



Interest Rates Daily MTM Report

Daily summary for: 20/08/2010

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			7.29700	7.35000		4.50	507,908.52	4	5,192
R157 On 03/02/2011 Bond Future			7.30800	7.36500		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.34400	7.40500		4.25	0.00	0	0
Total R157 Future							507,908.52	4	5,192
R157 On 04/11/2010 Bond Future	8.50	Call		5,211.00000	5,449,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		34.00000	27,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,424.00000	5,663,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		28.00000	22,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		4,999.00000	5,235,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		41.00000	32,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		707.00000	610,000	4.39	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,398.00000	1,547,000	4.39	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,935.00000	3,119,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		613.00000	546,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,100.00000	3,288,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		564.00000	501,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,774.00000	2,953,000	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		666.00000	595,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,569.00000	2,729,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,144.00000	1,050,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,707.00000	2,872,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,077.00000	988,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,434.00000	2,590,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,214.00000	1,116,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										507,908.52	4	5,692
R186	On	04/11/2010	Bond Future			7.93600	8.02900		11.25	127,117.19	1	17,620
R186	On	03/02/2011	Bond Future			7.95700	8.05200		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			7.99200	8.09100		11.25	0.00	0	0
Total R186 Future										127,117.19	1	17,620
R186	On	04/11/2010	Bond Future	9.25	Call		11,870.00000	12,805,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		113.00000	78,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,300.00000	13,239,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		98.00000	67,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,440.00000	12,369,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		131.00000	90,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		451.00000	330,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,604.00000	8,453,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,027.00000	10,855,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		855.00000	704,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,418.00000	11,256,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		790.00000	650,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,638.00000	10,456,000	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		924.00000	763,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		8,497.00000	9,233,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,099.00000	1,829,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,848.00000	9,597,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,985.00000	1,728,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,149.00000	8,873,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,219.00000	1,937,000	11.18	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										127,117.19	1	28,520
R189	On	04/11/2010	Bond Future			1.57800	1.66200			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		219.00000	428,000		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		343.00000	552,000		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		94.00000	304,000		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			2.82100	2.91800			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		1,645.00000	2,870,000		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		2,261.00000	3,487,000		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		1,025.00000	2,250,000		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			7.20100	7.25400		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.20200	7.25900		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.23400	7.29600		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		4,408.00000	4,595,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		18.00000	13,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,576.00000	4,764,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		14.00000	11,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,240.00000	4,426,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		22.00000	16,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,313.00000	1,441,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		428.00000	364,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		783.00000	687,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		769.00000	864,000	3.90	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,755.00000	2,928,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		99.00000	80,000	4.22	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		2,003.00000	1,842,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		161.00000	191,000	3.72	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,817.00000	2,974,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		320.00000	281,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,955.00000	3,115,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		292.00000	256,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,680.00000	2,835,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		349.00000	309,000	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		2,196.00000	2,330,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		748.00000	682,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,309.00000	2,446,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		703.00000	640,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,087.00000	2,217,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		797.00000	728,000	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	2.86400			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		3,253.00000	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		4,107.00000	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		2,391.00000	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			7.80900	7.87200		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.84100	7.90700		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.89400	7.96300		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		6,994.00000	7,320,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		29.00000	21,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,231.00000	7,558,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		24.00000	18,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,757.00000	7,082,000	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		34.00000	25,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,735.00000	3,986,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		754.00000	667,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,926.00000	4,182,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		699.00000	616,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,547.00000	3,793,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		813.00000	721,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,002.00000	3,211,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,593.00000	1,459,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,161.00000	3,376,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,509.00000	1,381,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,846.00000	3,049,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,681.00000	1,541,000	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			7.88500	7.96900		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			7.91400	8.00000		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			7.96500	8.05600		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		7,257.00000	7,740,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		46.00000	32,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,517.00000	8,002,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		39.00000	26,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		6,996.00000	7,477,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		54.00000	38,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,857.00000	4,211,000	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		1,030.00000	887,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,062.00000	4,424,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		958.00000	823,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,656.00000	4,002,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,107.00000	956,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,967.00000	4,307,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,519.00000	1,347,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,157.00000	4,505,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,438.00000	1,274,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,780.00000	4,113,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,604.00000	1,425,000	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			7.08400	7.13800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.07200	7.13100		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.10400	7.16900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,762.00000	3,913,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		7.00000	5,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,895.00000	4,046,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		5.00000	4,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,629.00000	3,779,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		9.00000	6,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		770.00000	859,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		455.00000	391,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,445.00000	2,587,000	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		48.00000	38,000	3.42	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,289.00000	1,171,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		187.00000	221,000	3.04	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,454.00000	2,583,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		207.00000	181,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,563.00000	2,694,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		188.00000	165,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,346.00000	2,473,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		226.00000	199,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,482.00000	1,580,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		686.00000	627,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,562.00000	1,663,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		647.00000	591,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,405.00000	1,500,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		729.00000	667,000	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			7.92200	8.00500		8.50	0.00	0	800
R207	On	03/02/2011	Bond Future			7.94700	8.03300		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			7.99600	8.08500		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,415.00000	7,915,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		60.00000	42,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,685.00000	8,188,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		50.00000	35,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,144.00000	7,641,000	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		70.00000	49,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,004.00000	5,416,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		761.00000	648,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,235.00000	5,654,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		706.00000	599,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,776.00000	5,181,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		821.00000	701,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,124.00000	4,474,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,694.00000	1,512,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,323.00000	4,680,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,605.00000	1,431,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,929.00000	4,270,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,787.00000	1,597,000	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			7.93100	8.02400		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			7.95600	8.05200		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			7.99800	8.09800		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		7,658.00000	8,251,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		58.00000	39,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,941.00000	8,537,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		49.00000	33,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,374.00000	7,964,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		68.00000	45,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,200.00000	5,685,000	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		841.00000	704,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,441.00000	5,934,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		780.00000	652,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,962.00000	5,438,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		906.00000	761,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,304.00000	4,722,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,807.00000	1,590,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,513.00000	4,940,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,712.00000	1,504,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,099.00000	4,507,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,908.00000	1,681,000	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			7.96000	8.04200		15.00	0.00	0	13,506
R209	On	03/02/2011	Bond Future			7.97700	8.06000		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.00300	8.08900		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.03800	8.13700		15.00	0.00	0	0
Total R209 Future										0.00	0	13,506
R209	On	04/11/2010	Bond Future	9.00	Call		8,216.00000	8,914,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		201.00000	148,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,573.00000	9,277,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		175.00000	128,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,860.00000	8,551,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		231.00000	171,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,741.00000	5,330,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		741.00000	578,000	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		1,340.00000	1,082,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,197.00000	3,690,000	14.53	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,996.00000	10,719,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		100.00000	72,000	16.42	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,712.00000	3,202,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		986.00000	1,227,000	13.65	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,638.00000	9,273,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		799.00000	677,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,962.00000	9,605,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		740.00000	627,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,314.00000	8,941,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		860.00000	731,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,026.00000	6,545,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,464.00000	2,205,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,311.00000	6,841,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,333.00000	2,085,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,744.00000	6,252,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,602.00000	2,332,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,453.00000	7,020,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,327.00000	3,006,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		6,727.00000	7,304,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,185.00000	2,875,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,182.00000	6,737,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,475.00000	3,142,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,708.00000	16,494,000	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		890.00000	789,000	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			2.80000	2.91100			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		2,462.00000	3,944,000		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		3,101.00000	4,583,000		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		1,818.00000	3,300,000		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	2.80800			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	316,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		327.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	598,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		45.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	34,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		609.00000	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			2.94500	3.01600			0.00	0	0
Total R212 Future										0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	515,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		149.00000	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		317.00000	981,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		1.00000	0,000	0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	47,000	0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		618.00000	0,000	0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	0
Total for Bond									635,025.71	5	66,260
GOVI	On	04/11/2010	GOVI			344.29200	342.69300		0.00	0	169
Total GOVI Future									0.00	0	169
GOVI	On	04/11/2010	GOVI	329.00	Call		136,930.00000	152,920,000	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		136,830.00000	152,820,000	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		137,030.00000	153,020,000	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			372.12800	370.37300		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			343.75900	342.10200		0.00	0	1,261
ALBI	On	03/02/2011	Index Future			349.60200	347.91800		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			147.41300	147.07900		0.00	0	2
CRD1	On	03/02/2011	Index Future			149.96600	149.62600		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			395.90600	392.45500			0.00	0	507
ILBI	On	03/02/2011	Index Future			402.52500	399.01400			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			334.92300	332.98000			0.00	0	3
OTH1	On	03/02/2011	Index Future			340.72100	338.74600			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			334.70500	333.14700			0.00	0	100
TRT1	On	03/02/2011	Index Future			340.50000	338.91600			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			6.33000	6.32000			0.00	0	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	6.18000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.16000	6.18000			0.00	0	0
JIBAR	On	16/02/2011	Jibar Future			6.18000	6.19000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.18000	6.21000			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.27000	6.32000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.42000	6.48000			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			6.62000	6.68000			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			6.85000	6.92000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.01000	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 :										635,025.71	5	90,340
R155	On	31/08/2011	Spot Bond			6.22000	6.27000			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			7.27000	7.32000			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			7.91000	8.00000			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			1.40000	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			2.75000	2.84500			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			7.18000	7.23000			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	2.82000			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			7.77000	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			7.85000	7.93000			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			7.07000	7.12000			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			7.89000	7.97000			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			7.90000	7.98500			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			7.93500	8.02500			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			2.75000	2.86000			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	2.69000			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			2.87000	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							635,025.71	5	74,188
Total Options							0.00	0	16,152
Grand Total:							635,025.71	5	90,340