



Interest Rates Daily MTM Report

Daily summary for: 15/09/2010

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			7.17800	7.22200		4.00	0.00	0	5,037
R157 On 03/02/2011 Bond Future			7.24900	7.29600		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.32000	7.37100		4.00	0.00	0	0
Total R157 Future							0.00	0	5,037
R157 On 04/11/2010 Bond Future	8.50	Call		5,773.00000	5,977,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		2.00000	1,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,991.00000	6,195,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		2.00000	1,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,554.00000	5,758,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		3.00000	2,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		299.00000	245,000	4.12	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,584.00000	1,735,000	4.12	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,134.00000	3,291,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		508.00000	458,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,305.00000	3,465,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		465.00000	418,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,967.00000	3,120,000	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		556.00000	501,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,574.00000	2,711,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,008.00000	932,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,716.00000	2,857,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		945.00000	873,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,435.00000	2,569,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,074.00000	995,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,537
R186	On	04/11/2010	Bond Future			7.79600	7.86800		10.25	0.00	0	16,933
R186	On	03/02/2011	Bond Future			7.84100	7.91600		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			7.88800	7.96600		11.25	0.00	0	0
Total R186 Future										0.00	0	16,933
R186	On	04/11/2010	Bond Future	9.25	Call		13,454.00000	14,215,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		11.00000	7,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,897.00000	14,659,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		9.00000	6,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		13,009.00000	13,769,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		14.00000	9,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		95.00000	63,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,935.00000	9,668,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		11,111.00000	11,807,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		534.00000	445,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,519.00000	12,223,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		487.00000	406,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,703.00000	11,393,000	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		584.00000	489,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,095.00000	3,648,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,348.00000	2,686,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,597.00000	10,202,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,927.00000	1,729,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,958.00000	10,571,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,823.00000	1,633,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,239.00000	9,835,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,037.00000	1,830,000	12.28	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										0.00	0	27,833
R189	On	04/11/2010	Bond Future			1.58300	1.56400			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		463.00000	415,000		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		587.00000	539,000		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		339.00000	291,000		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			2.66000	2.65700			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,976.00000	4,937,000		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		5,592.00000	5,553,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	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
R197	On	04/11/2010	Bond Future	3.00	Call		4,356.00000	4,317,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		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			7.09000	7.11300		4.00	0.00	0	1,691
R201	On	03/02/2011	Bond Future			7.15500	7.18000		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.22900	7.25600		4.00	0.00	0	0
Total R201 Future										0.00	0	1,691
R201	On	04/11/2010	Bond Future	8.50	Call		4,903.00000	4,987,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,074.00000	5,158,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,732.00000	4,815,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		2.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,599.00000	1,661,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		202.00000	181,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		431.00000	394,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		928.00000	975,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,196.00000	3,275,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		28.00000	24,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,500.00000	1,429,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		169.00000	182,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,037.00000	3,106,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		269.00000	252,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,175.00000	3,245,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		241.00000	225,000	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		2,876.00000	2,945,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		274.00000	257,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,366.00000	2,422,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		789.00000	758,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,479.00000	2,537,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		744.00000	715,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,255.00000	2,310,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		836.00000	804,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,811
R202	On	04/11/2010	Bond Future			2.59300	2.59200			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		8,239.00000	8,220,000		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		9,093.00000	9,074,000		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		7,377.00000	7,358,000		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			7.63900	7.68300		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.71100	7.75700		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.78400	7.83200		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,971.00000	8,206,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,212.00000	8,447,000	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		1.00000	0,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,729.00000	7,964,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,297.00000	4,484,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		545.00000	493,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,499.00000	4,690,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		500.00000	453,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,096.00000	4,280,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		591.00000	536,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,294.00000	3,451,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,233.00000	1,150,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,465.00000	3,625,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,161.00000	1,081,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,127.00000	3,280,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,310.00000	1,223,000	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			7.74600	7.79400		7.25	0.00	0	2,252
R204	On	03/02/2011	Bond Future			7.81000	7.86100		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.87900	7.93200		7.50	0.00	0	0
Total R204 Future										0.00	0	2,252
R204	On	04/11/2010	Bond Future	9.25	Call		8,253.00000	8,540,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,520.00000	8,807,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		2.00000	2,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,986.00000	8,272,000	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		5.00000	3,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,259.00000	4,489,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		628.00000	561,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,482.00000	4,717,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		574.00000	511,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,039.00000	4,264,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		686.00000	614,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,465.00000	4,671,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,319.00000	1,225,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,663.00000	4,874,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,246.00000	1,157,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,269.00000	4,471,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,395.00000	1,297,000	7.94	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,252
R206	On	04/11/2010	Bond Future			6.93400	6.97200		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			6.99800	7.04000		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.07900	7.12600		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,225.00000	4,333,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,360.00000	4,467,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,091.00000	4,198,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,000.00000	1,077,000	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		215.00000	184,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,876.00000	2,982,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		9.00000	8,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		871.00000	795,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		239.00000	270,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,640.00000	2,735,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		154.00000	138,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,751.00000	2,847,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		137.00000	123,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,528.00000	2,622,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		169.00000	153,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,547.00000	1,619,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		648.00000	606,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,629.00000	1,702,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		610.00000	569,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,467.00000	1,537,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		687.00000	643,000	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			7.80200	7.85500		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			7.86200	7.91700		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.92700	7.98400		8.25	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		8,299.00000	8,632,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		6.00000	4,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,578.00000	8,911,000	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		5.00000	3,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,020.00000	8,352,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		8.00000	5,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,449.00000	5,729,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		496.00000	437,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,693.00000	5,977,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		454.00000	399,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,207.00000	5,483,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		542.00000	479,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,485.00000	4,718,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,451.00000	1,341,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,692.00000	4,930,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,371.00000	1,266,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,281.00000	4,509,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,536.00000	1,421,000	8.75	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	810
R208	On	04/11/2010	Bond Future			7.84100	7.88900		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.89800	7.94700		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			7.95600	8.00700		9.00	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		8,495.00000	8,813,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		5.00000	3,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,786.00000	9,104,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		3.00000	2,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,203.00000	8,521,000	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	9.20	Put		6.00000	5,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,653.00000	5,911,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		614.00000	552,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,905.00000	6,167,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		564.00000	507,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,403.00000	5,657,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		667.00000	602,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,579.00000	4,799,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,505.00000	1,399,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,796.00000	5,021,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,417.00000	1,317,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,364.00000	4,580,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,595.00000	1,486,000	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			7.74800	7.82600		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			7.78200	7.86100		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.81500	7.89600		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.84400	7.92700		14.75	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		10,035.00000	10,770,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		17.00000	9,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		10,414.00000	11,151,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		13.00000	8,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		9,653.00000	10,387,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		21.00000	12,000	14.91	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	8.50	Call		6,154.00000	6,845,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		151.00000	99,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		399.00000	280,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		4,259.00000	4,882,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,904.00000	12,644,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		5.00000	3,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		1,987.00000	1,582,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,264.00000	1,601,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		10,168.00000	10,831,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		496.00000	413,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,510.00000	11,179,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		456.00000	379,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,825.00000	10,482,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		538.00000	450,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		7,177.00000	7,729,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,852.00000	1,646,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,485.00000	8,047,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,744.00000	1,548,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,872.00000	7,413,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,967.00000	1,750,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		8,065.00000	8,590,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,037.00000	2,791,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,381.00000	8,914,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,938.00000	2,700,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,686.00000	8,204,000	16.43	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	8.45	Put		3,077.00000	2,824,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,556.00000	18,247,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		837.00000	757,000	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			2.60700	2.60500			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		6,613.00000	6,585,000		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		7,252.00000	7,224,000		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		5,969.00000	5,941,000		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			2.41100	2.40500			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,968.00000	1,933,000		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		2,250.00000	2,215,000		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		1,686.00000	1,651,000		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			2.68000	2.67700			0.00	0	1,080
Total R212 Future										0.00	0	1,080

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	3.00	Call	3,072.00000	3,043,000		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	3,538.00000	3,509,000		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	2,603.00000	2,574,000		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									0.00	0	76,071
GOVI	On	04/11/2010	GOVI			347.13200	346.10500		0.00	0	159
Total GOVI Future									0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call	171,050.00000	181,320,000		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	170,950.00000	181,220,000		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	171,150.00000	181,420,000		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			375.28300	374.34000		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			346.73700	345.65200		0.00	0	1,308
ALBI	On	03/02/2011	Index Future			352.08500	350.98500		0.00	0	0
Total ALBI Future									0.00	0	1,308
Total For ALBI									0.00	0	1,308
CRD1	On	04/11/2010	Index Future			149.81400	150.73700		0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 03/02/2011 Index Future			152.01900	152.95400			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			399.00200	399.00100			0.00	0	507
ILBI On 03/02/2011 Index Future			405.70400	405.70200			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			344.23800	342.83900			0.00	0	3
OTH1 On 03/02/2011 Index Future			349.54800	348.12800			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			343.04000	342.03600			0.00	0	100
TRT1 On 03/02/2011 Index Future			348.08700	347.06600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,958
JIBAR On 15/09/2010 Jibar Future			6.03500	6.04000			0.00	0	0
JIBAR On 20/10/2010 Jibar Future			6.01000	6.08000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.01000	6.05000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.98000	6.01000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.94000	5.97000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.90000	5.97000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.90000	5.97000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.01000	6.08000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.21000	6.29000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.39000	6.46000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.62000	6.71000			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			6.84000	6.94000			0.00	0	0
Total Jibar Future							0.00	0	21,000
Total For JIBAR FUTURE							0.00	0	21,000
Total for Jibar							0.00	0	21,000
Total for Derivatives :							0.00	0	99,188
R155 On 31/08/2011 Spot Bond			6.09000	6.13000			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			7.14000	7.18000			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			7.77000	7.84000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.48000	1.48000			0.00	0	0
Total R189 SPOT							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Spot Bond			2.62000	2.62000			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			7.05500	7.07500			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			2.57000	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			7.60000	7.64000			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			7.71000	7.75500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			6.90000	6.93500			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			7.77000	7.82000			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			7.81000	7.85500			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			7.73000	7.80500			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			2.58000	2.58000			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			2.35000	2.35000			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			2.64000	2.64000			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	83,036
Total Options							0.00	0	16,152
Grand Total:							0.00	0	99,188