



Interest Rates Daily MTM Report

Daily summary for: 16/09/2010

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			7.28100	7.17800		4.00	13,086,288.02	103	4,937
R157	On	03/02/2011	Bond Future			7.35900	7.24900		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.43900	7.32000		4.00	0.00	0	0
Total R157 Future										13,086,288.02	103	4,937
R157	On	04/11/2010	Bond Future	8.50	Call		5,977.00000	5,499,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1.00000	3,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		6,195.00000	5,717,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1.00000	2,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,758.00000	5,281,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		2.00000	4,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		245.00000	361,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,735.00000	1,372,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,291.00000	2,916,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		458.00000	567,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,465.00000	3,082,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		418.00000	519,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,120.00000	2,753,000	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		501.00000	619,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,711.00000	2,386,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		932.00000	1,103,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,857.00000	2,523,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		873.00000	1,035,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,569.00000	2,253,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		995.00000	1,175,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										13,086,288.02	103	5,437
R186	On	04/11/2010	Bond Future			7.91200	7.79600		10.25	0.00	0	16,933
R186	On	03/02/2011	Bond Future			7.96100	7.84100		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.01200	7.88800		11.25	0.00	0	0
Total R186 Future										0.00	0	16,933
R186	On	04/11/2010	Bond Future	9.25	Call		14,215.00000	12,991,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		7.00000	12,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		14,659.00000	13,434,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		6.00000	10,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		13,769.00000	12,546,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		9.00000	15,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		63.00000	106,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		9,668.00000	8,481,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		11,807.00000	10,685,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		445.00000	575,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		12,223.00000	11,090,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		406.00000	525,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		11,393.00000	10,281,000	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		489.00000	629,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		3,648.00000	4,348,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,686.00000	2,134,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		10,202.00000	9,228,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,729.00000	2,029,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		10,571.00000	9,584,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,633.00000	1,919,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,835.00000	8,876,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,830.00000	2,145,000	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			1.58900	1.58300			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		415.00000	400,000		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		539.00000	524,000		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		291.00000	276,000		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			2.66100	2.66000			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,937.00000	4,924,000		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		5,553.00000	5,540,000		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		4,317.00000	4,304,000		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			7.20900	7.09000		4.00	0.00	0	1,691
R201	On	03/02/2011	Bond Future			7.28300	7.15500		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.36700	7.22900		4.00	0.00	0	0
Total R201 Future										0.00	0	1,691
R201	On	04/11/2010	Bond Future	8.50	Call		4,987.00000	4,556,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		2.00000	3,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,158.00000	4,726,000	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		4,815.00000	4,385,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	4,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,661.00000	1,321,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		181.00000	273,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		394.00000	564,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		975.00000	712,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,275.00000	2,860,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		24.00000	41,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,429.00000	1,784,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		182.00000	104,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,106.00000	2,743,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		252.00000	328,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,245.00000	2,876,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		225.00000	295,000	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		2,945.00000	2,585,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		257.00000	336,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,422.00000	2,126,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		758.00000	906,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,537.00000	2,233,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		715.00000	855,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,310.00000	2,021,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		804.00000	959,000	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			2.59400	2.59300			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		8,220.00000	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		9,074.00000	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		7,358.00000	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			7.74600	7.63900		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.82400	7.71100		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.90200	7.78400		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		8,206.00000	7,635,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,447.00000	7,876,000	7.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,964.00000	7,393,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	1,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,484.00000	4,015,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		493.00000	608,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,690.00000	4,213,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		453.00000	560,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,280.00000	3,819,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		536.00000	659,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,451.00000	3,059,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,150.00000	1,347,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,625.00000	3,224,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,081.00000	1,269,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,280.00000	2,898,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,223.00000	1,430,000	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			7.84200	7.74600		7.25	0.00	0	2,252
R204	On	03/02/2011	Bond Future			7.91100	7.81000		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.98500	7.87900		7.50	0.00	0	0
Total R204 Future										0.00	0	2,252
R204	On	04/11/2010	Bond Future	9.25	Call		8,540.00000	7,967,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		2.00000	3,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,807.00000	8,234,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		2.00000	3,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,272.00000	7,700,000	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		3.00000	5,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,489.00000	4,024,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		561.00000	683,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,717.00000	4,243,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		511.00000	625,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,264.00000	3,808,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		614.00000	745,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,671.00000	4,249,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,225.00000	1,402,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,874.00000	4,443,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,157.00000	1,325,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,471.00000	4,057,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,297.00000	1,482,000	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			7.05300	6.93400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.12900	6.99800		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.22400	7.07900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,333.00000	3,996,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,467.00000	4,130,000	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		4,198.00000	3,861,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,077.00000	830,000	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		184.00000	274,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,982.00000	2,650,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		8.00000	13,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		795.00000	1,031,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		270.00000	169,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,735.00000	2,436,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		138.00000	184,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,847.00000	2,544,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		123.00000	164,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,622.00000	2,327,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		153.00000	202,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,619.00000	1,395,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		606.00000	732,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,702.00000	1,473,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		569.00000	691,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,537.00000	1,320,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		643.00000	777,000	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			7.89800	7.80200		8.25	98,112.86	1	811
R207	On	03/02/2011	Bond Future			7.96200	7.86200		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.03100	7.92700		8.25	0.00	0	0
Total R207 Future										98,112.86	1	811
R207	On	04/11/2010	Bond Future	9.25	Call		8,632.00000	8,029,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		4.00000	6,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,911.00000	8,308,000	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		3.00000	5,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,352.00000	7,751,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		5.00000	9,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		0.00000	8,862,000	9.31	8,862.00	1	1
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	3,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,729.00000	5,210,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		437.00000	534,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,977.00000	5,451,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		399.00000	488,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,483.00000	4,972,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		479.00000	583,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,718.00000	4,284,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,341.00000	1,532,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,930.00000	4,487,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,266.00000	1,447,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,509.00000	4,084,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,421.00000	1,620,000	8.75	0.00	0	0
Total R207 Option										8,862.00	1	1
Total For R207										106,974.86	2	812
R208	On	04/11/2010	Bond Future			7.92700	7.84100		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.98700	7.89800		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.04800	7.95600		9.00	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		8,813.00000	8,244,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		3.00000	5,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		9,104.00000	8,534,000	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		2.00000	3,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,521.00000	7,952,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		5.00000	7,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,911.00000	5,431,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		552.00000	652,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		6,167.00000	5,680,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		507.00000	599,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,657.00000	5,184,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		602.00000	708,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,799.00000	4,391,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,399.00000	1,578,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		5,021.00000	4,605,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,317.00000	1,487,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,580.00000	4,180,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,486.00000	1,672,000	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			7.87500	7.74800		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			7.91100	7.78200		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.94700	7.81500		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.98000	7.84400		14.75	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		10,770.00000	9,576,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		9.00000	19,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		11,151.00000	9,955,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		8.00000	15,000	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		10,387.00000	9,195,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		12.00000	24,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		6,845.00000	5,717,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		99.00000	175,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		280.00000	461,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		4,882.00000	3,860,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		12,644.00000	11,443,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		3.00000	5,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		1,582.00000	2,228,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,601.00000	1,043,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		10,831.00000	9,743,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		413.00000	538,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		11,179.00000	10,082,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		379.00000	494,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		10,482.00000	9,404,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		450.00000	584,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		7,729.00000	6,824,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,646.00000	1,971,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		8,047.00000	7,126,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,548.00000	1,857,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		7,413.00000	6,524,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,750.00000	2,091,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		8,590.00000	7,722,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,791.00000	3,181,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,914.00000	8,034,000	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		2,700.00000	3,078,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		8,204.00000	7,349,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		2,824.00000	3,227,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		18,247.00000	17,111,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		757.00000	879,000	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			2.60800	2.60700			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		6,585.00000	6,571,000		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		7,224.00000	7,210,000		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		5,941.00000	5,927,000		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			2.41200	2.41100			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,933.00000	1,928,000		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		2,215.00000	2,209,000		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		1,651.00000	1,645,000		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			2.68100	2.68000			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		3,043.00000	3,033,000		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		3,509.00000	3,499,000		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		2,574.00000	2,565,000		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										13,193,262.88	105	75,973
GOVI	On	04/11/2010	GOVI			344.91200	347.13200			0.00	0	159
Total GOVI Future										0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call		181,320.00000	159,120,000		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		181,220.00000	159,020,000		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		181,420.00000	159,220,000		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			373.12400	375.28300			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			344.45700	346.73700			0.00	0	1,308
ALBI	On	03/02/2011	Index Future			349.76900	352.08500			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			150.37000	149.81400			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.58300	152.01900			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			398.95300	399.00200			0.00	0	507
ILBI On 03/02/2011 Index Future			405.65500	405.70400			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			341.63800	344.23800			0.00	0	3
OTH1 On 03/02/2011 Index Future			346.90600	349.54800			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			340.47400	343.04000			0.00	0	100
TRT1 On 03/02/2011 Index Future			345.48500	348.08700			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	6.01000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.04000	6.01000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.97000	5.98000			0.00	1	1
JIBAR On 19/01/2011 Jibar Future			5.95000	5.94000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.95000	5.90000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.94000	5.90000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.05000	6.01000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.27000	6.21000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.47000	6.39000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.70000	6.62000			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			6.92000	6.84000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.99000	6.85000			0.00	0	0
Total Jibar Future							0.00	1	21,001
Total For JIBAR FUTURE							0.00	1	21,001
Total for Jibar							0.00	1	21,001
Total for Derivatives :							13,193,262.88	106	99,091
R155 On 31/08/2011 Spot Bond			6.19000	6.09000			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			7.24000	7.14000			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			7.88500	7.77000			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			7.17000	7.05500			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			7.70500	7.60000			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			7.80500	7.71000			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			7.01500	6.90000			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			7.86500	7.77000			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			7.89500	7.81000			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			7.85500	7.73000			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							13,184,400.88	105	82,938
Total Options							8,862.00	1	16,153
Grand Total:							13,193,262.88	106	99,091