



Interest Rates Daily MTM Report

Daily summary for: 29/09/2010

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			7.20900	7.21100		4.00	0.00	0	4,817
R157	On	03/02/2011	Bond Future			7.28700	7.28600		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.36500	7.36200		4.00	0.00	0	0
Total R157 Future										0.00	0	4,817
R157	On	04/11/2010	Bond Future	8.50	Call		5,822.00000	5,831,000	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		6,041.00000	6,050,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,603.00000	5,612,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		199.00000	190,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,535.00000	1,536,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,112.00000	3,105,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		442.00000	439,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,286.00000	3,278,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		402.00000	398,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,942.00000	2,934,000	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		487.00000	483,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,551.00000	2,539,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		947.00000	948,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,694.00000	2,682,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		885.00000	886,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,411.00000	2,400,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,012.00000	1,014,000	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			7.84900	7.87100		10.25	0.00	0	16,925
R186	On	03/02/2011	Bond Future			7.89900	7.92000		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			7.94900	7.97000		11.25	0.00	0	0
Total R186 Future										0.00	0	16,925
R186	On	04/11/2010	Bond Future	9.25	Call		13,414.00000	13,646,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,858.00000	14,091,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,967.00000	13,199,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		4.00000	3,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		38.00000	31,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,846.00000	9,072,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,985.00000	11,176,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		449.00000	422,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,398.00000	11,591,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		407.00000	381,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,573.00000	10,762,000	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		495.00000	466,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		3,964.00000	3,826,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,176.00000	2,257,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,446.00000	9,602,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,817.00000	1,758,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,809.00000	9,967,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,715.00000	1,658,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,087.00000	9,239,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,926.00000	1,863,000	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			209.55192	209.50362			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Put		104,525.00000	104,528,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		104,401.00000	104,404,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		104,650.00000	104,652,000		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			230.89967	230.82573			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		124,020.00000	124,020,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		123,403.00000	123,404,000		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		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		124,640.00000	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			7.14300	7.14000		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.21700	7.21000		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.30000	7.29000		4.00	0.00	0	0
Total R201 Future										0.00	0	1,262
R201	On	04/11/2010	Bond Future	8.50	Call		4,804.00000	4,793,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1.00000	0,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,975.00000	4,964,000	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		4,632.00000	4,621,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,449.00000	1,434,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		151.00000	146,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		376.00000	373,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		775.00000	761,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,082.00000	3,071,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		13.00000	12,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,524.00000	1,529,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		95.00000	89,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,914.00000	2,891,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		249.00000	250,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,052.00000	3,029,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		221.00000	222,000	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		2,754.00000	2,731,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		255.00000	256,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,252.00000	2,228,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		785.00000	793,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,364.00000	2,339,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		739.00000	746,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,143.00000	2,119,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		834.00000	842,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,382
R202	On	04/11/2010	Bond Future			170.35283	170.29900			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		104,638.00000	104,639,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		103,785.00000	103,785,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		105,501.00000	105,502,000		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			7.61800	7.61600		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.69300	7.68800		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.76700	7.76000		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		8,329.00000	8,318,000	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		8,571.00000	8,560,000	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		8,087.00000	8,076,000	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		4,524.00000	4,498,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		414.00000	414,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,734.00000	4,708,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		378.00000	378,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,316.00000	4,290,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		453.00000	453,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,479.00000	3,451,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,058.00000	1,065,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,656.00000	3,628,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		992.00000	999,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,305.00000	3,277,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,128.00000	1,135,000	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			7.73600	7.74800		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.80300	7.81400		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.87400	7.88400		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		8,526.00000	8,598,000	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		8,794.00000	8,866,000	8.19	17,732.00	2	0
R204	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,257.00000	8,329,000	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		0.00000	0,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,406.00000	4,453,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		501.00000	484,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,637.00000	4,685,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		455.00000	439,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,179.00000	4,225,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		552.00000	534,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,587.00000	4,623,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,169.00000	1,149,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,790.00000	4,827,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,101.00000	1,082,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,386.00000	4,421,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,240.00000	1,219,000	7.94	0.00	0	0
Total R204 Option										17,732.00	2	0
Total For R204										17,732.00	2	2,242
R206	On	04/11/2010	Bond Future			6.95600	6.95800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.02900	7.02600		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.11900	7.11300		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,265.00000	4,270,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,399.00000	4,405,000	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		4,130.00000	4,135,000	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		969.00000	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		144.00000	138,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,909.00000	2,914,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		3.00000	2,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		781.00000	772,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		188.00000	185,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,649.00000	2,640,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		126.00000	125,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,761.00000	2,753,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		111.00000	111,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,535.00000	2,526,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		140.00000	139,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,537.00000	1,526,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		606.00000	610,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,620.00000	1,608,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		570.00000	572,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,457.00000	1,446,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		646.00000	649,000	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			7.82400	7.82100		8.25	98,578.53	1	800
R207	On	03/02/2011	Bond Future			7.88700	7.88200		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.95500	7.94800		8.25	0.00	0	0
Total R207 Future										98,578.53	1	800
R207	On	04/11/2010	Bond Future	9.25	Call		8,509.00000	8,490,000	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		8,788.00000	8,769,000	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		8,228.00000	8,209,000	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		9,344.00000	9,325,000	9.31	9,325.00	1	0
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		5,564.00000	5,534,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		396.00000	397,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,814.00000	5,783,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		359.00000	359,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,317.00000	5,286,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		437.00000	437,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,561.00000	4,527,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,311.00000	1,319,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,773.00000	4,738,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,235.00000	1,242,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,353.00000	4,319,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,391.00000	1,399,000	8.75	0.00	0	0
Total R207 Option										9,325.00	1	0
Total For R207										107,903.53	2	800
R208	On	04/11/2010	Bond Future			7.86300	7.87000		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.92300	7.92800		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			7.98400	7.98800		9.00	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		8,617.00000	8,664,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	1,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,909.00000	8,956,000	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		0.00000	1,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,324.00000	8,371,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,677.00000	5,699,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		514.00000	504,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,934.00000	5,956,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		469.00000	459,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,423.00000	5,444,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		563.00000	552,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,586.00000	4,598,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,391.00000	1,377,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,807.00000	4,819,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,307.00000	1,294,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,369.00000	4,381,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,479.00000	1,466,000	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			7.82400	7.84600		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			7.86100	7.88200		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.89700	7.91800		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.93000	7.95000		14.75	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		9,834.00000	10,041,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		5.00000	4,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		10,216.00000	10,422,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		4.00000	2,000	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		9,450.00000	9,656,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		7.00000	5,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		5,897.00000	6,089,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		83.00000	67,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		277.00000	237,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,948.00000	4,116,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,711.00000	11,918,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		1,866.00000	1,726,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		954.00000	1,022,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,910.00000	10,081,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		434.00000	409,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,254.00000	10,427,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		396.00000	373,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,565.00000	9,734,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		475.00000	447,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,925.00000	7,059,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,804.00000	1,743,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,232.00000	7,369,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,695.00000	1,637,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,620.00000	6,752,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,919.00000	1,856,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,817.00000	7,934,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,001.00000	2,934,000	16.85	1,437,660.00	490	510
R209	On	04/08/2011	Bond Future	8.55	Call		8,131.00000	8,250,000	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		2,900.00000	2,835,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,442.00000	7,558,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,045.00000	2,977,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,304.00000	17,465,000	20.00	8,557,850.00	490	490
R209	On	04/08/2011	Bond Future	10.10	Put		797.00000	774,000	20.00	0.00	0	1,000
Total R209 Option										9,995,510.00	980	2,432
Total For R209										9,995,510.00	980	26,305
R210	On	04/11/2010	Bond Future			125.75305	125.71278			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		91,299.00000	91,300,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Put		90,661.00000	90,661,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Put		91,943.00000	91,944,000		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			102.42685	102.39554			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		95,632.00000	95,633,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		95,350.00000	95,352,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		95,914.00000	95,916,000		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			2.66800	2.67100			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		3,130.00000	3,159,000		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		3,596.00000	3,625,000		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		2,662.00000	2,691,000		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										10,121,145.53	984	75,394
GOVI	On	04/11/2010	GOVI			346.47800	346.41300			0.00	0	159
Total GOVI Future										0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call		174,130.00000	174,780,000		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		174,030.00000	174,680,000		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		174,230.00000	174,880,000		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			375.17900	375.26600			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			346.03900	345.95200			0.00	0	1,297
ALBI	On	03/02/2011	Index Future			351.31900	351.27300			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			150.72900	150.76000			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.95200	152.98300			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			398.07200	398.17800			0.00	0	508
ILBI On 03/02/2011 Index Future			404.11000	404.21700			0.00	0	0
Total ILBI Future							0.00	0	508
Total For ILBI							0.00	0	508
OTH1 On 04/11/2010 Index Future			343.30300	343.09800			0.00	0	3
OTH1 On 03/02/2011 Index Future			348.54100	348.37500			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			342.42700	342.32600			0.00	0	100
TRT1 On 03/02/2011 Index Future			347.47700	347.37200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,948
JIBAR On 20/10/2010 Jibar Future			6.02000	6.03000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.97000	5.99000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.86000	5.89000			0.00	1	0
JIBAR On 19/01/2011 Jibar Future			5.85000	5.87000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.85000	5.86000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.85000	5.86000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.96000	5.97000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.16000	6.17000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.33000	6.34000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.55000	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	6.80000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.93000	6.85000			0.00	2,500	2,500
Total Jibar Future							0.00	2,501	26,000
Total For JIBAR FUTURE							0.00	2,501	26,000
Total for Jibar							0.00	2,501	26,000
Total for Derivatives :							10,121,145.53	3,485	103,501
R155 On 31/08/2011 Spot Bond			6.13000	107.11900			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			7.18000	126.55600			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			7.83000	126.97800			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			208.30758	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			229.52866	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			7.11500	108.31100			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			169.34127	2.56000			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			7.59000	103.90200			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			7.71000	103.89200			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			6.93000	103.22500			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			7.80000	97.96500			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			7.84000	92.28300			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			7.81000	82.68500			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			125.00635	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			101.81865	2.44000			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	2.62000			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							98,578.53	2,502	87,349
Total Options							10,022,567.00	983	16,152
Grand Total:							10,121,145.53	3,485	103,501