



Interest Rates Daily MTM Report

Daily summary for: 18/08/2010

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			7.31900	7.33000		4.50	12,687,519.00	100	5,192
R157	On	03/02/2011	Bond Future			7.33100	7.34300		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.36900	7.38300		4.25	0.00	0	0
Total R157 Future										12,687,519.00	100	5,192
R157	On	04/11/2010	Bond Future	8.50	Call		5,304.00000	5,352,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		35.00000	32,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,517.00000	5,565,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		29.00000	26,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,091.00000	5,138,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		41.00000	37,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		684.00000	659,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,468.00000	1,494,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,014.00000	3,050,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		595.00000	578,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,180.00000	3,217,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		547.00000	531,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,851.00000	2,886,000	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		647.00000	629,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,633.00000	2,668,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,117.00000	1,093,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,774.00000	2,809,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,053.00000	1,029,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,497.00000	2,531,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,186.00000	1,161,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										12,687,519.00	100	5,692
R186	On	04/11/2010	Bond Future			8.02900	8.10200		11.25	0.00	0	17,620
R186	On	03/02/2011	Bond Future			8.05200	8.12700		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.09100	8.16900		11.25	0.00	0	0
Total R186 Future										0.00	0	17,620
R186	On	04/11/2010	Bond Future	9.25	Call		11,159.00000	11,874,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		155.00000	117,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,584.00000	12,304,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		135.00000	102,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		10,734.00000	11,444,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		178.00000	135,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		579.00000	460,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,979.00000	7,613,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,405.00000	10,034,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		997.00000	862,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,788.00000	10,425,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		925.00000	797,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,026.00000	9,645,000	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		1,076.00000	931,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		7,952.00000	8,504,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,338.00000	2,106,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,293.00000	8,856,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,214.00000	1,993,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,615.00000	8,157,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,469.00000	2,227,000	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			1.65900	1.64400			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		263.00000	226,000		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		387.00000	350,000		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		139.00000	102,000		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			2.91800	2.91000			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		1,745.00000	1,645,000		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		2,362.00000	2,261,000		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		1,125.00000	1,025,000		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			7.25400	7.25600		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.25900	7.26000		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.29700	7.29800		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		4,402.00000	4,408,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		19.00000	18,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,570.00000	4,576,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		16.00000	14,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,234.00000	4,240,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		23.00000	22,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,317.00000	1,317,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		439.00000	432,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		797.00000	788,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		775.00000	774,000	3.90	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,754.00000	2,758,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		105.00000	102,000	4.22	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		2,015.00000	2,005,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		165.00000	163,000	3.72	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,819.00000	2,819,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		325.00000	322,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,957.00000	2,957,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		297.00000	294,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,683.00000	2,683,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		355.00000	352,000	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		2,197.00000	2,197,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		755.00000	752,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,309.00000	2,309,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		709.00000	706,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,087.00000	2,087,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		804.00000	800,000	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			2.86300	2.91300			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		2,384.00000	3,271,000		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		3,238.00000	4,125,000		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		1,522.00000	2,409,000		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			7.86200	7.87400		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.89600	7.90900		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.95200	7.96600		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		6,987.00000	7,047,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		32.00000	29,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,222.00000	7,283,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		26.00000	23,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,750.00000	6,810,000	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		37.00000	34,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,736.00000	3,781,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		765.00000	744,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,927.00000	3,973,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		710.00000	690,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,549.00000	3,593,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		826.00000	803,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,001.00000	3,039,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,607.00000	1,575,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,160.00000	3,200,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,523.00000	1,493,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,846.00000	2,883,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,695.00000	1,663,000	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			7.96900	7.98100		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.00100	8.01300		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.05600	8.06900		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		7,192.00000	7,258,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		52.00000	47,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,451.00000	7,518,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		43.00000	40,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		6,931.00000	6,998,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		60.00000	56,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,815.00000	3,858,000	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		1,063.00000	1,037,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,019.00000	4,063,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		990.00000	965,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,616.00000	3,657,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,142.00000	1,114,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,928.00000	3,971,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,552.00000	1,523,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,117.00000	4,162,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,471.00000	1,443,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,743.00000	3,785,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,639.00000	1,609,000	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			7.12800	7.11800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.11900	7.10800		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.15700	7.14400		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,819.00000	3,790,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		8.00000	7,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,952.00000	3,923,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		6.00000	5,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,686.00000	3,657,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		9.00000	9,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		811.00000	791,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		439.00000	447,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,500.00000	2,472,000	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		47.00000	47,000	3.42	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,252.00000	1,271,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		206.00000	197,000	3.04	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,508.00000	2,482,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		201.00000	203,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,618.00000	2,592,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		183.00000	186,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,399.00000	2,374,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		219.00000	223,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,524.00000	1,502,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		668.00000	677,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,605.00000	1,582,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		630.00000	638,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,446.00000	1,424,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		710.00000	719,000	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			7.98500	8.01700		8.50	0.00	0	829
R207	On	03/02/2011	Bond Future			8.01200	8.04600		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.06400	8.09900		8.50	0.00	0	0
Total R207 Future										0.00	0	829
R207	On	04/11/2010	Bond Future	9.25	Call		7,348.00000	7,537,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		68.00000	58,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,617.00000	7,808,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		57.00000	49,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,077.00000	7,266,000	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		78.00000	68,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,953.00000	5,110,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		789.00000	739,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,183.00000	5,342,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		733.00000	684,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,726.00000	4,880,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		850.00000	797,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,080.00000	4,211,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,733.00000	1,656,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,278.00000	4,412,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,644.00000	1,569,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,887.00000	4,014,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,829.00000	1,747,000	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			8.00400	8.09800		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.03100	8.12800		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.07600	8.17700		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		7,197.00000	7,787,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		81.00000	56,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,478.00000	8,071,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		70.00000	48,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		6,917.00000	7,503,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		94.00000	65,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,840.00000	5,311,000	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		969.00000	816,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,073.00000	5,553,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		900.00000	757,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,610.00000	5,071,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,042.00000	880,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,998.00000	4,401,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,999.00000	1,765,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,199.00000	4,611,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,896.00000	1,671,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,801.00000	4,193,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,108.00000	1,863,000	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			8.02200	8.09500		15.00	0.00	0	13,506
R209	On	03/02/2011	Bond Future			8.04000	8.11400		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.06800	8.14400		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.11000	8.18700		15.00	0.00	0	0
Total R209 Future										0.00	0	13,506
R209	On	04/11/2010	Bond Future	9.00	Call		7,787.00000	8,391,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		252.00000	194,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,138.00000	8,749,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		220.00000	169,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,436.00000	8,033,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		287.00000	222,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,397.00000	4,894,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		876.00000	711,000	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		1,544.00000	1,290,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,921.00000	3,329,000	14.53	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,545.00000	10,175,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		129.00000	97,000	16.42	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		4,073.00000	3,599,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		867.00000	1,055,000	13.65	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,247.00000	8,796,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		894.00000	775,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,566.00000	9,122,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		831.00000	719,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,929.00000	8,471,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		961.00000	836,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,719.00000	6,159,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,649.00000	2,408,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,997.00000	6,446,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,511.00000	2,279,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,445.00000	5,874,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,795.00000	2,543,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,190.00000	6,612,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,506.00000	3,245,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		6,457.00000	6,889,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,358.00000	3,107,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,925.00000	6,339,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,660.00000	3,391,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,326.00000	15,925,000	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		951.00000	867,000	18.23	0.00	0	1,000
Total R209 Option										0.00	0	2,432
Total For R209										0.00	0	15,938
R210	On	04/11/2010	Bond Future			2.91100	2.89900			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		2,621.00000	2,462,000		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		3,260.00000	3,101,000		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		1,977.00000	1,818,000		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			2.80700	2.84400			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		529.00000	321,000		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		247.00000	39,000		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		811.00000	603,000		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			3.01500	3.01300			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		121.00000	140,000		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		344.00000		326,000	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		590.00000		608,000	0.00	0	0
Total R212 Option									0.00	0	0	
Total For R212									0.00	0	0	
Total for Bond									12,687,519.00	100	66,289	
GOVI	On	04/11/2010	GOVI			342.91700	342.14600			0.00	0	169
Total GOVI Future									0.00	0	169	
GOVI	On	04/11/2010	GOVI	329.00	Call		131,460.00000		139,170,000	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		131,360.00000		139,070,000	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		131,560.00000		139,270,000	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			370.65800	370.04700			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			342.33000	341.48600		61,619,400.00		18	1,265
ALBI	On	03/02/2011	Index Future			348.15100	347.29800		0.00		0	0
Total ALBI Future									61,619,400.00	18	1,265	
Total For ALBI									61,619,400.00	18	1,265	
CRD1	On	04/11/2010	Index Future			147.13200	147.08700			0.00	0	2
CRD1	On	03/02/2011	Index Future			149.68100	149.63700			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			392.47900	392.01600			0.00	0	507
ILBI	On	03/02/2011	Index Future			399.03800	398.56600			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			333.23000	332.01400			0.00	0	3
OTH1	On	03/02/2011	Index Future			339.00300	337.77100			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			333.36500	332.61100			0.00	0	100
TRT1	On	03/02/2011	Index Future			339.14000	338.37800			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										61,619,400.00	18	1,915
JIBAR	On	18/08/2010	Jibar Future			6.54500	6.56000			0.00	0	0
JIBAR	On	15/09/2010	Jibar Future			6.31000	6.30000			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.27000	6.26000			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.22000	6.21000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.17000	6.16000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.17000	6.16000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.20000	6.19000			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.31000	6.30000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.48000	6.46000			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			6.68000	6.66000			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			6.92000	6.90000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.09000	7.08000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :										74,306,919.00	118	90,373
R155	On	31/08/2011	Spot Bond			6.24000	6.25000			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			7.29000	7.30000			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			7.99500	8.06500			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			2.84500	2.84000			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			7.23000	7.22500			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			2.82000	2.87000			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			7.82000	7.83000			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			7.93000	7.93500			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			7.10500	7.09500			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			7.94500	7.98000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			7.97000	8.06000			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			8.00000	8.07000			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			2.86000	2.85000			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			2.69000	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	2.94000			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							74,306,919.00	118	74,221
Total Options							0.00	0	16,152
Grand Total:							74,306,919.00	118	90,373