



Interest Rates Daily MTM Report

Daily summary for: 20/09/2010

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			7.39800	7.39400		4.00	0.00	0	4,817
R157	On	03/02/2011	Bond Future			7.48600	7.48100		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.57400	7.56900		4.00	0.00	0	0
Total R157 Future										0.00	0	4,817
R157	On	04/11/2010	Bond Future	8.50	Call		4,979.00000	4,960,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		5.00000	5,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,197.00000	5,177,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		5.00000	3,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		4,762.00000	4,742,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		8.00000	6,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		534.00000	517,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,022.00000	987,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,526.00000	2,497,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		712.00000	705,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,682.00000	2,653,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		654.00000	647,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,373.00000	2,344,000	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		774.00000	767,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,058.00000	2,036,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,313.00000	1,312,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,185.00000	2,162,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,235.00000	1,233,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,935.00000	1,912,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,395.00000	1,393,000	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			8.09400	8.09400		10.25	0.00	0	16,933
R186	On	03/02/2011	Bond Future			8.14900	8.14900		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.20600	8.20600		11.25	0.00	0	0
Total R186 Future										0.00	0	16,933
R186	On	04/11/2010	Bond Future	9.25	Call		11,116.00000	11,110,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		30.00000	24,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,555.00000	11,550,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		24.00000	19,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		10,675.00000	10,668,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		37.00000	30,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		229.00000	202,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,711.00000	6,684,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,028.00000	9,004,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		843.00000	819,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,414.00000	9,390,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		774.00000	750,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,646.00000	8,620,000	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		919.00000	893,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,583.00000	5,554,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,444.00000	1,415,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,821.00000	7,793,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,576.00000	2,548,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,153.00000	8,125,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,443.00000	2,415,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,494.00000	7,465,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,717.00000	2,688,000	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			1.64200	1.61600			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		333.00000	268,000		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		457.00000	392,000		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		209.00000	144,000		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	2.66200			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,911.00000	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		5,527.00000	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		4,291.00000	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			7.28000	7.30700		4.00	0.00	0	1,391
R201	On	03/02/2011	Bond Future			7.36000	7.38900		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.45000	7.48100		4.00	0.00	0	0
Total R201 Future										0.00	0	1,391
R201	On	04/11/2010	Bond Future	8.50	Call		4,203.00000	4,299,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		4.00000	3,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,373.00000	4,470,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,033.00000	4,128,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		6.00000	4,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,067.00000	1,114,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		373.00000	323,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		736.00000	664,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		530.00000	556,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,526.00000	2,609,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		61.00000	47,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		2,095.00000	1,998,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		61.00000	62,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,456.00000	2,523,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		402.00000	370,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,583.00000	2,652,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		363.00000	333,000	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		2,303.00000	2,368,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		415.00000	382,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,896.00000	1,947,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,041.00000	993,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,998.00000	2,051,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		985.00000	939,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,797.00000	1,847,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,100.00000	1,051,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,511
R202	On	04/11/2010	Bond Future			2.59500	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	8,183,000		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	9,036,000		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	7,320,000		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			7.88300	7.88400		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.96800	7.96800		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.05300	8.05400		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		6,905.00000	6,909,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,145.00000	7,150,000	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		2.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,664.00000	6,668,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		4.00000	3,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,453.00000	3,437,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		784.00000	768,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,640.00000	3,624,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		725.00000	709,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,270.00000	3,253,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		848.00000	831,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,596.00000	2,585,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,636.00000	1,620,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,748.00000	2,738,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,545.00000	1,530,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,447.00000	2,437,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,731.00000	1,716,000	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			7.98400	7.96900		7.25	1,031,623.10	10	2,242
R204	On	03/02/2011	Bond Future			8.05900	8.04400		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			8.13900	8.12300		7.50	0.00	0	0
Total R204 Future										1,031,623.10	10	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		7,218.00000	7,128,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		7.00000	6,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,484.00000	7,394,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		6.00000	4,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		6,951.00000	6,861,000	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		9.00000	8,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,450.00000	3,371,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		876.00000	883,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,656.00000	3,576,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		805.00000	811,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,249.00000	3,171,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		953.00000	961,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,733.00000	3,660,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,659.00000	1,675,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,916.00000	3,842,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,571.00000	1,586,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,553.00000	3,481,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,751.00000	1,768,000	7.94	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										1,031,623.10	10	2,242
R206	On	04/11/2010	Bond Future			7.09400	7.13100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.17400	7.21500		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.27300	7.31800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		3,776.00000	3,880,000	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		3,910.00000	4,014,000	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		3,641.00000	3,745,000	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		684.00000	735,000	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		349.00000	295,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,436.00000	2,534,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		19.00000	13,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,201.00000	1,106,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		119.00000	128,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,246.00000	2,329,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		219.00000	195,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,351.00000	2,436,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		196.00000	174,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,140.00000	2,221,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		240.00000	214,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,260.00000	1,316,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		824.00000	771,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,334.00000	1,392,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		778.00000	728,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,188.00000	1,242,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		871.00000	817,000	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			8.05500	8.06600		8.25	971,343.40	10	801
R207	On	03/02/2011	Bond Future			8.12500	8.13600		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.20000	8.21200		8.25	0.00	0	0
Total R207 Future										971,343.40	10	801
R207	On	04/11/2010	Bond Future	9.25	Call		6,991.00000	7,056,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		15.00000	11,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,268.00000	7,333,000	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		12.00000	9,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		6,715.00000	6,778,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		20.00000	14,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		7,819.00000	7,885,000	9.31	0.00	0	1
R207	On	04/11/2010	Bond Future	9.40	Put		6.00000	4,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,364.00000	4,398,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		746.00000	714,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,590.00000	4,625,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		685.00000	654,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,142.00000	4,174,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		812.00000	778,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,588.00000	3,615,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,910.00000	1,866,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,775.00000	3,803,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,810.00000	1,767,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,405.00000	3,430,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,016.00000	1,970,000	8.75	0.00	0	0
Total R207 Option										0.00	0	1
Total For R207										971,343.40	10	802
R208	On	04/11/2010	Bond Future			8.08300	8.08900		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.14900	8.15500		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.21600	8.22200		9.00	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		7,187.00000	7,223,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		12.00000	9,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,476.00000	7,513,000	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		9.00000	7,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		6,897.00000	6,933,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		16.00000	12,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,582.00000	4,591,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		884.00000	854,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,815.00000	4,826,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		815.00000	787,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,351.00000	4,359,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		956.00000	925,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,680.00000	3,686,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,963.00000	1,932,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,877.00000	3,883,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,856.00000	1,824,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,488.00000	3,493,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,077.00000	2,044,000	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			8.06600	8.05700		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.10700	8.09700		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.14800	8.13800		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			8.18600	8.17600		14.75	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		7,928.00000	7,840,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		49.00000	43,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,301.00000	8,214,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		39.00000	34,000	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		7,554.00000	7,465,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		61.00000	54,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,236.00000	4,135,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		372.00000	353,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		878.00000	859,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,599.00000	2,498,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,776.00000	9,691,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		16.00000	13,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,371.00000	3,397,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		508.00000	453,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,276.00000	8,178,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		770.00000	762,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,599.00000	8,501,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		711.00000	703,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,955.00000	7,857,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		835.00000	827,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,640.00000	5,558,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,517.00000	2,524,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,916.00000	5,833,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,377.00000	2,383,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,366.00000	5,286,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,662.00000	2,671,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,584.00000	6,507,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,803.00000	3,814,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		6,876.00000	6,797,000	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		3,680.00000	3,689,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,230.00000	6,154,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,868.00000	3,880,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,554.00000	15,462,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,082.00000	1,078,000	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			2.63000	2.60900			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		6,557.00000	6,266,000		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		7,196.00000	6,905,000		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		5,913.00000	5,622,000		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			2.41600	2.41400			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,916.00000	1,905,000		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		2,198.00000	2,186,000		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		1,634.00000	1,622,000		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			2.64300	2.71300			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		2,724.00000	3,402,000		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		3,190.00000	3,867,000		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		2,256.00000	2,933,000		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										2,002,966.50	20	75,533
GOVI	On	04/11/2010	GOVI			341.94900	341.77400			0.00	0	159
Total GOVI Future										0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call		127,740.00000	129,490,000		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		127,640.00000	129,390,000		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		127,840.00000	129,590,000		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			369.97500	369.78700			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			341.36300	341.19500			75,099,860.00	22	1,297
ALBI	On	03/02/2011	Index Future			346.62400	346.45500			0.00	0	0
Total ALBI Future										75,099,860.00	22	1,297

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ALBI							75,099,860.00	22	1,297
CRD1 On 04/11/2010 Index Future			149.85600	149.74300			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.06300	151.94700			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			398.54800	398.82800			0.00	0	507
ILBI On 03/02/2011 Index Future			405.24800	405.53000			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			337.84000	337.70300			0.00	0	3
OTH1 On 03/02/2011 Index Future			343.04600	342.91000			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			337.99700	337.80500			0.00	0	100
TRT1 On 03/02/2011 Index Future			342.97300	342.77700			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							75,099,860.00	22	1,947
JIBAR On 20/10/2010 Jibar Future			6.04000	6.05000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.01000	6.04000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.98000	5.99000			0.00	0	1
JIBAR On 19/01/2011 Jibar Future			5.97000	5.98000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.97000	5.97000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.94000	5.96000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.12000	6.14000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.35000	6.36000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.53000	6.56000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.77000	6.79000			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			7.01000	7.02000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			7.06000	7.10000			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 :							77,102,826.50	42	98,640
R155 On 31/08/2011 Spot Bond			6.31000	6.30000			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			7.35500	7.35000			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	8.06500			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			1.52000	1.50000			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			7.24000	7.26500			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	7.84000			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			7.94500	7.93000			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			7.05500	7.09000			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			8.02000	8.03000			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			8.05000	8.05500			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			8.04500	8.03500			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	2.58000			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			2.60000	2.67000			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							77,102,826.50	42	82,487
Total Options							0.00	0	16,153
Grand Total:							77,102,826.50	42	98,640