



Interest Rates Daily MTM Report

Daily summary for: 23/08/2010

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			7.34900	7.29700		4.50	5,196,189.94	41	5,192
R157	On	03/02/2011	Bond Future			7.36400	7.30800		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.40400	7.34400		4.25	0.00	0	0
Total R157 Future										5,196,189.94	41	5,192
R157	On	04/11/2010	Bond Future	8.50	Call		5,449.00000	5,211,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		27.00000	30,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,663.00000	5,425,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		22.00000	25,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,235.00000	4,997,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		32.00000	35,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		610.00000	679,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,547.00000	1,375,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,119.00000	2,924,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		546.00000	597,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,288.00000	3,089,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		501.00000	548,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,953.00000	2,762,000	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		595.00000	650,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,729.00000	2,558,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,050.00000	1,129,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,872.00000	2,697,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		988.00000	1,063,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,590.00000	2,424,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,116.00000	1,200,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										5,196,189.94	41	5,692
R186	On	04/11/2010	Bond Future			7.98700	7.93600		11.25	13,291,315.80	105	17,620
R186	On	03/02/2011	Bond Future			8.00900	7.95700		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.04700	7.99200		11.25	0.00	0	0
Total R186 Future										13,291,315.80	105	17,620
R186	On	04/11/2010	Bond Future	9.25	Call		12,805.00000	12,278,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		78.00000	84,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,239.00000	12,711,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		67.00000	72,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,369.00000	11,843,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		90.00000	97,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		330.00000	362,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,453.00000	7,952,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,855.00000	10,373,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		704.00000	759,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,256.00000	10,770,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		650.00000	701,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,456.00000	9,979,000	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		763.00000	823,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		9,233.00000	8,793,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,829.00000	1,950,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,597.00000	9,150,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,728.00000	1,842,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,873.00000	8,439,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,937.00000	2,064,000	11.18	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										13,291,315.80	105	28,520
R189	On	04/11/2010	Bond Future			1.63400	1.57800			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		428.00000	288,000		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		552.00000	412,000		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		304.00000	164,000		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			2.80100	2.82100			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		2,870.00000	3,125,000		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		3,487.00000	3,741,000		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		2,250.00000	2,505,000		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			7.24300	7.20100		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.24700	7.20200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.28300	7.23400		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		4,595.00000	4,444,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		13.00000	14,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,764.00000	4,612,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		11.00000	11,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,426.00000	4,275,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		16.00000	17,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,441.00000	1,321,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		364.00000	396,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		687.00000	744,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		864.00000	769,000	3.90	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,928.00000	2,782,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		80.00000	86,000	4.22	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,842.00000	1,958,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		191.00000	155,000	3.72	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,974.00000	2,840,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		281.00000	301,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,115.00000	2,980,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		256.00000	276,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,835.00000	2,703,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		309.00000	331,000	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		2,330.00000	2,215,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		682.00000	725,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,446.00000	2,328,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		640.00000	680,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,217.00000	2,104,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		728.00000	772,000	3.73	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,584
R202	On	04/11/2010	Bond Future			2.74200	2.74200			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		5,455.00000	5,455,000		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		6,309.00000	6,309,000		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		4,593.00000	4,593,000		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			7.87100	7.80900		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.90600	7.84100		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.96200	7.89400		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		7,320.00000	6,995,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		21.00000	24,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,558.00000	7,232,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		18.00000	20,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,082.00000	6,757,000	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		25.00000	28,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,986.00000	3,720,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		667.00000	734,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,182.00000	3,912,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		616.00000	680,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,793.00000	3,532,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		721.00000	793,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,211.00000	2,988,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,459.00000	1,574,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,376.00000	3,148,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,381.00000	1,491,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,049.00000	2,832,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,541.00000	1,662,000	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			7.94700	7.88500		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			7.97800	7.91400		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.03200	7.96500		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		7,740.00000	7,377,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		32.00000	36,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,002.00000	7,638,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		26.00000	30,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,477.00000	7,114,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		38.00000	42,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,211.00000	3,925,000	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		887.00000	971,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,424.00000	4,133,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		823.00000	902,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,002.00000	3,721,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		956.00000	1,045,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,307.00000	4,038,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,347.00000	1,455,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,505.00000	4,230,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,274.00000	1,376,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,113.00000	3,849,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,425.00000	1,538,000	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			7.12700	7.08400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.11900	7.07200		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.15600	7.10400		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,913.00000	3,792,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		5.00000	6,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,046.00000	3,925,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		4.00000	4,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,779.00000	3,658,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		6.00000	7,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		859.00000	773,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		391.00000	427,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,587.00000	2,468,000	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		38.00000	40,000	3.42	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,171.00000	1,254,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		221.00000	183,000	3.04	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,583.00000	2,474,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		181.00000	195,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,694.00000	2,584,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		165.00000	178,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,473.00000	2,365,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		199.00000	214,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,580.00000	1,494,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		627.00000	667,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,663.00000	1,574,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		591.00000	628,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,500.00000	1,416,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		667.00000	709,000	2.99	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			7.98300	7.92200		8.50	0.00	0	800
R207	On	03/02/2011	Bond Future			8.01100	7.94700		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.06200	7.99600		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,915.00000	7,539,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		42.00000	47,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,188.00000	7,811,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		35.00000	39,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,641.00000	7,267,000	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		49.00000	56,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,416.00000	5,089,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		648.00000	712,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,654.00000	5,322,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		599.00000	658,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,181.00000	4,858,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		701.00000	769,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,474.00000	4,194,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,512.00000	1,627,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,680.00000	4,395,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,431.00000	1,540,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,270.00000	3,997,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,597.00000	1,718,000	8.44	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	04/11/2010	Bond Future			7.99200	7.93100		9.50	3,038,447.94	33	6,835
R208	On	03/02/2011	Bond Future			8.01900	7.95600		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.06400	7.99800		9.50	0.00	0	0
Total R208 Future										3,038,447.94	33	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		8,251.00000	7,854,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		39.00000	44,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,537.00000	8,139,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		33.00000	37,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,964.00000	7,568,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		45.00000	52,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,685.00000	5,344,000	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		704.00000	772,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,934.00000	5,589,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		652.00000	715,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,438.00000	5,103,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		761.00000	834,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,722.00000	4,425,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,590.00000	1,713,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,940.00000	4,636,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,504.00000	1,620,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,507.00000	4,216,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,681.00000	1,810,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										3,038,447.94	33	6,835
R209	On	04/11/2010	Bond Future			8.01100	7.96000		15.00	980,231.64	12	13,498
R209	On	03/02/2011	Bond Future			8.02900	7.97700		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.05700	8.00300		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.09300	8.03800		15.00	0.00	0	0
Total R209 Future										980,231.64	12	13,498
R209	On	04/11/2010	Bond Future	9.00	Call		8,914.00000	8,459,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		148.00000	161,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		9,277.00000	8,820,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		128.00000	139,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,551.00000	8,098,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		171.00000	186,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		5,330.00000	4,921,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		578.00000	638,000	15.00	0.00	0	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		1,082.00000	1,191,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,690.00000	3,331,000	14.53	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,719.00000	10,256,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		72.00000	77,000	16.42	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,202.00000	3,472,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,227.00000	1,028,000	13.65	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,273.00000	8,849,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		677.00000	728,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,605.00000	9,177,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		627.00000	674,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,941.00000	8,521,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		731.00000	786,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,545.00000	6,189,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,205.00000	2,339,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,841.00000	6,479,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,085.00000	2,213,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,252.00000	5,903,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,332.00000	2,473,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,020.00000	6,678,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,006.00000	3,159,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,304.00000	6,956,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,875.00000	3,022,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,737.00000	6,402,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,142.00000	3,302,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,494.00000	16,040,000	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		789.00000	830,000	18.23	0.00	0	1,000
Total R209 Option										0.00	0	2,432
Total For R209										980,231.64	12	15,930
R210	On	04/11/2010	Bond Future			2.77900	2.80000			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		3,944.00000	4,227,000		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		4,583.00000	4,866,000		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		3,300.00000	3,583,000		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			2.69400	2.69400			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		316.00000	316,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		598.00000	598,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		34.00000	34,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		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			2.90400	2.94500			0.00	0	0
Total R212 Future										0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		515.00000	902,000		0.00	0	0
R212	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
R212	On	04/11/2010	Bond Future	3.05	Call	981.00000	1,367,000		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	47.00000	433,000		0.00	0	0
R212	On	04/11/2010	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	0
Total for Bond									22,506,185.32	191	66,252
GOVI	On	04/11/2010	GOVI			343.32700	344.29200		0.00	0	169
Total GOVI Future									0.00	0	169
GOVI	On	04/11/2010	GOVI	329.00	Call	152,920.00000	143,270,000		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	152,820.00000	143,170,000		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	153,020.00000	143,370,000		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	169
Total for GOVI									0.00	0	169
AL7T	On	04/11/2010	Index Future			370.98400	372.12800		0.00	0	38
Total AL7T Future									0.00	0	38
Total For AL7T									0.00	0	38
ALBI	On	04/11/2010	Index Future			342.77200	343.75900		13,710,880.00	4	1,261
ALBI	On	03/02/2011	Index Future			348.59700	349.60200		0.00	0	0
Total ALBI Future									13,710,880.00	4	1,261
Total For ALBI									13,710,880.00	4	1,261
CRD1	On	04/11/2010	Index Future			149.68700	147.41300		0.00	0	2
CRD1	On	03/02/2011	Index Future			152.37300	149.96600		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			396.00300	395.90600			0.00	0	507
ILBI	On	03/02/2011	Index Future			402.62700	402.52500			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			339.40300	334.92300			0.00	0	3
OTH1	On	03/02/2011	Index Future			345.49300	340.72100			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	04/11/2010	Index Future			339.33700	334.70500			0.00	0	100
TRT1	On	03/02/2011	Index Future			345.42600	340.50000			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										13,710,880.00	4	1,911
JIBAR	On	15/09/2010	Jibar Future			6.30000	6.33000			0.00	5,000	1,000
JIBAR	On	20/10/2010	Jibar Future			6.25000	6.25000			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.20000	6.20000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.17000	6.17000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.16000	6.16000			0.00	0	0
JIBAR	On	16/02/2011	Jibar Future			6.18000	6.18000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.17000	6.18000			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.25000	6.27000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.39000	6.42000			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			6.58000	6.62000			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			6.82000	6.85000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.00000	7.01000			0.00	0	0
Total Jibar Future										0.00	5,000	22,000
Total For JIBAR FUTURE										0.00	5,000	22,000
Total for Jibar										0.00	5,000	22,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										36,217,065.32	5,195	90,332
R155	On	31/08/2011	Spot Bond			6.27000	6.22000			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			7.32000	7.27000			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			7.96000	7.91000			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			1.45000	1.40000			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			2.73000	2.75000			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			7.22000	7.18000			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			2.70000	2.70000			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	7.77000			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			7.91000	7.85000			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			7.11000	7.07000			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			7.95000	7.89000			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			7.95500	7.90000			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			7.98500	7.93500			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			2.73000	2.75000			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			2.58000	2.58000			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			2.83000	2.87000			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							36,217,065.32	5,195	74,180
Total Options							0.00	0	16,152
Grand Total:							36,217,065.32	5,195	90,332