



Interest Rates Daily MTM Report

Daily summary for: 27/09/2010

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			7.20200	7.22300		4.00	0.00	0	4,817
R157 On 03/02/2011 Bond Future			7.27600	7.29800		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.35100	7.37500		4.00	0.00	0	0
Total R157 Future							0.00	0	4,817
R157 On 04/11/2010 Bond Future	8.50	Call		5,767.00000	5,864,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		1.00000	0,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,985.00000	6,083,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		0.00000	1,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,548.00000	5,645,000	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		244.00000	196,000	4.12	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,524.00000	1,574,000	4.12	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,091.00000	3,151,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		474.00000	437,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,263.00000	3,325,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		432.00000	397,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,923.00000	2,980,000	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		521.00000	481,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,533.00000	2,585,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		983.00000	935,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,675.00000	2,729,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		920.00000	874,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,394.00000	2,444,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,049.00000	999,000	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			7.87200	7.88200		10.25	0.00	0	16,925
R186	On	03/02/2011	Bond Future			7.92000	7.93100		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			7.97100	7.98200		11.25	0.00	0	0
Total R186 Future										0.00	0	16,925
R186	On	04/11/2010	Bond Future	9.25	Call		13,300.00000	13,404,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		5.00000	3,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,744.00000	13,848,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		4.00000	2,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,854.00000	12,957,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		7.00000	4,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		60.00000	43,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,752.00000	8,840,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,915.00000	10,992,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		494.00000	456,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,325.00000	11,404,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		449.00000	413,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,506.00000	10,580,000	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		543.00000	502,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,087.00000	3,975,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,184.00000	2,187,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,397.00000	9,447,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,891.00000	1,829,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,757.00000	9,809,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,786.00000	1,725,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,040.00000	9,088,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,002.00000	1,937,000	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			1.65100	1.64500			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		261.00000	246,000		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		385.00000	370,000		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		137.00000	122,000		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			2.65900	2.65800			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		4,963.00000	4,950,000		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		5,579.00000	5,566,000		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		4,343.00000	4,330,000		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			7.13000	7.15100		4.00	30,424,283.19	279	1,112
R201	On	03/02/2011	Bond Future			7.20000	7.22200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.27900	7.30300		4.00	0.00	0	0
Total R201 Future										30,424,283.19	279	1,112
R201	On	04/11/2010	Bond Future	8.50	Call		4,764.00000	4,840,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,935.00000	5,011,000	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		4,593.00000	4,669,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,443.00000	1,484,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		185.00000	149,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		427.00000	370,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		786.00000	805,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,050.00000	3,119,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		21.00000	13,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,577.00000	1,497,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		108.00000	104,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,893.00000	2,945,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		269.00000	245,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,030.00000	3,084,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		240.00000	219,000	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		2,734.00000	2,785,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		276.00000	252,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,239.00000	2,279,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		813.00000	776,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,350.00000	2,391,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		766.00000	730,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,130.00000	2,169,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		863.00000	824,000	4.20	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										30,424,283.19	279	2,232
R202	On	04/11/2010	Bond Future			2.59900	2.59900			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		8,107.00000	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		8,961.00000	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		7,245.00000	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			7.64200	7.66800		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.71500	7.74300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.78900	7.81800		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		8,051.00000	8,190,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,292.00000	8,431,000	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		7,809.00000	7,948,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,313.00000	4,413,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		488.00000	443,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,518.00000	4,621,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		447.00000	405,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,110.00000	4,207,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		532.00000	484,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,303.00000	3,384,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,172.00000	1,108,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,475.00000	3,559,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,101.00000	1,040,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,134.00000	3,212,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,247.00000	1,180,000	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			7.76900	7.79000		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.83600	7.85800		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.90700	7.93000		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		8,275.00000	8,400,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,543.00000	8,668,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,007.00000	8,132,000	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	1,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,226.00000	4,308,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		577.00000	531,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,452.00000	4,536,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		526.00000	482,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,004.00000	4,083,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		633.00000	584,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,428.00000	4,499,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,271.00000	1,212,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,627.00000	4,701,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,199.00000	1,143,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,231.00000	4,300,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,346.00000	1,285,000	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			6.94800	6.97000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.01600	7.03900		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.10100	7.12700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,231.00000	4,293,000	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		4,365.00000	4,427,000	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		4,096.00000	4,158,000	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		966.00000	996,000	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		175.00000	143,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,877.00000	2,937,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		5.00000	2,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		829.00000	765,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		202.00000	201,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,627.00000	2,674,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		138.00000	125,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,739.00000	2,786,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		123.00000	109,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,514.00000	2,560,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		153.00000	138,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,526.00000	1,559,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		629.00000	599,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,608.00000	1,642,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		591.00000	563,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,447.00000	1,478,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		670.00000	638,000	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			7.81100	7.83700		8.25	0.00	0	801
R207	On	03/02/2011	Bond Future			7.87200	7.89900		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.93800	7.96600		8.25	0.00	0	0
Total R207 Future										0.00	0	801
R207	On	04/11/2010	Bond Future	9.25	Call		8,409.00000	8,572,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		2.00000	1,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,688.00000	8,851,000	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		1.00000	0,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,129.00000	8,291,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		3.00000	1,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		9,244.00000	9,407,000	9.31	0.00	0	1
R207	On	04/11/2010	Bond Future	9.40	Put		1.00000	0,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,499.00000	5,622,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		436.00000	392,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,746.00000	5,872,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		396.00000	355,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,254.00000	5,374,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		479.00000	432,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,512.00000	4,609,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,370.00000	1,299,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,722.00000	4,821,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,293.00000	1,223,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,306.00000	4,400,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,453.00000	1,378,000	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			7.87600	7.88600		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.93400	7.94500		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			7.99400	8.00600		9.00	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		8,512.00000	8,578,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		2.00000	1,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,804.00000	8,870,000	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		8,219.00000	8,285,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2.00000	2,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,613.00000	5,650,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		561.00000	526,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,868.00000	5,906,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		514.00000	480,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,362.00000	5,397,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		613.00000	576,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,534.00000	4,565,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,453.00000	1,408,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,753.00000	4,785,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,368.00000	1,324,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,319.00000	4,348,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,544.00000	1,497,000	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			7.84100	7.85700		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			7.87700	7.89300		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.91300	7.92900		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.94500	7.96200		14.75	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		9,735.00000	9,882,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		9.00000	6,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		10,116.00000	10,263,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		8.00000	4,000	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		9,352.00000	9,498,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		12.00000	8,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		5,828.00000	5,947,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		117.00000	85,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		349.00000	281,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,917.00000	3,999,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,609.00000	11,758,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		2.00000	1,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,014.00000	1,855,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		998.00000	990,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,848.00000	9,958,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		475.00000	436,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,190.00000	10,302,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		435.00000	397,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,506.00000	9,613,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		519.00000	476,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,890.00000	6,966,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,871.00000	1,799,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,195.00000	7,274,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,760.00000	1,691,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,587.00000	6,661,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,988.00000	1,914,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,780.00000	7,855,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,074.00000	2,993,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,093.00000	8,170,000	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		2,972.00000	2,893,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,406.00000	7,480,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,119.00000	3,037,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,227.00000	17,350,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		830.00000	797,000	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			2.63500	2.63400			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		6,211.00000	6,197,000		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		6,849.00000	6,836,000		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		5,567.00000	5,553,000		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			2.53100	2.52900			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		1,256.00000	1,244,000		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		1,537.00000	1,526,000		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		973.00000	962,000		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			2.66000	2.65900			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		3,246.00000	3,237,000		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		3,712.00000	3,702,000		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		2,778.00000	2,768,000		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										30,424,283.19	279	75,246
GOVI	On	04/11/2010	GOVI			346.36900	345.84900			0.00	0	159
Total GOVI Future										0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call		168,490.00000	173,690,000		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		168,390.00000	173,590,000		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		168,590.00000	173,790,000		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			375.06800	374.40900			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			345.91800	345.39200			0.00	0	1,297
ALBI	On	03/02/2011	Index Future			351.23900	350.70900			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			151.11400	150.88100			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.34100	153.10400			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			398.13700	398.37600			0.00	0	507
ILBI On 03/02/2011 Index Future			404.15300	404.39200			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			343.11500	342.56200			0.00	0	3
OTH1 On 03/02/2011 Index Future			348.39400	347.83500			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			342.28000	341.81900			0.00	0	100
TRT1 On 03/02/2011 Index Future			347.32400	346.85500			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,947
JIBAR On 20/10/2010 Jibar Future			6.01000	6.03000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.98000	5.94000			0.00	2,500	2,500
JIBAR On 15/12/2010 Jibar Future			5.89000	5.91000			0.00	0	1
JIBAR On 19/01/2011 Jibar Future			5.87000	5.88000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.85000	5.88000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.85000	5.88000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.97000	6.01000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.18000	6.20000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.34000	6.38000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.56000	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			6.81000	6.86000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.85000	6.90000			0.00	0	0
Total Jibar Future							0.00	2,500	23,501
Total For JIBAR FUTURE							0.00	2,500	23,501
Total for Jibar							0.00	2,500	23,501
Total for Derivatives :							30,424,283.19	2,779	100,853
R155 On 31/08/2011 Spot Bond			6.12000	6.14000			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			7.17000	7.19000			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			7.85000	7.86000			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	1.49000			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			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			7.10000	7.12000			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			7.61000	7.63500			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			7.74000	7.76000			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			6.92000	6.94000			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			7.78500	7.81000			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			7.85000	7.86000			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			7.82500	7.84000			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	2.45000			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							30,424,283.19	2,779	84,700
Total Options							0.00	0	16,153
Grand Total:							30,424,283.19	2,779	100,853