,058
ALBI	On	03/02/2011			350.13300	349.30400			857,825,850.00	245	245
ALBI	On	05/05/2011			355.37800	354.53300			0.00	0	0
Total ALBI Future									1,740,895,290.00	501	1,303
Total For ALBI									1,740,895,290.00	501	1,303
CRD1	On	04/11/2010			151.95300	151.64300			0.00	0	0
CRD1	On	03/02/2011			154.20500	153.89000			0.00	0	2
CRD1	On	05/05/2011			156.45700	156.13700			0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
ILBI	On	04/11/2010			391.98400	391.54200			0.00	0	511
ILBI	On	03/02/2011			398.04700	397.59900			0.00	0	0
Total ILBI Future									0.00	0	511
Total For ILBI									0.00	0	511
OTH1	On	04/11/2010			340.97800	340.15500			0.00	0	0
OTH1	On	03/02/2011			346.10300	345.32400			0.00	0	3
OTH1	On	05/05/2011			351.28700	350.49300			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	04/11/2010			341.56500	340.66700			0.00	0	0
TRT1	On	03/02/2011			346.62700	345.71400			0.00	0	100
TRT1	On	05/05/2011			351.68900	350.76200			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									1,740,895,290.00	501	1,957
JIBAR	On	17/11/2010		Jibar Future	5.87000	5.84000			0.00	0	2,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/12/2010 Jibar Future			5.72000	5.68000			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.64000	5.60000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.58000	5.55000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.55000	5.52000			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.55000	5.52000			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.56000	5.55000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.69000	5.68000			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			5.86000	5.85000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.07000	6.06000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.31000	6.30000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.52000	6.48200			0.00	0	40,000
Total Jibar Future							0.00	0	73,900
Total For JIBAR FUTURE							0.00	0	73,900
Total for Jibar							0.00	0	73,900
Total for Derivatives :							2,325,893,970.00	669	196,856
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.30000	7.18000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			7.97500	7.83000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.24000	7.11500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			169.66400	169.34127			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			7.83000	7.71000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.03000	6.93000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			7.94000	7.80000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			7.97000	7.84000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			7.95500	7.81000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.62000	2.62000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							2,325,893,970.00	669	177,204
Total Options							0.00	0	19,652
Grand Total:							2,325,893,970.00	669	196,856