



Interest Rates Daily MTM Report

Daily summary for: 13/08/2010

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			7.45900	7.44800		4.50	12,622,892.00	100	5,122
R157	On	03/02/2011	Bond Future			7.48000	7.46900		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.53000	7.51800		4.25	0.00	0	0
Total R157 Future										12,622,892.00	100	5,122
R157	On	04/11/2010	Bond Future	8.50	Call		4,788.00000	4,738,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		63.00000	64,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		4,998.00000	4,948,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		55.00000	55,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		4,580.00000	4,530,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		75.00000	75,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		944.00000	961,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,183.00000	1,149,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,636.00000	2,599,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		770.00000	781,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,792.00000	2,754,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		711.00000	721,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,484.00000	2,447,000	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		832.00000	843,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,304.00000	2,272,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,348.00000	1,366,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,435.00000	2,402,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,274.00000	1,291,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,178.00000	2,146,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,427.00000	1,445,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										12,622,892.00	100	5,622
R186	On	04/11/2010	Bond Future			8.31900	8.30900		11.25	0.00	0	17,620
R186	On	03/02/2011	Bond Future			8.35000	8.34000		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.40000	8.38900		11.25	0.00	0	0
Total R186 Future										0.00	0	17,620
R186	On	04/11/2010	Bond Future	9.25	Call		9,240.00000	9,142,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		337.00000	339,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		9,647.00000	9,548,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		298.00000	299,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		8,835.00000	8,738,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		379.00000	383,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,066.00000	1,078,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		5,366.00000	5,278,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		7,762.00000	7,678,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		1,489.00000	1,503,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,116.00000	8,032,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		1,387.00000	1,402,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		7,412.00000	7,329,000	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		1,597.00000	1,612,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		6,538.00000	6,462,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,096.00000	3,127,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		6,849.00000	6,771,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,942.00000	2,971,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		6,233.00000	6,158,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		3,259.00000	3,291,000	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			1.62900	1.59200			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		393.00000	301,000		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		517.00000	425,000		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		269.00000	177,000		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			2.97900	2.97900			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		882.00000	882,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		1,498.00000	1,498,000		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		262.00000	262,000		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			7.35200	7.34200		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.36300	7.35200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.41000	7.39800		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		4,105.00000	4,069,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		33.00000	33,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,271.00000	4,235,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		27.00000	27,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,939.00000	3,904,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		38.00000	39,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		2,583.00000	2,552,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		403.00000	410,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,716.00000	2,684,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		370.00000	376,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,453.00000	2,422,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		439.00000	446,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,999.00000	1,973,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		878.00000	891,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,106.00000	2,079,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		827.00000	839,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,895.00000	1,869,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		933.00000	945,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,464

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future			2.93100	2.93100			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		2,067.00000	2,067,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		2,921.00000	2,921,000		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		1,205.00000	1,205,000		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			8.02100	8.01100		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.06300	8.05200		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.12800	8.11700		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		6,296.00000	6,244,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		62.00000	62,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		6,528.00000	6,476,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		52.00000	53,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,064.00000	6,012,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		72.00000	72,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,239.00000	3,195,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		997.00000	1,009,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,417.00000	3,373,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		929.00000	941,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,064.00000	3,022,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,069.00000	1,083,000	6.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Call		2,588.00000	2,554,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,938.00000	1,958,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,735.00000	2,700,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,842.00000	1,861,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,445.00000	2,412,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,039.00000	2,060,000	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			8.12800	8.10800		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.16600	8.14400		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.22900	8.20700		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		6,489.00000	6,376,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		94.00000	98,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		6,742.00000	6,629,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		80.00000	83,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		6,234.00000	6,122,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		108.00000	113,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,335.00000	3,248,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,333.00000	1,371,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,525.00000	3,436,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,246.00000	1,282,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,150.00000	3,065,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,426.00000	1,466,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,465.00000	3,386,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,858.00000	1,901,000	7.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Call		3,642.00000	3,562,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,764.00000	1,806,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,292.00000	3,215,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,957.00000	2,002,000	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			7.18300	7.18400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.17900	7.17900		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.22300	7.22400		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,637.00000	3,640,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		12.00000	12,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,770.00000	3,772,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		10.00000	9,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,505.00000	3,507,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		14.00000	14,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		2,363.00000	2,361,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		242.00000	240,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,470.00000	2,468,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		221.00000	219,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,257.00000	2,255,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		263.00000	261,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,414.00000	1,413,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		751.00000	748,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,491.00000	1,491,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		709.00000	706,000	3.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.45	Call		1,339.00000	1,338,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		796.00000	792,000	2.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	04/11/2010	Bond Future			8.18300	8.15300		8.50	0.00	0	829
R207	On	03/02/2011	Bond Future			8.21800	8.18600		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.27900	8.24600		8.50	0.00	0	0
Total R207 Future										0.00	0	829
R207	On	04/11/2010	Bond Future	9.25	Call		6,563.00000	6,388,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		123.00000	132,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		6,825.00000	6,649,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		105.00000	113,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		6,300.00000	6,126,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		141.00000	151,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,344.00000	4,200,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,027.00000	1,076,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,561.00000	4,414,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		958.00000	1,003,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,131.00000	3,990,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,102.00000	1,154,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,564.00000	3,444,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,086.00000	2,160,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,748.00000	3,625,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,983.00000	2,053,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,384.00000	3,267,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,195.00000	2,271,000	8.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Option										0.00	0	0
Total For R207										0.00	0	829
R208	On	04/11/2010	Bond Future			8.28500	8.28500		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.32100	8.32200		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.37800	8.37900		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		6,082.00000	6,078,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		173.00000	169,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		6,353.00000	6,349,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		152.00000	148,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		5,812.00000	5,808,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		196.00000	192,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,992.00000	3,990,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,352.00000	1,344,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,205.00000	4,203,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,263.00000	1,255,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,782.00000	3,780,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,445.00000	1,437,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,283.00000	3,281,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,541.00000	2,533,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,463.00000	3,462,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,417.00000	2,409,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,106.00000	3,104,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,670.00000	2,661,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,835

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			8.32000	8.29000		15.00	0.00	0	13,506
R209	On	03/02/2011	Bond Future			8.34400	8.31300		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.38000	8.34900		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.41100	8.38400		15.00	0.00	0	0
Total R209 Future										0.00	0	13,506
R209	On	04/11/2010	Bond Future	9.00	Call		6,300.00000	6,071,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		491.00000	523,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		6,628.00000	6,396,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		437.00000	465,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		5,973.00000	5,748,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		550.00000	586,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		6,894.00000	6,683,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,293.00000	1,349,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		7,191.00000	6,977,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,208.00000	1,261,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		6,599.00000	6,391,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,383.00000	1,443,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,663.00000	4,504,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		3,384.00000	3,490,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,912.00000	4,749,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,217.00000	3,319,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,418.00000	4,263,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		3,559.00000	3,669,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,215.00000	5,081,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		4,237.00000	4,333,000	15.00	0.00	0	1,000

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	8.55	Call		5,460.00000	5,322,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		4,067.00000	4,158,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		4,974.00000	4,843,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		4,415.00000	4,514,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		13,871.00000	13,671,000	18.23	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,202.00000	1,231,000	18.23	0.00	0	1,000
Total R209 Option										0.00	0	2,000
Total For R209										0.00	0	15,506
R210	On	04/11/2010	Bond Future			2.98900	3.01900			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		1,046.00000	1,437,000		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		1,685.00000	2,076,000		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		402.00000	793,000		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			2.84000	2.83900			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		501.00000	506,000		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		219.00000	225,000		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		783.00000	789,000		0.00	0	0
Total R211 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211										0.00	0	0
R212	On	04/11/2010	Bond Future			3.03100	3.07200			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		670.00000	289,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	177,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		204.00000	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		1,138.00000	758,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										12,622,892.00	100	63,467
GOVI	On	04/11/2010	GOVI			338.55700	338.84100			0.00	0	177
Total GOVI Future										0.00	0	177
GOVI	On	04/11/2010	GOVI	329.00	Call		98,410.00000	95,570,000		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		98,310.00000	95,470,000		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		98,510.00000	95,670,000		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	177
Total for GOVI										0.00	0	177
AL7T	On	04/11/2010	Index Future			366.39200	366.74700			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			337.73200	338.03000			992,932,080.00	294	1,203
ALBI	On	03/02/2011	Index Future			343.48400	343.78900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future							992,932,080.00	294	1,203
Total For ALBI							992,932,080.00	294	1,203
CRD1 On 04/11/2010 Index Future			146.26400	146.31500			0.00	0	2
CRD1 On 03/02/2011 Index Future			148.80200	148.85500			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			390.54000	390.54500			1,101,322,800.00	282	507
ILBI On 03/02/2011 Index Future			397.06100	397.06400			0.00	0	0
Total ILBI Future							1,101,322,800.00	282	507
Total For ILBI							1,101,322,800.00	282	507
OTH1 On 04/11/2010 Index Future			327.45200	327.81800			0.00	0	3
OTH1 On 03/02/2011 Index Future			333.13200	333.50700			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			329.10500	329.38400			0.00	0	100
TRT1 On 03/02/2011 Index Future			334.81400	335.10000			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							2,094,254,880.00	576	1,853
JIBAR On 18/08/2010 Jibar Future			6.53900	6.52000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.29000	6.23800			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.25900	6.20500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.23000	6.18600			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.19600	6.16100			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			6.19600	6.16100			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.22000	6.17500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.34000	6.29900			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.50000	6.45900			0.00	0	6,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/12/2011 Jibar Future			6.72000	6.66500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.96000	6.90600			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.10300	7.06600			0.00	0	0
Total Jibar Future							0.00	0	23,000
Total For JIBAR FUTURE							0.00	0	23,000
Total for Jibar							0.00	0	23,000

Total for Derivatives : **2,106,877,772.00** **676** **88,497**

R155 On 31/08/2011 Spot Bond			6.37000	6.36000			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			7.42000	7.41000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.27500	8.27000			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			2.91000	2.91000			0.00	0	0
Total R197 SPOT							0.00	0	0
Total For R197							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.32000	7.31500			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			2.89000	2.89000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.97500	7.96500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.08000	8.06500			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			7.16000	7.16000			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			8.14000	8.11000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.24000	8.23500			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			8.28500	8.26000			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			2.94000	2.97000			0.00	0	0
Total R210 SPOT							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Spot Bond			2.73000	2.73000			0.00	0	0
Total R211 SPOT							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.96000	3.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							2,106,877,772.00	676	75,097
Total Options							0.00	0	13,400
Grand Total:							2,106,877,772.00	676	88,497