



Interest Rates Daily MTM Report

Daily summary for: 26/08/2010

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			7.19000	7.15800		4.50	0.00	0	5,252
R157 On 03/02/2011 Bond Future			7.19400	7.16100		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.22100	7.18500		4.25	0.00	0	0
Total R157 Future							0.00	0	5,252
R157 On 04/11/2010 Bond Future	8.50	Call		6,080.00000	5,932,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		11.00000	12,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		6,297.00000	6,148,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		9.00000	10,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,863.00000	5,715,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		14.00000	15,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		384.00000	418,000	4.39	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,967.00000	1,852,000	4.39	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,613.00000	3,492,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		390.00000	415,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,793.00000	3,670,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		356.00000	379,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		3,436.00000	3,317,000	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		428.00000	455,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		3,168.00000	3,058,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		823.00000	864,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,321.00000	3,210,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		772.00000	812,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		3,018.00000	2,911,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		879.00000	923,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,752
R186	On	04/11/2010	Bond Future			7.95400	7.85200		11.25	16,881,503.80	133	17,545
R186	On	03/02/2011	Bond Future			7.97600	7.87100		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.01200	7.90400		11.25	0.00	0	0
Total R186 Future										16,881,503.80	133	17,545
R186	On	04/11/2010	Bond Future	9.25	Call		13,658.00000	12,603,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		45.00000	65,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		14,096.00000	13,039,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		38.00000	55,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		13,218.00000	12,167,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		53.00000	77,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		217.00000	301,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		9,226.00000	8,236,000	11.59	49,416,000.00	6,000	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		11,609.00000	10,646,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		562.00000	691,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		12,019.00000	11,047,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		517.00000	637,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		11,201.00000	10,247,000	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		612.00000	750,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		0.00000	4,695,000	10.20	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	2,326,000	10.20	13,956,000.00	6,000	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,891.00000	9,036,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,583.00000	1,837,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		10,266.00000	9,398,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,493.00000	1,733,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,519.00000	8,677,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,679.00000	1,946,000	11.18	0.00	0	0
Total R186 Option										63,372,000.00	12,000	10,900
Total For R186										80,253,503.80	12,133	28,445
R189	On	04/11/2010	Bond Future			1.68700	1.64800			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		253.00000	156,000		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		377.00000	280,000		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		129.00000	32,000		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			2.74200	2.73100			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,021.00000	3,879,000		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		4,637.00000	4,496,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	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
R197	On	04/11/2010	Bond Future	3.00	Call		3,401.00000	3,259,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	04/11/2010	Bond Future			7.04100	7.02000		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.03100	7.00800		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.04800	7.02400		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		5,245.00000	5,168,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		4.00000	4,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,415.00000	5,339,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	4,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		5,074.00000	4,998,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		5.00000	6,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,926.00000	1,860,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		190.00000	201,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		403.00000	424,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,239.00000	1,183,000	3.90	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,539.00000	3,464,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		32.00000	34,000	4.22	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,322.00000	1,373,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		330.00000	304,000	3.72	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,534.00000	3,462,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		174.00000	181,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,683.00000	3,611,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		157.00000	164,000	4.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Call		3,386.00000	3,315,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		192.00000	200,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,814.00000	2,752,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		486.00000	502,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,939.00000	2,877,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		453.00000	469,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,690.00000	2,630,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		521.00000	539,000	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			2.64200	2.64200			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		7,302.00000	7,302,000		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		8,155.00000	8,155,000		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		6,439.00000	6,439,000		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			7.70200	7.67200		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.72900	7.69700		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.77600	7.74200		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		8,038.00000	7,878,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		9.00000	9,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,278.00000	8,118,000	7.58	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	9.30	Put		8.00000	8,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,798.00000	7,638,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		11.00000	12,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,554.00000	4,415,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		491.00000	518,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,761.00000	4,620,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		451.00000	476,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,349.00000	4,213,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		533.00000	563,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,691.00000	3,571,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,180.00000	1,230,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,868.00000	3,746,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,114.00000	1,162,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,518.00000	3,401,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,250.00000	1,304,000	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			7.81000	7.75900		7.50	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.83600	7.78200		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			7.88300	7.82700		7.50	0.00	0	0
Total R204 Future										0.00	0	2,466
R204	On	04/11/2010	Bond Future	9.25	Call		8,475.00000	8,172,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		15.00000	17,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,739.00000	8,437,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		12.00000	15,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,209.00000	7,907,000	8.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		18.00000	21,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,772.00000	4,522,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		680.00000	745,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,997.00000	4,743,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		628.00000	689,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,550.00000	4,304,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		736.00000	805,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,841.00000	4,606,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,100.00000	1,183,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		5,049.00000	4,811,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,037.00000	1,117,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,636.00000	4,405,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,166.00000	1,254,000	7.45	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,466
R206	On	04/11/2010	Bond Future			6.92300	6.89100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			6.89700	6.86200		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			6.90900	6.87000		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,456.00000	4,365,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,591.00000	4,500,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	2,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,322.00000	4,231,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,222.00000	1,150,000	3.17	0.00	0	150

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	7.25	Put		207.00000	226,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,110.00000	3,020,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		13.00000	14,000	3.42	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		782.00000	835,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		380.00000	342,000	3.04	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		3,063.00000	2,978,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		107.00000	115,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,180.00000	3,094,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		97.00000	104,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,946.00000	2,862,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		118.00000	127,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,962.00000	1,892,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		441.00000	466,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,053.00000	1,982,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		413.00000	437,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,873.00000	1,804,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		472.00000	498,000	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			7.88800	7.78600		8.50	0.00	0	810
R207	On	03/02/2011	Bond Future			7.91300	7.80600		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			7.96000	7.84900		8.50	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		8,749.00000	8,115,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		20.00000	29,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		9,025.00000	8,389,000	9.55	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	9.30	Put		16.00000	23,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,471.00000	7,839,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		23.00000	34,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		6,113.00000	5,557,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		475.00000	580,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		6,362.00000	5,799,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		437.00000	535,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,866.00000	5,318,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		516.00000	629,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		5,073.00000	4,593,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,225.00000	1,415,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		5,291.00000	4,802,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,155.00000	1,337,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,857.00000	4,386,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,297.00000	1,497,000	8.44	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	810
R208	On	04/11/2010	Bond Future			7.93900	7.83600		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			7.96400	7.85900		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.00600	7.89700		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		8,864.00000	8,190,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		21.00000	31,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		9,153.00000	8,477,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		18.00000	26,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,575.00000	7,903,000	10.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.20	Put		25.00000	37,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		6,178.00000	5,612,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		564.00000	683,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		6,436.00000	5,861,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		520.00000	631,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,923.00000	5,365,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		612.00000	740,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		5,148.00000	4,656,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,369.00000	1,575,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		5,375.00000	4,874,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,292.00000	1,489,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,924.00000	4,442,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,451.00000	1,667,000	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			7.92800	7.82700		15.00	0.00	0	13,494
R209	On	03/02/2011	Bond Future			7.94400	7.84000		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.97000	7.86300		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.00700	7.90300		15.00	0.00	0	0
Total R209 Future										0.00	0	13,494
R209	On	04/11/2010	Bond Future	9.00	Call		10,084.00000	9,171,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		75.00000	108,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		10,456.00000	9,538,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		65.00000	93,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		9,711.00000	8,802,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		88.00000	125,000	15.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.50	Call		6,339.00000	5,518,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		345.00000	470,000	15.00	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		699.00000	921,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		4,549.00000	3,825,000	14.53	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,923.00000	10,993,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		34.00000	50,000	16.42	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,399.00000	2,937,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,666.00000	1,258,000	13.65	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		10,359.00000	9,500,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		490.00000	600,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,703.00000	9,836,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		451.00000	554,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		10,015.00000	9,164,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		531.00000	650,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		7,430.00000	6,712,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,798.00000	2,070,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,744.00000	7,013,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,695.00000	1,955,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		7,119.00000	6,414,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,906.00000	2,192,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,826.00000	7,168,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,577.00000	2,873,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,125.00000	7,456,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,460.00000	2,746,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,528.00000	6,882,000	14.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.45	Put		2,698.00000	3,006,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,594.00000	16,724,000	18.23	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		653.00000	738,000	18.23	0.00	0	1,000
Total R209 Option										0.00	0	2,432
Total For R209										0.00	0	15,926
R210	On	04/11/2010	Bond Future			2.76100	2.69900			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		5,316.00000	4,471,000		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		5,955.00000	5,110,000		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		4,672.00000	3,827,000		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			2.65800	2.65600			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		532.00000	521,000		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		813.00000	802,000		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		249.00000	238,000		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			2.81400	2.82400			0.00	0	0
Total R212 Future										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	3.00	Call	1,660.00000	1,756,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put	0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call	2,126.00000	2,221,000		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	1,192.00000	1,287,000		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									80,253,503.80	12,133	66,233
GOVI	On	04/11/2010	GOVI			345.16500	346.73000		0.00	0	169
Total GOVI Future									0.00	0	169
GOVI	On	04/11/2010	GOVI	329.00	Call	177,300.00000	161,650,000		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	177,200.00000	161,550,000		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	177,400.00000	161,750,000		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			373.31100	374.93800		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			344.57200	346.22900		0.00	0	1,261
ALBI	On	03/02/2011	Index Future			350.41900	352.10600		0.00	0	0
Total ALBI Future									0.00	0	1,261
Total For ALBI									0.00	0	1,261
CRD1	On	04/11/2010	Index Future			150.38800	150.60800		0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 03/02/2011 Index Future			153.08300	153.30800			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
ILBI On 04/11/2010 Index Future			398.08500	398.57300			0.00	0	507
ILBI On 03/02/2011 Index Future			404.74700	405.24200			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			340.99900	343.15400			0.00	0	3
OTH1 On 03/02/2011 Index Future			347.11000	349.30500			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			341.14400	342.70000			0.00	0	100
TRT1 On 03/02/2011 Index Future			347.25700	348.84300			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,911
JIBAR On 15/09/2010 Jibar Future			6.20000	6.22000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.15000	6.19000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.04000	6.14000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.98000	6.10000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.96000	6.08000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.97000	6.09000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.99000	6.10000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.08000	6.17000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.17000	6.26000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.36000	6.46000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.59000	6.69000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/06/2012 Jibar Future			6.78000	6.87000			0.00	0	0
Total Jibar Future							0.00	0	22,000
Total For JIBAR FUTURE							0.00	0	22,000
Total for Jibar							0.00	0	22,000
Total for Derivatives :							80,253,503.80	12,133	90,313
R155 On 31/08/2011 Spot Bond			6.12000	6.09000			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			7.17000	7.14000			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			7.92500	7.83000			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	1.45000			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			2.67000	2.66000			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			7.03000	7.01000			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			2.60000	2.60000			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			7.67000	7.64000			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			7.78000	7.73000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			6.92000	6.89000			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			7.85500	7.76000			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			7.91000	7.81000			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			7.90500	7.81000			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			2.71000	2.65000			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			2.54000	2.54000			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			2.74000	2.75000			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							16,881,503.80	133	74,161
Total Options							63,372,000.00	12,000	16,152
Grand Total:							80,253,503.80	12,133	90,313