



Interest Rates Daily MTM Report

Daily summary for: 23/09/2010

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			7.22300	7.22900		4.00	0.00	0	4,817
R157 On 03/02/2011 Bond Future			7.29800	7.30500		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.37500	7.38200		4.00	0.00	0	0
Total R157 Future							0.00	0	4,817
R157 On 04/11/2010 Bond Future	8.50	Call		5,739.00000	5,767,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		1.00000	1,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,958.00000	5,985,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		1.00000	0,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,520.00000	5,548,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		1.00000	1,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		257.00000	244,000	4.12	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,509.00000	1,524,000	4.12	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,072.00000	3,091,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		486.00000	474,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,243.00000	3,263,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		443.00000	432,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,904.00000	2,923,000	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		532.00000	521,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,517.00000	2,533,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		996.00000	983,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,658.00000	2,675,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		933.00000	920,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,379.00000	2,394,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,064.00000	1,049,000	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			7.88200	7.90800		10.25	1,021,483.76	8	16,925
R186	On	03/02/2011	Bond Future			7.93100	7.95800		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			7.98200	8.00900		11.25	0.00	0	0
Total R186 Future										1,021,483.76	8	16,925
R186	On	04/11/2010	Bond Future	9.25	Call		13,028.00000	13,300,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		7.00000	5,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,471.00000	13,744,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		5.00000	4,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,582.00000	12,854,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		9.00000	7,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		75.00000	60,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,492.00000	8,752,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,672.00000	10,915,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		531.00000	494,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,080.00000	11,325,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		484.00000	449,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,266.00000	10,506,000	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		583.00000	543,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,264.00000	4,087,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,081.00000	2,184,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,199.00000	9,397,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,969.00000	1,891,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,556.00000	9,757,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,861.00000	1,786,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,845.00000	9,040,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,083.00000	2,002,000	12.28	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										1,021,483.76	8	27,825
R189	On	04/11/2010	Bond Future			1.64500	1.70200			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		119.00000	261,000		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		243.00000	385,000		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		0.00000	137,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		5.00000	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			2.65800	2.65700			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,976.00000	4,963,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		5,592.00000	5,579,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.00	Call		4,356.00000	4,343,000		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			7.15100	7.14200		4.00	0.00	0	1,391
R201	On	03/02/2011	Bond Future			7.22200	7.21200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.30300	7.29200		4.00	0.00	0	0
Total R201 Future										0.00	0	1,391
R201	On	04/11/2010	Bond Future	8.50	Call		4,797.00000	4,764,000	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		4,968.00000	4,935,000	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		4,626.00000	4,593,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		2.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,475.00000	1,443,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		184.00000	185,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		420.00000	427,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		812.00000	786,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,083.00000	3,050,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		21.00000	21,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,553.00000	1,577,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		117.00000	108,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,924.00000	2,893,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		266.00000	269,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,062.00000	3,030,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		238.00000	240,000	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		2,765.00000	2,734,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		273.00000	276,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,265.00000	2,239,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		804.00000	813,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,377.00000	2,350,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		758.00000	766,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,156.00000	2,130,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		853.00000	863,000	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			2.59900	2.59800			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		8,126.00000	8,107,000		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		8,980.00000	8,961,000		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		7,264.00000	7,245,000		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			7.66800	7.67900		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.74300	7.75400		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.81800	7.83000		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		7,992.00000	8,051,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,233.00000	8,292,000	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	0,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,750.00000	7,809,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,271.00000	4,313,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		503.00000	488,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,476.00000	4,518,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		462.00000	447,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,070.00000	4,110,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		549.00000	532,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,267.00000	3,303,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,196.00000	1,172,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,438.00000	3,475,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,124.00000	1,101,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,099.00000	3,134,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,272.00000	1,247,000	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			7.79000	7.80600		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.85800	7.87400		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.93000	7.94700		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		8,180.00000	8,275,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		2.00000	1,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,447.00000	8,543,000	8.19	0.00	0	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		7,912.00000	8,007,000	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		2.00000	2,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,158.00000	4,226,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		602.00000	577,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,382.00000	4,452,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		549.00000	526,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,938.00000	4,004,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		660.00000	633,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,366.00000	4,428,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,305.00000	1,271,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,563.00000	4,627,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,231.00000	1,199,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,170.00000	4,231,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,381.00000	1,346,000	7.94	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,242
R206	On	04/11/2010	Bond Future			6.97000	6.95000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.03900	7.01700		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.12700	7.10200		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,287.00000	4,231,000	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		4,422.00000	4,365,000	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		4,153.00000	4,096,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,013.00000	966,000	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		165.00000	175,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,934.00000	2,877,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		5.00000	5,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		793.00000	829,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		223.00000	202,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,679.00000	2,627,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		132.00000	138,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,792.00000	2,739,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		118.00000	123,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,566.00000	2,514,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		147.00000	153,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,568.00000	1,526,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		610.00000	629,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,651.00000	1,608,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		574.00000	591,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,487.00000	1,447,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		649.00000	670,000	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			7.83700	7.86800		8.25	0.00	0	801
R207	On	03/02/2011	Bond Future			7.89900	7.93100		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.96600	8.00000		8.25	0.00	0	0
Total R207 Future										0.00	0	801
R207	On	04/11/2010	Bond Future	9.25	Call		8,214.00000	8,409,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2.00000	2,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,493.00000	8,688,000	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		2.00000	1,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,934.00000	8,129,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		4.00000	3,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		9,049.00000	9,244,000	9.31	0.00	0	1
R207	On	04/11/2010	Bond Future	9.40	Put		1.00000	1,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,338.00000	5,499,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		471.00000	436,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,583.00000	5,746,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		430.00000	396,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,096.00000	5,254,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		517.00000	479,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,377.00000	4,512,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,439.00000	1,370,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,584.00000	4,722,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,359.00000	1,293,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,174.00000	4,306,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,525.00000	1,453,000	8.75	0.00	0	0
Total R207 Option										0.00	0	1
Total For R207										0.00	0	802
R208	On	04/11/2010	Bond Future			7.88600	7.89700		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.94500	7.95600		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.00600	8.01700		9.00	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		8,439.00000	8,512,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2.00000	2,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,731.00000	8,804,000	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		1.00000	1,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,147.00000	8,219,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		3.00000	2,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,560.00000	5,613,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		579.00000	561,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,813.00000	5,868,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		531.00000	514,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,310.00000	5,362,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		633.00000	613,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,491.00000	4,534,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,480.00000	1,453,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,709.00000	4,753,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,394.00000	1,368,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,278.00000	4,319,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,573.00000	1,544,000	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			7.85700	7.88700		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			7.89300	7.92400		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.92900	7.96100		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.96200	7.99500		14.75	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		9,457.00000	9,735,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		12.00000	9,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		9,837.00000	10,116,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		10.00000	8,000	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		9,075.00000	9,352,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		16.00000	12,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		5,573.00000	5,828,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		143.00000	117,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		412.00000	349,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,698.00000	3,917,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,329.00000	11,609,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		4.00000	2,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,203.00000	2,014,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		906.00000	998,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,599.00000	9,848,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		514.00000	475,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,939.00000	10,190,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		472.00000	435,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,260.00000	9,506,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		561.00000	519,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,687.00000	6,890,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,963.00000	1,871,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,988.00000	7,195,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,848.00000	1,760,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,389.00000	6,587,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,084.00000	1,988,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,586.00000	7,780,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,182.00000	3,074,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,896.00000	8,093,000	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		3,076.00000	2,972,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,215.00000	7,406,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,230.00000	3,119,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,962.00000	17,227,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		866.00000	830,000	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			2.63400	2.63300			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		6,225.00000	6,211,000		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		6,863.00000	6,849,000		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		5,581.00000	5,567,000		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			2.52900	2.42500			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,853.00000	1,256,000		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		2,134.00000	1,537,000		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		1,570.00000	973,000		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			2.65900	2.65800			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		3,256.00000	3,246,000		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		3,722.00000	3,712,000		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		2,788.00000	2,778,000		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										1,021,483.76	8	75,525
GOVI	On	04/11/2010	GOVI			345.84900	345.47700			0.00	0	159
Total GOVI Future										0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call		164,770.00000	168,490,000		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		164,670.00000	168,390,000		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		164,870.00000	168,590,000		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			374.40900	373.97700			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			345.39200	344.98700			34,539,200.00	10	1,297
ALBI	On	03/02/2011	Index Future			350.70900	350.29800			0.00	0	0
Total ALBI Future										34,539,200.00	10	1,297

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ALBI							34,539,200.00	10	1,297
CRD1 On 04/11/2010 Index Future			150.88100	150.81400			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.10400	153.03500			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			398.37600	398.11300			0.00	0	507
ILBI On 03/02/2011 Index Future			404.39200	404.12400			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			342.56200	341.98000			0.00	0	3
OTH1 On 03/02/2011 Index Future			347.83500	347.24500			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			341.81900	341.36200			0.00	0	100
TRT1 On 03/02/2011 Index Future			346.85500	346.39100			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							34,539,200.00	10	1,947
JIBAR On 20/10/2010 Jibar Future			6.03000	6.01000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.94000	5.91000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.91000	5.88000			0.00	0	1
JIBAR On 19/01/2011 Jibar Future			5.88000	5.87000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.88000	5.87000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.88000	5.86000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.01000	6.01000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.20000	6.20000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.38000	6.38000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.62000	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			6.86000	6.86000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.90000	6.90000			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 :							35,560,683.76	18	98,632
R155 On 31/08/2011 Spot Bond			6.14000	6.14500			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			7.19000	7.19500			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			7.86000	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			1.49000	1.55000			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			2.61000	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			7.12000	7.11000			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			7.63500	7.64500			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			7.76000	7.77500			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			6.94000	6.92000			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			7.81000	7.84000			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			7.86000	7.87000			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			7.84000	7.87000			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	2.60000			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			2.45000	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			2.61000	2.61000			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							35,560,683.76	18	82,479
Total Options							0.00	0	16,153
Grand Total:							35,560,683.76	18	98,632