



Interest Rates Daily MTM Report

Daily summary for: 17/08/2010

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			7.33000	7.43700		4.50	5,072,970.40	40	5,142
R157	On	03/02/2011	Bond Future			7.34300	7.45700		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.38300	7.50500		4.25	0.00	0	0
Total R157 Future										5,072,970.40	40	5,142
R157	On	04/11/2010	Bond Future	8.50	Call		4,829.00000	5,304,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		54.00000	35,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,040.00000	5,517,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		46.00000	29,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		4,620.00000	5,091,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		64.00000	41,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		895.00000	684,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,185.00000	1,468,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,657.00000	3,014,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		738.00000	595,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,814.00000	3,180,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		681.00000	547,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,503.00000	2,851,000	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		799.00000	647,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,323.00000	2,633,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,313.00000	1,117,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,455.00000	2,774,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,241.00000	1,053,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,196.00000	2,497,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,392.00000	1,186,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										5,072,970.40	40	5,642
R186	On	04/11/2010	Bond Future			8.10200	8.27700		11.25	0.00	0	17,620
R186	On	03/02/2011	Bond Future			8.12700	8.30800		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.16900	8.35500		11.25	0.00	0	0
Total R186 Future										0.00	0	17,620
R186	On	04/11/2010	Bond Future	9.25	Call		9,504.00000	11,159,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		279.00000	155,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		9,916.00000	11,584,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		246.00000	135,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		9,094.00000	10,734,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		317.00000	178,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		937.00000	579,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		5,558.00000	6,979,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		7,968.00000	9,405,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		1,377.00000	997,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,328.00000	9,788,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		1,282.00000	925,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		7,613.00000	9,026,000	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		1,480.00000	1,076,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		6,718.00000	7,952,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,944.00000	2,338,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,034.00000	8,293,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,795.00000	2,214,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,407.00000	7,615,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,101.00000	2,469,000	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			1.64400	1.63200			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		293.00000	263,000		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		417.00000	387,000		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		169.00000	139,000		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			2.91000	2.98000			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		869.00000	1,745,000		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		1,485.00000	2,362,000		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		249.00000	1,125,000		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			7.25600	7.34100		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.26000	7.35100		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.29800	7.39800		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		4,105.00000	4,402,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		29.00000	19,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,271.00000	4,570,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		23.00000	16,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,938.00000	4,234,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		34.00000	23,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		0.00000	1,317,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		0.00000	439,000	4.00	61,460.00	140	140
R201	On	04/11/2010	Bond Future	7.25	Put		0.00000	797,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		0.00000	775,000	3.90	108,500.00	140	140
R201	On	04/11/2010	Bond Future	8.00	Call		0.00000	2,754,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	105,000	4.22	88,200.00	840	420
R201	On	04/11/2010	Bond Future	6.75	Put		0.00000	2,015,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		0.00000	165,000	3.72	138,600.00	840	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,576.00000	2,819,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		393.00000	325,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,709.00000	2,957,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		360.00000	297,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,445.00000	2,683,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		428.00000	355,000	4.09	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	7.75	Call		1,990.00000	2,197,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		869.00000	755,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,097.00000	2,309,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		818.00000	709,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,885.00000	2,087,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		923.00000	804,000	3.73	0.00	0	0
Total R201 Option										396,760.00	1,960	1,120
Total For R201										396,760.00	1,960	2,584
R202	On	04/11/2010	Bond Future			2.91300	2.93200			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		2,050.00000	2,384,000		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		2,903.00000	3,238,000		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		1,187.00000	1,522,000		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			7.87400	8.00000		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.90900	8.04000		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.96600	8.10500		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		6,344.00000	6,987,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		52.00000	32,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		6,577.00000	7,222,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		44.00000	26,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,111.00000	6,750,000	7.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.20	Put		61.00000	37,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,261.00000	3,736,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		958.00000	765,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,441.00000	3,927,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		892.00000	710,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,085.00000	3,549,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,030.00000	826,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,604.00000	3,001,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,895.00000	1,607,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,752.00000	3,160,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,800.00000	1,523,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,460.00000	2,846,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,995.00000	1,695,000	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			7.98100	8.10700		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.01300	8.14300		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.06900	8.20600		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		6,484.00000	7,192,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		84.00000	52,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		6,739.00000	7,451,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		71.00000	43,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		6,228.00000	6,931,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		96.00000	60,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,315.00000	3,815,000	7.99	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	Put		1,307.00000	1,063,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,506.00000	4,019,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,221.00000	990,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,129.00000	3,616,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,399.00000	1,142,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,449.00000	3,928,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,836.00000	1,552,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,627.00000	4,117,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,743.00000	1,471,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,276.00000	3,743,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,935.00000	1,639,000	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			7.11800	7.20400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.10800	7.20200		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.14400	7.24900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,580.00000	3,819,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		11.00000	8,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,712.00000	3,952,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		8.00000	6,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,448.00000	3,686,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		14.00000	9,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		677.00000	811,000	3.17	121,650.00	150	150
R206	On	04/11/2010	Bond Future	7.25	Put		548.00000	439,000	3.17	65,850.00	150	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,277.00000	2,500,000	3.42	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	8.00	Put		66.00000	47,000	3.42	42,300.00	900	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,444.00000	1,252,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		156.00000	206,000	3.04	185,400.00	900	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,306.00000	2,508,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		245.00000	201,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,413.00000	2,618,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		224.00000	183,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,201.00000	2,399,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		267.00000	219,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,370.00000	1,524,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		767.00000	668,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,446.00000	1,605,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		724.00000	630,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,296.00000	1,446,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		813.00000	710,000	2.99	0.00	0	0
Total R206 Option										415,200.00	2,100	1,200
Total For R206										415,200.00	2,100	1,200
R207	On	04/11/2010	Bond Future			8.01700	8.16200		8.50	0.00	0	829
R207	On	03/02/2011	Bond Future			8.04600	8.19600		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.09900	8.25600		8.50	0.00	0	0
Total R207 Future										0.00	0	829
R207	On	04/11/2010	Bond Future	9.25	Call		6,499.00000	7,348,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		114.00000	68,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		6,761.00000	7,617,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		96.00000	57,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		6,234.00000	7,077,000	9.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Put		130.00000	78,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,278.00000	4,953,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,022.00000	789,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,494.00000	5,183,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		951.00000	733,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,065.00000	4,726,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,097.00000	850,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,509.00000	4,080,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,090.00000	1,733,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,692.00000	4,278,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,985.00000	1,644,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,330.00000	3,887,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,199.00000	1,829,000	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			8.09800	8.26400		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.12800	8.30000		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.17700	8.35500		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		6,190.00000	7,197,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		146.00000	81,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		6,463.00000	7,478,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		127.00000	70,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		5,918.00000	6,917,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		168.00000	94,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,061.00000	4,840,000	9.80	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	8.75	Put		1,282.00000	969,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,277.00000	5,073,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,196.00000	900,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,849.00000	4,610,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,373.00000	1,042,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,344.00000	3,998,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,454.00000	1,999,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,527.00000	4,199,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,332.00000	1,896,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,165.00000	3,801,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,580.00000	2,108,000	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			8.09500	8.27900		15.00	0.00	0	13,506
R209	On	03/02/2011	Bond Future			8.11400	8.30200		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.14400	8.33700		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.18700	8.36700		15.00	0.00	0	0
Total R209 Future										0.00	0	13,506
R209	On	04/11/2010	Bond Future	9.00	Call		6,348.00000	7,787,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		443.00000	252,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		6,680.00000	8,138,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		393.00000	220,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		6,018.00000	7,436,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		499.00000	287,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		0.00000	4,397,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		0.00000	876,000	15.00	47,304.00	54	54

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	8.25	Put		0.00000	1,544,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		0.00000	2,921,000	14.53	157,734.00	54	54
R209	On	04/11/2010	Bond Future	9.25	Call		0.00000	9,545,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	129,000	16.42	41,796.00	324	162
R209	On	04/11/2010	Bond Future	7.75	Put		0.00000	4,073,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		0.00000	867,000	13.65	280,908.00	324	162
R209	On	03/02/2011	Bond Future	9.00	Call		6,936.00000	8,247,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,240.00000	894,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,235.00000	8,566,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,156.00000	831,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,638.00000	7,929,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,327.00000	961,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,692.00000	5,719,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,310.00000	2,649,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,944.00000	5,997,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,146.00000	2,511,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,446.00000	5,445,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,484.00000	2,795,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,271.00000	6,190,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,148.00000	3,506,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		5,517.00000	6,457,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,979.00000	3,358,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,028.00000	5,925,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,324.00000	3,660,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,976.00000	15,326,000	18.23	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	10.10	Put		1,162.00000	951,000	18.23	0.00	0	1,000
Total R209 Option										527,742.00	756	2,432
Total For R209										527,742.00	756	15,938
R210	On	04/11/2010	Bond Future			2.89900	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	2,621,000		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	3,260,000		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	1,977,000		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			2.84400	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	529,000		0.00	0	0
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	247,000		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	811,000		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			3.01300	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	121,000		0.00	0	0

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	3.05	Call		177.00000	344,000	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	590,000	0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	0
Total for Bond									6,412,672.40	4,856	66,239
GOVI	On	04/11/2010	GOVI			342.14600	339.23400		27,371,680.00	8	169
Total GOVI Future									27,371,680.00	8	169
GOVI	On	04/11/2010	GOVI	329.00	Call		102,340.00000	131,460,000	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		102,240.00000	131,360,000	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		102,440.00000	131,560,000	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									27,371,680.00	8	169
Total for GOVI									27,371,680.00	8	169
AL7T	On	04/11/2010	Index Future			370.04700	367.06200		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			341.48600	338.44700		0.00	0	1,251
ALBI	On	03/02/2011	Index Future			347.29800	344.21000		0.00	0	0
Total ALBI Future									0.00	0	1,251
Total For ALBI									0.00	0	1,251
CRD1	On	04/11/2010	Index Future			147.08700	146.49600		0.00	0	2
CRD1	On	03/02/2011	Index Future			149.63700	149.03700		0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/11/2010	Index Future			392.01600	390.37300			0.00	0	507
ILBI	On	03/02/2011	Index Future			398.56600	396.89500			0.00	0	0
Total ILBI Future										0.00	0	507
Total For ILBI										0.00	0	507
OTH1	On	04/11/2010	Index Future			332.01400	328.35100			0.00	0	3
OTH1	On	03/02/2011	Index Future			337.77100	334.04600			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			332.61100	329.76900			0.00	0	100
TRT1	On	03/02/2011	Index Future			338.37800	335.48800			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,901
JIBAR	On	18/08/2010	Jibar Future			6.56000	6.54800			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.30000	6.30900			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.26000	6.28700			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.21000	6.24000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.16000	6.21300			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.16000	6.21100			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.19000	6.22200			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.30000	6.34400			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.46000	6.50200			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			6.66000	6.70900			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			6.90000	6.94900			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.08000	7.11600			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										33,784,352.40	4,864	91,309
R155	On	31/08/2011	Spot Bond			6.25000	6.35000			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	7.40000			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			8.06500	8.23500			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			2.84000	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			7.22500	7.31000			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			2.87000	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			7.83000	7.94500			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			7.93500	8.06000			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			7.09500	7.18000			0.00	0	0
Total R206 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			7.98000	8.12000			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			8.06000	8.22000			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			8.07000	8.24500			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			2.85000	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			2.94000	2.96000			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							32,444,650.40	48	75,157
Total Options							1,339,702.00	4,816	16,152
Grand Total:							33,784,352.40	4,864	91,309