



Interest Rates Daily MTM Report

Daily summary for: 16/11/2010

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			7.06500	7.09200		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.14300	7.17200		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			7.23100	7.26200		3.75	0.00	0	0
Total R157 Future										0.00	0	6,891
R157	On	03/02/2011	Bond Future	7.90	Call		3,616.00000	3,725,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		87.00000	76,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,815.00000	3,926,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		72.00000	62,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,419.00000	3,526,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		105.00000	91,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,838.00000	2,930,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		439.00000	409,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,999.00000	3,093,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		395.00000	367,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,681.00000	2,770,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		487.00000	454,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,527.00000	2,614,000	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		539.00000	504,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,134.00000	2,205,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,197.00000	1,146,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,254.00000	2,327,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,122.00000	1,072,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,018.00000	2,087,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,277.00000	1,224,000	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			8.17300	8.15300		11.00	0.00	0	23,682
R186	On	05/05/2011	Bond Future			8.23900	8.21800		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.30900	8.28700		11.00	0.00	0	0
Total R186 Future										0.00	0	23,682
R186	On	03/02/2011	Bond Future	9.00	Call		8,451.00000	8,262,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		307.00000	320,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,863.00000	8,672,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		264.00000	275,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,042.00000	7,854,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		356.00000	370,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,113.00000	5,252,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		933.00000	870,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		6,697.00000	6,537,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,572.00000	1,620,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,036.00000	6,873,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,446.00000	1,491,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,364.00000	6,208,000	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		1,707.00000	1,759,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,745.00000	4,857,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		2,548.00000	2,452,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		4,305.00000	4,188,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,667.00000	4,765,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		4,549.00000	4,429,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		4,422.00000	4,517,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Call		4,068.00000	3,956,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,922.00000	5,025,000	10.98	0.00	0	0
Total R186 Option										0.00	0	8,500
Total For R186										0.00	0	32,182
R201	On	03/02/2011	Bond Future			6.86300	6.90100		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			6.93400	6.97600		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			7.01900	7.06300		3.25	0.00	0	0
Total R201 Future										0.00	0	639
R201	On	03/02/2011	Bond Future	8.00	Call		3,744.00000	3,873,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		13.00000	10,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,907.00000	4,037,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		10.00000	8,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,582.00000	3,710,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		17.00000	13,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,691.00000	2,806,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		207.00000	185,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,826.00000	2,943,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		184.00000	164,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,558.00000	2,670,000	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		232.00000	208,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,468.00000	1,545,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		901.00000	845,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,572.00000	1,651,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		855.00000	800,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,381.00000	1,455,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		966.00000	906,000	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			0.35300	0.37100			0.00	0	3,320
R202	On	05/05/2011	Bond Future			0.27300	0.29200			0.00	0	6,500
Total R202 Future										0.00	0	9,820
R202	On	03/02/2011	Bond Future	3.05	Call		60,790.00000	61,324,000		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		61,637.00000	62,171,000		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		59,934.00000	60,468,000		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		43,750.00000	44,315,000		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		44,778.00000	45,343,000		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		42,711.00000	43,277,000		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			7.66300	7.66400		6.25	0.00	0	1,407
R203	On	05/05/2011	Bond Future			7.74700	7.74800		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.83800	7.83900		6.00	0.00	0	0
Total R203 Future										0.00	0	1,407
R203	On	03/02/2011	Bond Future	8.50	Call		4,367.00000	4,368,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		132.00000	128,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,593.00000	4,595,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		112.00000	109,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,143.00000	4,144,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		155.00000	151,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,238.00000	3,238,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		757.00000	752,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,417.00000	3,416,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		693.00000	687,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,064.00000	3,063,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		827.00000	821,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,536.00000	2,535,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,761.00000	1,756,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,674.00000	2,673,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,660.00000	1,654,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,402.00000	2,401,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,867.00000	1,861,000	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			7.81300	7.82400		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.89400	7.90500		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			7.98200	7.99400		7.00	0.00	0	0
Total R204 Future										0.00	0	1,876
R204	On	03/02/2011	Bond Future	8.50	Call		4,094.00000	4,145,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		247.00000	234,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,336.00000	4,388,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		212.00000	200,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,856.00000	3,905,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		287.00000	272,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,008.00000	4,051,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		709.00000	690,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,216.00000	4,261,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		646.00000	629,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,805.00000	3,846,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		778.00000	757,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,408.00000	2,437,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,375.00000	2,338,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,550.00000	2,581,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,243.00000	2,208,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,270.00000	2,299,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,512.00000	2,475,000	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			6.67200	6.70500		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.74800	6.78400		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.84100	6.88200		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		3,375.00000	3,462,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,502.00000	3,589,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		3.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,248.00000	3,335,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	3,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,900.00000	1,972,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		169.00000	153,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,000.00000	2,074,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		150.00000	136,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,801.00000	1,872,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		190.00000	173,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,002.00000	1,052,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		740.00000	699,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Call		1,064.00000	1,116,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		691.00000	652,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		942.00000	990,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		791.00000	748,000	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			7.90900	7.93000		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.98700	8.00900		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.07100	8.09400		8.00	0.00	0	0
Total R207 Future										0.00	0	1,400
R207	On	03/02/2011	Bond Future	8.75	Call		5,045.00000	5,159,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		172.00000	157,000	8.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.80	Call		5,307.00000	5,422,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		147.00000	133,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,787.00000	4,898,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		202.00000	184,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,838.00000	3,929,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		954.00000	913,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,047.00000	4,139,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		876.00000	836,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,635.00000	3,722,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,040.00000	995,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,073.00000	3,145,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		2,169.00000	2,107,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,238.00000	3,312,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		2,046.00000	1,986,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		2,914.00000	2,983,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,298.00000	2,233,000	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			7.99800	8.01900		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			8.06900	8.09100		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.14500	8.16800		9.00	0.00	0	0
Total R208 Future										0.00	0	5,596
R208	On	03/02/2011	Bond Future	8.75	Call		4,825.00000	4,940,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		253.00000	232,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,092.00000	5,209,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		218.00000	199,000	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		4,562.00000	4,674,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		293.00000	269,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,689.00000	3,780,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,148.00000	1,100,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,900.00000	3,994,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,055.00000	1,010,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,483.00000	3,571,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,248.00000	1,197,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,083.00000	3,156,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,578.00000	2,508,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,249.00000	3,324,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,437.00000	2,370,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		2,922.00000	2,992,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,724.00000	2,652,000	8.98	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	5,596
R209	On	03/02/2011	Bond Future			8.23700	8.22200		14.50	0.00	0	23,687
R209	On	05/05/2011	Bond Future			8.28700	8.27200		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.34000	8.32400		14.50	0.00	0	0
Total R209 Future										0.00	0	23,687
R209	On	03/02/2011	Bond Future	9.00	Call		6,746.00000	6,622,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		351.00000	359,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,082.00000	6,958,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		305.00000	313,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,408.00000	6,287,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		399.00000	410,000	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		4,162.00000	4,073,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,218.00000	2,259,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,415.00000	4,324,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,055.00000	2,094,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,915.00000	3,829,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,391.00000	2,435,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		4,752.00000	4,664,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,261.00000	3,310,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		4,987.00000	4,897,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,080.00000	3,128,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,522.00000	4,436,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,450.00000	3,501,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,602.00000	13,473,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		419.00000	428,000	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			1.80300	1.80200			0.00	0	539
Total R211 Future										0.00	0	539
R211	On	03/02/2011	Bond Future	2.50	Call		3,939.00000	3,933,000		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		4,215.00000	4,209,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		3,663.00000	3,657,000		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			2.37000	2.43000			0.00	0	1,868
Total R212 Future										0.00	0	1,868
R212	On	03/02/2011	Bond Future	3.00	Call		5,391.00000	5,978,000		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		5,848.00000	6,435,000		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		4,931.00000	5,518,000		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	85,905
GOVI	On	03/02/2011	GOVI			350.31900	350.22300			0.00	0	203
GOVI	On	05/05/2011	GOVI			355.52000	355.42100			0.00	0	0
Total GOVI Future										0.00	0	203
GOVI	On	03/02/2011	GOVI	343.00	Call		72,230.00000	73,190,000		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		72,130.00000	73,090,000		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		72,330.00000	73,290,000		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		64,210.00000	65,200,000		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		64,110.00000	65,100,000		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		64,310.00000	65,300,000		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			380.34800	379.92400			0.00	0	30
Total AL7T Future							0.00	0	30
Total For AL7T							0.00	0	30
ALBI On 03/02/2011 Index Future			349.50400	349.43000			0.00	0	1,132
ALBI On 05/05/2011 Index Future			354.69200	354.61600			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			154.36800	154.28000			0.00	0	2
CRD1 On 05/05/2011 Index Future			156.62800	156.53900			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
IGOV On 03/02/2011 Index Future			149.27300	148.98600			0.00	0	0
IGOV On 05/05/2011 Index Future			151.48900	151.19700			0.00	0	0
IGOV On 04/08/2011 Index Future			153.72600	153.43000			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			404.30400	403.56500			0.00	0	370
Total ILBI Future							0.00	0	370
Total For ILBI							0.00	0	370
OTH1 On 03/02/2011 Index Future			344.73000	344.77600			0.00	0	3
OTH1 On 05/05/2011 Index Future			349.84800	349.89300			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			346.10800	346.04100			0.00	0	100
TRT1 On 05/05/2011 Index Future			351.17500	351.10700			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 17/11/2010 Jibar Future			5.84000	5.85200			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.70200	5.73300			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.67800	5.70100			0.00	0	2,500
JIBAR On 16/02/2011 Jibar Future			5.61300	5.64000			0.00	0	2,500
JIBAR On 16/03/2011 Jibar Future			5.59200	5.60600			0.00	0	5,500
JIBAR On 20/04/2011 Jibar Future			5.58200	5.61500			0.00	0	0
JIBAR On 15/06/2011 Jibar Future			5.58800	5.61700			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.67800	5.70600			0.00	0	13,700
JIBAR On 21/12/2011 Jibar Future			5.82100	5.85400			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.02800	6.05600			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.27000	6.30100			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.45700	6.37300			0.00	0	40,000
Total Jibar Future							0.00	0	78,900
Total For JIBAR FUTURE							0.00	0	78,900
Total for Jibar							0.00	0	78,900
Total for Derivatives :							0.00	0	166,645
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	0	158,145
Total Options							0.00	0	8,500
Grand Total:							0.00	0	166,645