



Interest Rates Daily MTM Report

Daily summary for: 16/08/2010

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			7.43700	7.45900		4.50	0.00	0	5,122
R157 On 03/02/2011 Bond Future			7.45700	7.48000		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.50500	7.53000		4.25	0.00	0	0
Total R157 Future							0.00	0	5,122
R157 On 04/11/2010 Bond Future	8.50	Call		4,738.00000	4,829,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		64.00000	54,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		4,948.00000	5,040,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		55.00000	46,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		4,530.00000	4,620,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		75.00000	64,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		961.00000	895,000	4.39	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,149.00000	1,185,000	4.39	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,599.00000	2,657,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		781.00000	738,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,754.00000	2,814,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		721.00000	681,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,447.00000	2,503,000	4.30	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		843.00000	799,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,272.00000	2,323,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,366.00000	1,313,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,402.00000	2,455,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,291.00000	1,241,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,146.00000	2,196,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,445.00000	1,392,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,622
R186	On	04/11/2010	Bond Future			8.27700	8.31900		11.25	0.00	0	17,620
R186	On	03/02/2011	Bond Future			8.30800	8.35000		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.35500	8.40000		11.25	0.00	0	0
Total R186 Future										0.00	0	17,620
R186	On	04/11/2010	Bond Future	9.25	Call		9,142.00000	9,504,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		339.00000	279,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		9,548.00000	9,916,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		299.00000	246,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		8,738.00000	9,094,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		383.00000	317,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,078.00000	937,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		5,278.00000	5,558,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		7,678.00000	7,968,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		1,503.00000	1,377,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,032.00000	8,328,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		1,402.00000	1,282,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		7,329.00000	7,613,000	11.80	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	8.95	Put		1,612.00000	1,480,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		6,462.00000	6,718,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,127.00000	2,944,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		6,771.00000	7,034,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,971.00000	2,795,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,158.00000	6,407,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,291.00000	3,101,000	11.18	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	28,520
R189	On	04/11/2010	Bond Future			1.63200	1.62900			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		301.00000	293,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Call		425.00000	417,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Call		177.00000	169,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	04/11/2010	Bond Future			2.98000	2.97900			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		882.00000	869,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		1,498.00000	1,485,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Call		262.00000	249,000		0.00	0	0
R197	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
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	04/11/2010	Bond Future			7.34100	7.35200		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.35100	7.36300		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.39800	7.41000		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		4,069.00000	4,105,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		33.00000	29,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,235.00000	4,271,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		27.00000	23,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,904.00000	3,938,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		39.00000	34,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		2,552.00000	2,576,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		410.00000	393,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,684.00000	2,709,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		376.00000	360,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,422.00000	2,445,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		446.00000	428,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,973.00000	1,990,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		891.00000	869,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,079.00000	2,097,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		839.00000	818,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,869.00000	1,885,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		945.00000	923,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,464

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			2.93200	2.93100			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		2,067.00000	2,050,000		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		2,921.00000	2,903,000		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		1,205.00000	1,187,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	0
R203	On	04/11/2010	Bond Future			8.00000	8.02100		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.04000	8.06300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.10500	8.12800		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		6,244.00000	6,344,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		62.00000	52,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		6,476.00000	6,577,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		53.00000	44,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,012.00000	6,111,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		72.00000	61,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,195.00000	3,261,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,009.00000	958,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,373.00000	3,441,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		941.00000	892,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,022.00000	3,085,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,083.00000	1,030,000	6.67	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		2,554.00000	2,604,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,958.00000	1,895,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,700.00000	2,752,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,861.00000	1,800,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,412.00000	2,460,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,060.00000	1,995,000	6.46	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,215
R204	On	04/11/2010	Bond Future			8.10700	8.12800		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.14300	8.16600		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.20600	8.22900		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		6,376.00000	6,484,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		98.00000	84,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		6,629.00000	6,739,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		83.00000	71,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		6,122.00000	6,228,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		113.00000	96,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,248.00000	3,315,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,371.00000	1,307,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,436.00000	3,506,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,282.00000	1,221,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,065.00000	3,129,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,466.00000	1,399,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,386.00000	3,449,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,901.00000	1,836,000	7.50	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	8.55	Call		3,562.00000	3,627,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,806.00000	1,743,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,215.00000	3,276,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,002.00000	1,935,000	7.45	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,476
R206	On	04/11/2010	Bond Future			7.20400	7.18300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.20200	7.17900		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.24900	7.22300		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,640.00000	3,580,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		12.00000	11,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,772.00000	3,712,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		9.00000	8,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,507.00000	3,448,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		14.00000	14,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		0.00000	677,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	548,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Call		0.00000	2,277,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	66,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Put		0.00000	1,444,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		0.00000	156,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,361.00000	2,306,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		240.00000	245,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,468.00000	2,413,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		219.00000	224,000	3.44	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	7.95	Call		2,255.00000	2,201,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		261.00000	267,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,413.00000	1,370,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		748.00000	767,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,491.00000	1,446,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		706.00000	724,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,338.00000	1,296,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		792.00000	813,000	2.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	04/11/2010	Bond Future			8.16200	8.18300		8.50	0.00	0	829
R207	On	03/02/2011	Bond Future			8.19600	8.21800		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.25600	8.27900		8.50	0.00	0	0
Total R207 Future										0.00	0	829
R207	On	04/11/2010	Bond Future	9.25	Call		6,388.00000	6,499,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		132.00000	114,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		6,649.00000	6,761,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		113.00000	96,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		6,126.00000	6,234,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		151.00000	130,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,200.00000	4,278,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,076.00000	1,022,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,414.00000	4,494,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,003.00000	951,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,990.00000	4,065,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,154.00000	1,097,000	8.97	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	Call		3,444.00000	3,509,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,160.00000	2,090,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,625.00000	3,692,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,053.00000	1,985,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,267.00000	3,330,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,271.00000	2,199,000	8.44	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	829
R208	On	04/11/2010	Bond Future			8.26400	8.28500		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.30000	8.32100		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.35500	8.37800		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		6,078.00000	6,190,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		169.00000	146,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		6,349.00000	6,463,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		148.00000	127,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		5,808.00000	5,918,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		192.00000	168,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,990.00000	4,061,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,344.00000	1,282,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,203.00000	4,277,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,255.00000	1,196,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,780.00000	3,849,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,437.00000	1,373,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,281.00000	3,344,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,533.00000	2,454,000	9.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.55	Call		3,462.00000	3,527,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,409.00000	2,332,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,104.00000	3,165,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,661.00000	2,580,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,835
R209	On	04/11/2010	Bond Future			8.27900	8.32000		15.00	0.00	0	13,506
R209	On	03/02/2011	Bond Future			8.30200	8.34400		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.33700	8.38000		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.36700	8.41100		15.00	0.00	0	0
Total R209 Future										0.00	0	13,506
R209	On	04/11/2010	Bond Future	9.00	Call		6,071.00000	6,348,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		523.00000	443,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		6,396.00000	6,680,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		465.00000	393,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		5,748.00000	6,018,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		586.00000	499,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		6,683.00000	6,936,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,349.00000	1,240,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,977.00000	7,235,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,261.00000	1,156,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,391.00000	6,638,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,443.00000	1,327,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,504.00000	4,692,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,490.00000	3,310,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,749.00000	4,944,000	15.11	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	8.55	Put		3,319.00000	3,146,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,263.00000	4,446,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,669.00000	3,484,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,081.00000	5,271,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,333.00000	4,148,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		5,322.00000	5,517,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,158.00000	3,979,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,843.00000	5,028,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,514.00000	4,324,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,671.00000	13,976,000	18.23	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,231.00000	1,162,000	18.23	0.00	0	1,000
Total R209 Option										0.00	0	2,000
Total For R209										0.00	0	15,506
R210	On	04/11/2010	Bond Future			2.98900	2.98900			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		1,437.00000	1,437,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		2,076.00000	2,076,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Call		793.00000	793,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	0
R211	On	04/11/2010	Bond Future			2.84000	2.84000			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		506.00000	506,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		225.00000	225,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		789.00000	789,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	0
R212	On	04/11/2010	Bond Future			3.03100	3.03100			0.00	0	0
Total R212 Future										0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		289.00000	289,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		177.00000	177,000		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		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		758.00000	758,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										0.00	0	63,467
GOVI	On	04/11/2010	GOVI			339.23400	338.55700			0.00	0	177
Total GOVI Future										0.00	0	177
GOVI	On	04/11/2010	GOVI	329.00	Call		95,570.00000	102,340,000		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		95,470.00000	102,240,000		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		95,670.00000	102,440,000		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
Total For GOVI										0.00	0	177
Total for GOVI										0.00	0	177

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	04/11/2010			367.06200	366.39200			0.00	0	38
Total AL7T Future									0.00	0	38
Total For AL7T									0.00	0	38
ALBI	On	04/11/2010			338.44700	337.73200			203,068,200.00	60	1,251
ALBI	On	03/02/2011			344.21000	343.48400			0.00	0	0
Total ALBI Future									203,068,200.00	60	1,251
Total For ALBI									203,068,200.00	60	1,251
CRD1	On	04/11/2010			146.49600	146.26400			0.00	0	2
CRD1	On	03/02/2011			149.03700	148.80200			0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2
ILBI	On	04/11/2010			390.37300	390.54000			0.00	0	507
ILBI	On	03/02/2011			396.89500	397.06100			0.00	0	0
Total ILBI Future									0.00	0	507
Total For ILBI									0.00	0	507
OTH1	On	04/11/2010			328.35100	327.45200			0.00	0	3
OTH1	On	03/02/2011			334.04600	333.13200			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	04/11/2010			329.76900	329.10500			0.00	0	100
TRT1	On	03/02/2011			335.48800	334.81400			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									203,068,200.00	60	1,901
JIBAR	On	18/08/2010		Jibar Future	6.54800	6.53900			0.00	0	1,000
JIBAR	On	15/09/2010		Jibar Future	6.30900	6.29000			0.00	0	1,000
JIBAR	On	20/10/2010		Jibar Future	6.28700	6.25900			0.00	0	0
JIBAR	On	17/11/2010		Jibar Future	6.24000	6.23000			0.00	0	0

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			6.21300	6.19600			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.21100	6.19600			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.22200	6.22000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.34400	6.34000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.50200	6.50000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.70900	6.72000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.94900	6.96000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.11600	7.10300			0.00	0	0
Total Jibar Future							0.00	0	23,000
Total For JIBAR FUTURE							0.00	0	23,000
Total for Jibar							0.00	0	23,000
Total for Derivatives :							203,068,200.00	60	88,545
R155 On 31/08/2011 Spot Bond			6.35000	6.37000			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			7.40000	7.42000			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			8.23500	8.27500			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.48000	1.48000			0.00	0	0
Total R189 SPOT							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Spot Bond			2.91000	2.91000			0.00	0	0
Total R197 SPOT							0.00	0	0
Total For R197							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.31000	7.32000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.89000	2.89000			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			7.94500	7.97500			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			8.06000	8.08000			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			7.18000	7.16000			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			8.12000	8.14000			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			8.22000	8.24000			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			8.24500	8.28500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R210 On 31/03/2028 Spot Bond			2.94000	2.94000			0.00	0	0
Total R210 SPOT							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Spot Bond			2.73000	2.73000			0.00	0	0
Total R211 SPOT							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.96000	2.96000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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							203,068,200.00	60	75,145
Total Options							0.00	0	13,400
Grand Total:							203,068,200.00	60	88,545