



Interest Rates Daily MTM Report

Daily summary for: 24/08/2010

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			7.27500	7.34900		4.50	0.00	0	5,192
R157	On	03/02/2011	Bond Future			7.28500	7.36400		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.31900	7.40400		4.25	0.00	0	0
Total R157 Future										0.00	0	5,192
R157	On	04/11/2010	Bond Future	8.50	Call		5,211.00000	5,545,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		30.00000	21,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,425.00000	5,760,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		25.00000	17,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		4,997.00000	5,329,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		35.00000	24,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		679.00000	550,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,375.00000	1,589,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,924.00000	3,183,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		597.00000	509,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,089.00000	3,354,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		548.00000	465,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,762.00000	3,015,000	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		650.00000	555,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,558.00000	2,785,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,129.00000	1,002,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,697.00000	2,930,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,063.00000	942,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,424.00000	2,645,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,200.00000	1,067,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,692
R186	On	04/11/2010	Bond Future			7.89400	7.98700		11.25	0.00	0	17,620
R186	On	03/02/2011	Bond Future			7.91400	8.00900		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			7.94800	8.04700		11.25	0.00	0	0
Total R186 Future										0.00	0	17,620
R186	On	04/11/2010	Bond Future	9.25	Call		12,278.00000	13,225,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		84.00000	56,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,711.00000	13,661,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		72.00000	47,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,843.00000	12,786,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		97.00000	65,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		362.00000	259,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,952.00000	8,824,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,373.00000	11,219,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		759.00000	621,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,770.00000	11,625,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		701.00000	572,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,979.00000	10,815,000	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		823.00000	675,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		8,793.00000	9,547,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,950.00000	1,693,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,150.00000	9,917,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,842.00000	1,597,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,439.00000	9,181,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,064.00000	1,794,000	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			1.63800	1.63400			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		288.00000	278,000		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		412.00000	402,000		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		164.00000	154,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	04/11/2010	Bond Future			2.80100	2.80100			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		3,125.00000	3,125,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		3,741.00000	3,741,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Call		2,505.00000	2,505,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	04/11/2010	Bond Future			7.16800	7.24300		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.16700	7.24700		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.19700	7.28300		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		4,444.00000	4,711,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		14.00000	9,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,612.00000	4,881,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		11.00000	8,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,275.00000	4,541,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		17.00000	11,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,321.00000	1,510,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		396.00000	313,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		744.00000	612,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		769.00000	909,000	3.90	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,782.00000	3,030,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		86.00000	62,000	4.22	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,958.00000	1,732,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		155.00000	201,000	3.72	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,840.00000	3,065,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		301.00000	252,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,980.00000	3,208,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		276.00000	229,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,703.00000	2,924,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		331.00000	277,000	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		2,215.00000	2,404,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		725.00000	637,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,328.00000	2,522,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		680.00000	597,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,104.00000	2,289,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		772.00000	680,000	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			2.71200	2.74200			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		5,455.00000	6,005,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		6,309.00000	6,859,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		4,593.00000	5,143,000		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			7.78700	7.87100		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.81800	7.90600		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.87000	7.96200		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		6,995.00000	7,432,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		24.00000	16,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,232.00000	7,670,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		20.00000	13,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,757.00000	7,193,000	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		28.00000	19,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,720.00000	4,060,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		734.00000	622,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,912.00000	4,258,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		680.00000	574,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,532.00000	3,864,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		793.00000	673,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,988.00000	3,270,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,574.00000	1,399,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,148.00000	3,437,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,491.00000	1,323,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,832.00000	3,107,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,662.00000	1,480,000	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			7.86400	7.94700		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			7.89100	7.97800		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			7.94100	8.03200		7.50	0.00	0	0
Total R204 Future										0.00	0	2,476
R204	On	04/11/2010	Bond Future	9.25	Call		7,377.00000	7,857,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		36.00000	24,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,638.00000	8,120,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		30.00000	20,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,114.00000	7,593,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		42.00000	29,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,925.00000	4,289,000	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		971.00000	832,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,133.00000	4,505,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		902.00000	771,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,721.00000	4,077,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,045.00000	898,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,038.00000	4,383,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,455.00000	1,288,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,230.00000	4,583,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,376.00000	1,217,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,849.00000	4,187,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,538.00000	1,364,000	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			7.05200	7.12700		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.03700	7.11900		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.06500	7.15600		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,792.00000	4,002,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		6.00000	4,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,925.00000	4,135,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		4.00000	2,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,658.00000	3,868,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		7.00000	5,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		773.00000	902,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		427.00000	344,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,468.00000	2,668,000	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		40.00000	28,000	3.42	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,254.00000	1,092,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		183.00000	233,000	3.04	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,474.00000	2,656,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		195.00000	162,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,584.00000	2,768,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		178.00000	147,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,365.00000	2,544,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		214.00000	178,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,494.00000	1,635,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		667.00000	588,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,574.00000	1,719,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		628.00000	552,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,416.00000	1,553,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		709.00000	626,000	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			7.85900	7.98300		8.50	0.00	0	800
R207	On	03/02/2011	Bond Future			7.88200	8.01100		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			7.92800	8.06200		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		7,539.00000	8,296,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		47.00000	28,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,811.00000	8,571,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		39.00000	23,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,267.00000	8,020,000	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		56.00000	33,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,089.00000	5,724,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		712.00000	556,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,322.00000	5,967,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		658.00000	512,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,858.00000	5,483,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		769.00000	603,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,194.00000	4,737,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,627.00000	1,366,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,395.00000	4,949,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,540.00000	1,291,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,997.00000	4,527,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,718.00000	1,445,000	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			7.91000	7.99200		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			7.93400	8.01900		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			7.97500	8.06400		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		7,854.00000	8,381,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		44.00000	30,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,139.00000	8,669,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		37.00000	26,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,568.00000	8,093,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		52.00000	35,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,344.00000	5,780,000	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		772.00000	656,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,589.00000	6,031,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		715.00000	605,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,103.00000	5,531,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		834.00000	710,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,425.00000	4,802,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,713.00000	1,524,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,636.00000	5,022,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,620.00000	1,439,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,216.00000	4,585,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,810.00000	1,612,000	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			7.91900	8.01100		15.00	0.00	0	13,498
R209	On	03/02/2011	Bond Future			7.93500	8.02900		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.96000	8.05700		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			7.99400	8.09300		15.00	0.00	0	0
Total R209 Future										0.00	0	13,498
R209	On	04/11/2010	Bond Future	9.00	Call		8,459.00000	9,258,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		161.00000	112,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,820.00000	9,625,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		139.00000	96,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,098.00000	8,890,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		186.00000	130,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,921.00000	5,607,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		638.00000	476,000	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		1,191.00000	923,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,331.00000	3,911,000	14.53	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,256.00000	11,079,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		77.00000	52,000	16.42	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,472.00000	2,912,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,028.00000	1,317,000	13.65	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,849.00000	9,584,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		728.00000	601,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,177.00000	9,921,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		674.00000	556,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,521.00000	9,248,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		786.00000	651,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,189.00000	6,791,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,339.00000	2,058,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,479.00000	7,093,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,213.00000	1,943,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,903.00000	6,492,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,473.00000	2,178,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,678.00000	7,260,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,159.00000	2,847,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		6,956.00000	7,550,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,022.00000	2,721,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,402.00000	6,973,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,302.00000	2,979,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,040.00000	16,839,000	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		830.00000	734,000	18.23	0.00	0	1,000
Total R209 Option										0.00	0	2,432
Total For R209										0.00	0	15,930
R210	On	04/11/2010	Bond Future			2.76900	2.77900			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		4,227.00000	4,363,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		4,866.00000	5,001,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Call		3,583.00000	3,719,000		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			2.69500	2.69400			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		316.00000	311,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		598.00000	592,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		34.00000	28,000		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			2.82200	2.90400			0.00	0	0
Total R212 Future										0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		902.00000	1,679,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	3.05	Call	1,367.00000	2,145,000		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	433.00000	1,211,000		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									0.00	0	66,252
GOVI	On	04/11/2010	GOVI			345.15300	343.32700		0.00	0	169
Total GOVI Future									0.00	0	169
GOVI	On	04/11/2010	GOVI	329.00	Call	143,270.00000	161,530,000		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	143,170.00000	161,430,000		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	143,370.00000	161,630,000		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			373.11600	370.98400		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			344.65400	342.77200		0.00	0	1,261
ALBI	On	03/02/2011	Index Future			350.50800	348.59700		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			150.07800	149.68700		0.00	0	2
CRD1	On	03/02/2011	Index Future			152.77000	152.37300		0.00	0	0
Total CRD1 Future									0.00	0	2
Total For CRD1									0.00	0	2

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/11/2010	Index Future			396.34100	396.00300			0.00	0	507
ILBI	On	03/02/2011	Index Future			402.97100	402.62700			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			341.59300	339.40300			0.00	0	3
OTH1	On	03/02/2011	Index Future			347.72100	345.49300			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	339.33700			0.00	0	100
TRT1	On	03/02/2011	Index Future			347.26400	345.42600			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			6.30000	6.30000			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.26000	6.25000			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.21000	6.20000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.17000	6.17000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.16000	6.16000			0.00	0	0
JIBAR	On	16/02/2011	Jibar Future			6.16000	6.18000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.17000	6.17000			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.24000	6.25000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.38000	6.39000			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			6.57000	6.58000			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			6.81000	6.82000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.98000	7.00000			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 :							0.00	0	90,332
R155 On 31/08/2011 Spot Bond			6.20000	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			7.25000	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			7.87000	7.96000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.45000	1.45000			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			2.73000	2.73000			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			7.15000	7.22000			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			2.67000	2.70000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.75000	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			7.83000	7.91000			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			7.04000	7.11000			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			7.83000	7.95000			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			7.87500	7.95500			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			7.89500	7.98500			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			2.72000	2.73000			0.00	0	0
Total R210 SPOT							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Spot Bond			2.58000	2.58000			0.00	0	0
Total R211 SPOT							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.75000	2.83000			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							0.00	0	74,180
Total Options							0.00	0	16,152
Grand Total:							0.00	0	90,332