



Interest Rates Daily MTM Report

Daily summary for: 28/09/2010

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			7.21100	7.20200		4.00	0.00	0	4,817
R157 On 03/02/2011 Bond Future			7.28600	7.27600		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.36200	7.35100		4.00	0.00	0	0
Total R157 Future							0.00	0	4,817
R157 On 04/11/2010 Bond Future	8.50	Call		5,864.00000	5,822,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		0.00000	0,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		6,083.00000	6,041,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		1.00000	0,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,645.00000	5,603,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		1.00000	1,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		196.00000	199,000	4.12	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,574.00000	1,535,000	4.12	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,151.00000	3,112,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		437.00000	442,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,325.00000	3,286,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		397.00000	402,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,980.00000	2,942,000	4.56	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		481.00000	487,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,585.00000	2,551,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		935.00000	947,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,729.00000	2,694,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		874.00000	885,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,444.00000	2,411,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		999.00000	1,012,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,317
R186	On	04/11/2010	Bond Future			7.87100	7.87200		10.25	0.00	0	16,925
R186	On	03/02/2011	Bond Future			7.92000	7.92000		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			7.97000	7.97100		11.25	0.00	0	0
Total R186 Future										0.00	0	16,925
R186	On	04/11/2010	Bond Future	9.25	Call		13,404.00000	13,414,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3.00000	3,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,848.00000	13,858,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2.00000	1,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,957.00000	12,967,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		4.00000	4,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		43.00000	38,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,840.00000	8,846,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,992.00000	10,985,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		456.00000	449,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,404.00000	11,398,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		413.00000	407,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,580.00000	10,573,000	12.06	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		502.00000	495,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		3,975.00000	3,964,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,187.00000	2,176,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,447.00000	9,446,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,829.00000	1,817,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,809.00000	9,809,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,725.00000	1,715,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,088.00000	9,087,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,937.00000	1,926,000	12.28	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	27,825
R189	On	04/11/2010	Bond Future			209.50362	1.65100			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		246.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	104,525,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Call		370.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	104,401,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Call		122.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	104,650,000		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			230.82573	2.65900			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,950.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	124,020,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		5,566.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	123,403,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.00	Call		4,330.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	124,640,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	04/11/2010	Bond Future			7.14000	7.13000		4.00	16,351,689.00	150	1,262
R201	On	03/02/2011	Bond Future			7.21000	7.20000		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.29000	7.27900		4.00	0.00	0	0
Total R201 Future										16,351,689.00	150	1,262
R201	On	04/11/2010	Bond Future	8.50	Call		4,840.00000	4,804,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,011.00000	4,975,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,669.00000	4,632,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,484.00000	1,449,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		149.00000	151,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		370.00000	376,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		805.00000	775,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,119.00000	3,082,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		13.00000	13,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,497.00000	1,524,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		104.00000	95,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,945.00000	2,914,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		245.00000	249,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,084.00000	3,052,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		219.00000	221,000	4.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Call		2,785.00000	2,754,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		252.00000	255,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,279.00000	2,252,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		776.00000	785,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,391.00000	2,364,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		730.00000	739,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,169.00000	2,143,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		824.00000	834,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										16,351,689.00	150	2,382
R202	On	04/11/2010	Bond Future			170.29900	2.59900			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		8,107.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	104,638,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		8,961.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	103,785,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		7,245.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	105,501,000		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			7.61600	7.64200		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.68800	7.71500		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.76000	7.78900		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		8,190.00000	8,329,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,431.00000	8,571,000	7.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,948.00000	8,087,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,413.00000	4,524,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		443.00000	414,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,621.00000	4,734,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		405.00000	378,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,207.00000	4,316,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		484.00000	453,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,384.00000	3,479,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,108.00000	1,058,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,559.00000	3,656,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,040.00000	992,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,212.00000	3,305,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,180.00000	1,128,000	6.42	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	1,918
R204	On	04/11/2010	Bond Future			7.74800	7.76900		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.81400	7.83600		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.88400	7.90700		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		8,400.00000	8,526,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,668.00000	8,794,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,132.00000	8,257,000	8.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,308.00000	4,406,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		531.00000	501,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,536.00000	4,637,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		482.00000	455,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,083.00000	4,179,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		584.00000	552,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,499.00000	4,587,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,212.00000	1,169,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,701.00000	4,790,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,143.00000	1,101,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,300.00000	4,386,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,285.00000	1,240,000	7.94	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,242
R206	On	04/11/2010	Bond Future			6.95800	6.94800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.02600	7.01600		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.11300	7.10100		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,293.00000	4,265,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,427.00000	4,399,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,158.00000	4,130,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		996.00000	969,000	3.34	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	7.25	Put		143.00000	144,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,937.00000	2,909,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		2.00000	3,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		765.00000	781,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		201.00000	188,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,674.00000	2,649,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		125.00000	126,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,786.00000	2,761,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		109.00000	111,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,560.00000	2,535,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		138.00000	140,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,559.00000	1,537,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		599.00000	606,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,642.00000	1,620,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		563.00000	570,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,478.00000	1,457,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		638.00000	646,000	3.14	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			7.82100	7.81100		8.25	0.00	0	801
R207	On	03/02/2011	Bond Future			7.88200	7.87200		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.94800	7.93800		8.25	0.00	0	0
Total R207 Future										0.00	0	801
R207	On	04/11/2010	Bond Future	9.25	Call		8,572.00000	8,509,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,851.00000	8,788,000	9.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,291.00000	8,228,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		9,407.00000	9,344,000	9.31	0.00	0	1
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,622.00000	5,564,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		392.00000	396,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,872.00000	5,814,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		355.00000	359,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,374.00000	5,317,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		432.00000	437,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,609.00000	4,561,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,299.00000	1,311,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,821.00000	4,773,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,223.00000	1,235,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,400.00000	4,353,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,378.00000	1,391,000	8.75	0.00	0	0
Total R207 Option										0.00	0	1
Total For R207										0.00	0	802
R208	On	04/11/2010	Bond Future			7.87000	7.87600		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.92800	7.93400		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			7.98800	7.99400		9.00	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		8,578.00000	8,617,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,870.00000	8,909,000	9.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,285.00000	8,324,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2.00000	1,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,650.00000	5,677,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		526.00000	514,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,906.00000	5,934,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		480.00000	469,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,397.00000	5,423,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		576.00000	563,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,565.00000	4,586,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,408.00000	1,391,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,785.00000	4,807,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,324.00000	1,307,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,348.00000	4,369,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,497.00000	1,479,000	9.54	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,325
R209	On	04/11/2010	Bond Future			7.84600	7.84100		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			7.88200	7.87700		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.91800	7.91300		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.95000	7.94500		14.75	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		9,882.00000	9,834,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		6.00000	5,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		10,263.00000	10,216,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		4.00000	4,000	15.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.95	Call		9,498.00000	9,450,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		8.00000	7,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		5,947.00000	5,897,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		85.00000	83,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		281.00000	277,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,999.00000	3,948,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,758.00000	11,711,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		1,855.00000	1,866,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		990.00000	954,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,958.00000	9,910,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		436.00000	434,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,302.00000	10,254,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		397.00000	396,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,613.00000	9,565,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		476.00000	475,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,966.00000	6,925,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,799.00000	1,804,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,274.00000	7,232,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,691.00000	1,695,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,661.00000	6,620,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,914.00000	1,919,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,855.00000	7,817,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,993.00000	3,001,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,170.00000	8,131,000	17.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.55	Put		2,893.00000	2,900,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,480.00000	7,442,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,037.00000	3,045,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,350.00000	17,304,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		797.00000	797,000	20.00	0.00	0	1,000
Total R209 Option										0.00	0	2,432
Total For R209										0.00	0	26,305
R210	On	04/11/2010	Bond Future			125.71278	2.63500			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		6,197.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	91,299,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		6,836.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	90,661,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Call		5,553.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	91,943,000		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			102.39554	2.53100			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,244.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	95,632,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		1,526.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	95,350,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		962.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	95,914,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										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			2.67100	2.66000			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		3,237.00000	3,130,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		3,702.00000	3,596,000		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		2,768.00000	2,662,000		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	1,080
Total for Bond										16,351,689.00	150	75,396
GOVI	On	04/11/2010	GOVI			346.41300	346.36900			0.00	0	159
Total GOVI Future										0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call		173,690.00000	174,130,000		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		173,590.00000	174,030,000		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		173,790.00000	174,230,000		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	159
Total for GOVI										0.00	0	159
AL7T	On	04/11/2010	Index Future			375.26600	375.06800			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			345.95200	345.91800			0.00	0	1,297
ALBI	On	03/02/2011	Index Future			351.27300	351.23900			0.00	0	0
Total ALBI Future										0.00	0	1,297

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ALBI							0.00	0	1,297
CRD1 On 04/11/2010 Index Future			150.76000	151.11400			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.98300	153.34100			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
ILBI On 04/11/2010 Index Future			398.17800	398.13700			3,981,780.00	1	508
ILBI On 03/02/2011 Index Future			404.21700	404.15300			0.00	0	0
Total ILBI Future							3,981,780.00	1	508
Total For ILBI							3,981,780.00	1	508
OTH1 On 04/11/2010 Index Future			343.09800	343.11500			0.00	0	3
OTH1 On 03/02/2011 Index Future			348.37500	348.39400			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			342.32600	342.28000			0.00	0	100
TRT1 On 03/02/2011 Index Future			347.37200	347.32400			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							3,981,780.00	1	1,948
JIBAR On 20/10/2010 Jibar Future			6.03000	6.01000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.99000	5.98000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.89000	5.89000			0.00	0	1
JIBAR On 19/01/2011 Jibar Future			5.87000	5.87000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.86000	5.85000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.86000	5.85000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.97000	5.97000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.17000	6.18000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.34000	6.34000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.56000	6.56000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/06/2012 Jibar Future			6.80000	6.81000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.85000	6.85000			0.00	0	0
Total Jibar Future							0.00	0	23,501
Total For JIBAR FUTURE							0.00	0	23,501
Total for Jibar							0.00	0	23,501
Total for Derivatives :							20,333,469.00	151	101,004
R155 On 31/08/2011 Spot Bond			107.11900	6.12000			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			126.55600	7.17000			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			126.97800	7.85000			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			1.49000	1.49000			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			2.61000	2.61000			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			108.31100	7.10000			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			2.56000	2.57000			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			103.90200	7.61000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			103.89200	7.74000			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			103.22500	6.92000			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			97.96500	7.78500			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			92.28300	7.85000			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			82.68500	7.82500			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			2.60000	2.60000			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			2.44000	2.45000			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			2.62000	2.61000			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							20,333,469.00	151	84,851
Total Options							0.00	0	16,153
Grand Total:							20,333,469.00	151	101,004