



Interest Rates Daily MTM Report

Daily summary for: 17/09/2010

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			7.39400	7.28100		4.00	59,468,366.80	470	4,817
R157 On 03/02/2011 Bond Future			7.48100	7.35900		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.56900	7.43900		4.00	0.00	0	0
Total R157 Future							59,468,366.80	470	4,817
R157 On 04/11/2010 Bond Future	8.50	Call		5,499.00000	4,979,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		3.00000	5,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,717.00000	5,197,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		2.00000	5,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,281.00000	4,762,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		4.00000	8,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		361.00000	534,000	4.12	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,372.00000	1,022,000	4.12	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,916.00000	2,526,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		567.00000	712,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,082.00000	2,682,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		519.00000	654,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,753.00000	2,373,000	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		619.00000	774,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,386.00000	2,058,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,103.00000	1,313,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,523.00000	2,185,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,035.00000	1,235,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,253.00000	1,935,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,175.00000	1,395,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										59,468,366.80	470	5,317
R186	On	04/11/2010	Bond Future			8.09400	7.91200		10.25	0.00	0	16,933
R186	On	03/02/2011	Bond Future			8.14900	7.96100		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.20600	8.01200		11.25	0.00	0	0
Total R186 Future										0.00	0	16,933
R186	On	04/11/2010	Bond Future	9.25	Call		12,991.00000	11,116,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		12.00000	30,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,434.00000	11,555,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		10.00000	24,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,546.00000	10,675,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		15.00000	37,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		106.00000	229,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,481.00000	6,711,000	11.28	536,880.00	80	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,685.00000	9,028,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		575.00000	843,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,090.00000	9,414,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		525.00000	774,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,281.00000	8,646,000	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		629.00000	919,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,348.00000	5,583,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,134.00000	1,444,000	10.08	43,320.00	30	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,228.00000	7,821,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,029.00000	2,576,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,584.00000	8,153,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,919.00000	2,443,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,876.00000	7,494,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,145.00000	2,717,000	12.28	0.00	0	0
Total R186 Option										580,200.00	110	10,900
Total For R186										580,200.00	110	27,833
R189	On	04/11/2010	Bond Future			1.61600	1.58900			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		400.00000	333,000		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		524.00000	457,000		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		276.00000	209,000		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			2.66200	2.66100			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,924.00000	4,911,000		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		5,540.00000	5,527,000		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		4,304.00000	4,291,000		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			7.30700	7.20900		4.00	32,521,941.00	300	1,391
R201	On	03/02/2011	Bond Future			7.38900	7.28300		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.48100	7.36700		4.00	0.00	0	0
Total R201 Future										32,521,941.00	300	1,391
R201	On	04/11/2010	Bond Future	8.50	Call		4,556.00000	4,203,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		3.00000	4,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,726.00000	4,373,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	3,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,385.00000	4,033,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		4.00000	6,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,321.00000	1,067,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		273.00000	373,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		564.00000	736,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		712.00000	530,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,860.00000	2,526,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		41.00000	61,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,784.00000	2,095,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		104.00000	61,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,743.00000	2,456,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		328.00000	402,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,876.00000	2,583,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		295.00000	363,000	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		2,585.00000	2,303,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		336.00000	415,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,126.00000	1,896,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		906.00000	1,041,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,233.00000	1,998,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		855.00000	985,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,021.00000	1,797,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		959.00000	1,100,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										32,521,941.00	300	2,511
R202	On	04/11/2010	Bond Future			2.59400	2.59400			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		8,201.00000	8,201,000		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		9,055.00000	9,055,000		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		7,339.00000	7,339,000		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			7.88400	7.74600		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.96800	7.82400		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.05400	7.90200		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,635.00000	6,905,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	3,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,876.00000	7,145,000	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	2,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,393.00000	6,664,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	4,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,015.00000	3,453,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		608.00000	784,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,213.00000	3,640,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		560.00000	725,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,819.00000	3,270,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		659.00000	848,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,059.00000	2,596,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,347.00000	1,636,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,224.00000	2,748,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,269.00000	1,545,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,898.00000	2,447,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,430.00000	1,731,000	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			7.96900	7.84200		7.25	0.00	0	2,252
R204	On	03/02/2011	Bond Future			8.04400	7.91100		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			8.12300	7.98500		7.50	0.00	0	0
Total R204 Future										0.00	0	2,252
R204	On	04/11/2010	Bond Future	9.25	Call		7,967.00000	7,218,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		3.00000	7,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,234.00000	7,484,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		3.00000	6,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,700.00000	6,951,000	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	9,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,024.00000	3,450,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		683.00000	876,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,243.00000	3,656,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		625.00000	805,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,808.00000	3,249,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		745.00000	953,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,249.00000	3,733,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,402.00000	1,659,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,443.00000	3,916,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,325.00000	1,571,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,057.00000	3,553,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,482.00000	1,751,000	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			7.13100	7.05300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.21500	7.12900		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.31800	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		3,996.00000	3,776,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,130.00000	3,910,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,861.00000	3,641,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		830.00000	684,000	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		274.00000	349,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,650.00000	2,436,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		13.00000	19,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,031.00000	1,201,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		169.00000	119,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,436.00000	2,246,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		184.00000	219,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,544.00000	2,351,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		164.00000	196,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,327.00000	2,140,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		202.00000	240,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,395.00000	1,260,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		732.00000	824,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,473.00000	1,334,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		691.00000	778,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,320.00000	1,188,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		777.00000	871,000	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			8.06600	7.89800		8.25	0.00	0	811
R207	On	03/02/2011	Bond Future			8.13600	7.96200		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.21200	8.03100		8.25	0.00	0	0
Total R207 Future										0.00	0	811
R207	On	04/11/2010	Bond Future	9.25	Call		8,029.00000	6,991,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		6.00000	15,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,308.00000	7,268,000	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	12,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,751.00000	6,715,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		9.00000	20,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,862.00000	7,819,000	9.31	0.00	0	1
R207	On	04/11/2010	Bond Future	9.40	Put		3.00000	6,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,210.00000	4,364,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		534.00000	746,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,451.00000	4,590,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		488.00000	685,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,972.00000	4,142,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		583.00000	812,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,284.00000	3,588,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,532.00000	1,910,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,487.00000	3,775,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,447.00000	1,810,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,084.00000	3,405,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,620.00000	2,016,000	8.75	0.00	0	0
Total R207 Option										0.00	0	1
Total For R207										0.00	0	812
R208	On	04/11/2010	Bond Future			8.08900	7.92700		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.15500	7.98700		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.22200	8.04800		9.00	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		8,244.00000	7,187,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		5.00000	12,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,534.00000	7,476,000	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		3.00000	9,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,952.00000	6,897,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		7.00000	16,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,431.00000	4,582,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		652.00000	884,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,680.00000	4,815,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		599.00000	815,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,184.00000	4,351,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		708.00000	956,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,391.00000	3,680,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,578.00000	1,963,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,605.00000	3,877,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,487.00000	1,856,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,180.00000	3,488,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,672.00000	2,077,000	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			8.05700	7.87500		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.09700	7.91100		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.13800	7.94700		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			8.17600	7.98000		14.75	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		9,576.00000	7,928,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		19.00000	49,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		9,955.00000	8,301,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		15.00000	39,000	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		9,195.00000	7,554,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		24.00000	61,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		5,717.00000	4,236,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		175.00000	372,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		461.00000	878,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,860.00000	2,599,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,443.00000	9,776,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		5.00000	16,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,228.00000	3,371,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,043.00000	508,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,743.00000	8,276,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		538.00000	770,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,082.00000	8,599,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		494.00000	711,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,404.00000	7,955,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		584.00000	835,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,824.00000	5,640,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,971.00000	2,517,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,126.00000	5,916,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,857.00000	2,377,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,524.00000	5,366,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,091.00000	2,662,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,722.00000	6,584,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,181.00000	3,803,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,034.00000	6,876,000	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		3,078.00000	3,680,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,349.00000	6,230,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,227.00000	3,868,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,111.00000	15,554,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		879.00000	1,082,000	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			2.60900	2.60800			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		6,571.00000	6,557,000		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		7,210.00000	7,196,000		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		5,927.00000	5,913,000		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			2.41400	2.41200			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,928.00000	1,916,000		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		2,209.00000	2,198,000		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		1,645.00000	1,634,000		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

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			2.71300	2.68100			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		3,033.00000	2,724,000		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		3,499.00000	3,190,000		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		2,565.00000	2,256,000		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										92,570,507.80	880	75,553
GOVI	On	04/11/2010	GOVI			341.77400	344.91200			0.00	0	159
Total GOVI Future										0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call		159,120.00000	127,740,000		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		159,020.00000	127,640,000		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		159,220.00000	127,840,000		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			369.78700	373.12400			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			341.19500	344.45700			0.00	0	1,308
ALBI	On	03/02/2011	Index Future			346.45500	349.76900			0.00	0	0
Total ALBI Future										0.00	0	1,308

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ALBI							0.00	0	1,308
CRD1 On 04/11/2010 Index Future			149.74300	150.37000			0.00	0	2
CRD1 On 03/02/2011 Index Future			151.94700	152.58300			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			398.82800	398.95300			0.00	0	507
ILBI On 03/02/2011 Index Future			405.53000	405.65500			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			337.70300	341.63800			0.00	0	3
OTH1 On 03/02/2011 Index Future			342.91000	346.90600			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			337.80500	340.47400			0.00	0	100
TRT1 On 03/02/2011 Index Future			342.77700	345.48500			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 20/10/2010 Jibar Future			6.05000	6.05000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.04000	6.04000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.99000	5.97000			0.00	0	1
JIBAR On 19/01/2011 Jibar Future			5.98000	5.95000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.97000	5.95000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.96000	5.94000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.14000	6.05000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.36000	6.27000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.56000	6.47000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.79000	6.70000			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			7.02000	6.92000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			7.10000	6.99000			0.00	0	0
Total Jibar Future							0.00	0	21,001
Total For JIBAR FUTURE							0.00	0	21,001
Total for Jibar							0.00	0	21,001
Total for Derivatives :							92,570,507.80	880	98,671
R155 On 31/08/2011 Spot Bond			6.30000	6.19000			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			7.35000	7.24000			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			8.06500	7.88500			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			1.50000	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			7.26500	7.17000			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			7.84000	7.70500			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			7.93000	7.80500			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			7.09000	7.01500			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			8.03000	7.86500			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			8.05500	7.89500			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			8.03500	7.85500			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			2.67000	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							91,990,307.80	770	82,518
Total Options							580,200.00	110	16,153
Grand Total:							92,570,507.80	880	98,671