



Interest Rates Daily MTM Report

Daily summary for: 30/09/2010

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			7.33100	7.20900		4.25	1,395,015.93	11	4,806
R157	On	03/02/2011	Bond Future			7.41800	7.28700		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.50600	7.36500		4.25	0.00	0	0
Total R157 Future										1,395,015.93	11	4,806
R157	On	04/11/2010	Bond Future	8.50	Call		5,831.00000	5,266,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		6,050.00000	5,484,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,612.00000	5,047,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	2,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		190.00000	363,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,536.00000	1,142,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,105.00000	2,656,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		439.00000	566,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,278.00000	2,819,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		398.00000	515,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,934.00000	2,496,000	4.53	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		483.00000	621,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,539.00000	2,220,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		948.00000	1,214,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,682.00000	2,347,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		886.00000	1,137,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,400.00000	2,096,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,014.00000	1,296,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		0.00000	1,975,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		0.00000	1,380,000	4.37	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										1,395,015.93	11	5,306
R186	On	04/11/2010	Bond Future			7.99600	7.84900		10.75	379,470.63	3	16,922
R186	On	03/02/2011	Bond Future			8.05000	7.89900		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.10500	7.94900		11.25	0.00	0	0
Total R186 Future										379,470.63	3	16,922
R186	On	04/11/2010	Bond Future	9.25	Call		13,646.00000	12,107,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2.00000	7,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		14,091.00000	12,550,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1.00000	5,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		13,199.00000	11,661,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3.00000	9,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		31.00000	99,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		9,072.00000	7,595,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		11,176.00000	9,824,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		422.00000	631,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,591.00000	10,223,000	12.45	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	9.05	Put		381.00000	575,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,762.00000	9,427,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		466.00000	692,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		3,826.00000	4,932,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,257.00000	1,801,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,602.00000	8,371,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,758.00000	2,114,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,967.00000	8,717,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,658.00000	1,995,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,239.00000	8,030,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,863.00000	2,241,000	12.15	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										379,470.63	3	27,822
R201	On	04/11/2010	Bond Future			7.27000	7.14300		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.35500	7.21700		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.44900	7.30000		3.75	0.00	0	0
Total R201 Future										0.00	0	1,262
R201	On	04/11/2010	Bond Future	8.50	Call		4,793.00000	4,333,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	1,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,964.00000	4,504,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,621.00000	4,162,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	1,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,434.00000	1,059,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		146.00000	232,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		373.00000	573,000	4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	7.25	Call		761.00000	501,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,071.00000	2,618,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		12.00000	20,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,529.00000	1,940,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		89.00000	40,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,891.00000	2,480,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		250.00000	310,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,029.00000	2,616,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		222.00000	280,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,731.00000	2,346,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		256.00000	342,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,228.00000	1,830,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		793.00000	873,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,339.00000	1,934,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		746.00000	819,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,119.00000	1,729,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		842.00000	930,000	3.92	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,382
R203	On	04/11/2010	Bond Future			7.74000	7.61800		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.82100	7.69300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.90100	7.76700		6.25	0.00	0	0
Total R203 Future										0.00	0	1,918
R203	On	04/11/2010	Bond Future	9.25	Call		8,318.00000	7,666,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,560.00000	7,907,000	7.04	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	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		8,076.00000	7,424,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,498.00000	3,948,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		414.00000	526,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,708.00000	4,149,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		378.00000	480,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,290.00000	3,750,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		453.00000	575,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,451.00000	3,046,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,065.00000	1,329,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,628.00000	3,210,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		999.00000	1,250,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,277.00000	2,886,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,135.00000	1,413,000	6.57	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			7.85700	7.73600		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.93000	7.80300		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.00600	7.87400		7.50	0.00	0	0
Total R204 Future										0.00	0	2,242
R204	On	04/11/2010	Bond Future	9.25	Call		8,598.00000	7,875,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,866.00000	8,143,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,329.00000	7,606,000	8.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		0.00000	6,525,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	5,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,453.00000	3,950,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		484.00000	719,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,685.00000	4,166,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		439.00000	658,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,225.00000	3,737,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		534.00000	784,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,623.00000	4,079,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,149.00000	1,350,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,827.00000	4,272,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,082.00000	1,272,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,421.00000	3,890,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,219.00000	1,433,000	7.89	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			7.05900	6.95600		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.14100	7.02900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.24300	7.11900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,270.00000	3,978,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,405.00000	4,113,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,135.00000	3,843,000	3.34	0.00	0	0

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	8.45	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		969.00000	720,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		138.00000	181,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,914.00000	2,622,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		2.00000	2,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		772.00000	968,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		185.00000	89,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,640.00000	2,346,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		125.00000	125,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,753.00000	2,458,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		111.00000	110,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,526.00000	2,234,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		139.00000	141,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,526.00000	1,309,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		610.00000	692,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,608.00000	1,386,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		572.00000	649,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,446.00000	1,237,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		649.00000	740,000	3.06	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			7.96500	7.82400		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.03400	7.88700		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.10800	7.95500		8.50	0.00	0	0
Total R207 Future										0.00	0	800
R207	On	04/11/2010	Bond Future	9.25	Call		8,490.00000	7,606,000	9.28	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	9.25	Put		1.00000	2,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,769.00000	7,885,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	1,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,209.00000	7,326,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1.00000	3,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		9,325.00000	8,441,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	1,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,534.00000	4,774,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		397.00000	537,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,783.00000	5,012,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		359.00000	489,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,286.00000	4,538,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		437.00000	589,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,527.00000	3,951,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,319.00000	1,658,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,738.00000	4,146,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,242.00000	1,565,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,319.00000	3,760,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,399.00000	1,755,000	8.93	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	800
R208	On	04/11/2010	Bond Future			7.99400	7.86300		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.05900	7.92300		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.12500	7.98400		9.25	0.00	0	0
Total R208 Future										0.00	0	6,325
R208	On	04/11/2010	Bond Future	9.25	Call		8,664.00000	7,799,000	10.16	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	9.25	Put		1.00000	2,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,956.00000	8,090,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,371.00000	7,506,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	3,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,699.00000	4,971,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		504.00000	657,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,956.00000	5,217,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		459.00000	601,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,444.00000	4,728,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		552.00000	717,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,598.00000	4,040,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,377.00000	1,714,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,819.00000	4,245,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,294.00000	1,615,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,381.00000	3,839,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,466.00000	1,819,000	9.74	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			7.97000	7.82400		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.01000	7.86100		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.05000	7.89700		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.08700	7.93000		15.00	0.00	0	0
Total R209 Future										0.00	0	23,873
R209	On	04/11/2010	Bond Future	9.00	Call		10,041.00000	8,695,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		4.00000	21,000	16.54	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	9.05	Call		10,422.00000	9,073,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2.00000	16,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		9,656.00000	8,315,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		5.00000	27,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		6,089.00000	4,873,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		67.00000	214,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		237.00000	579,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		4,116.00000	3,095,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,918.00000	10,560,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	5,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		1,726.00000	2,723,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,022.00000	656,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		10,081.00000	8,876,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		409.00000	582,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,427.00000	9,210,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		373.00000	534,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,734.00000	8,543,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		447.00000	635,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		7,059.00000	6,148,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,743.00000	2,235,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,369.00000	6,435,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,637.00000	2,106,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,752.00000	5,866,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,856.00000	2,373,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,934.00000	6,885,000	16.51	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	8.50	Put		2,934.00000	3,312,000	16.51	0.00	0	510
R209	On	04/08/2011	Bond Future	8.55	Call		8,250.00000	7,176,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,835.00000	3,188,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,558.00000	6,600,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		2,977.00000	3,446,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,465.00000	16,185,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		774.00000	921,000	20.00	451,290.00	490	510
Total R209 Option										451,290.00	490	1,452
Total For R209										451,290.00	490	25,325
R212	On	04/11/2010	Bond Future			2.66700	2.66800			0.00	0	1,080
Total R212 Future										0.00	0	1,080
R212	On	04/11/2010	Bond Future	3.00	Call		3,159.00000	3,169,000		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		3,625.00000	3,635,000		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		2,691.00000	2,700,000		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										2,225,776.56	504	74,400
GOVI	On	04/11/2010	GOVI			343.70300	346.47800			0.00	0	159
Total GOVI Future										0.00	0	159
GOVI	On	04/11/2010	GOVI	329.00	Call		174,780.00000	147,030,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		174,680.00000	146,930,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		174,880.00000	147,130,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			372.24700	375.17900			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			343.17700	346.03900			0.00	0	1,297
ALBI On 03/02/2011 Index Future			348.41400	351.31900			0.00	0	0
Total ALBI Future							0.00	0	1,297
Total For ALBI							0.00	0	1,297
CRD1 On 04/11/2010 Index Future			150.07700	150.72900			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.29100	152.95200			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			398.65200	398.07200			0.00	0	508
ILBI On 03/02/2011 Index Future			404.70000	404.11000			0.00	0	0
Total ILBI Future							0.00	0	508
Total For ILBI							0.00	0	508
OTH1 On 04/11/2010 Index Future			339.97200	343.30300			0.00	0	3
OTH1 On 03/02/2011 Index Future			345.15900	348.54100			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			339.64500	342.42700			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.65500	347.47700			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,948
JIBAR On 20/10/2010 Jibar Future			6.04000	6.02000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 17/11/2010 Jibar Future			5.98000	5.97000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.90000	5.86000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.87000	5.85000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.87000	5.85000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.87000	5.85000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.98000	5.96000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.18000	6.16000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.36000	6.33000			0.00	200	5,200
JIBAR On 20/03/2012 Jibar Future			6.60000	6.55000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.83000	6.80000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.96000	6.93000			0.00	0	2,500
Total Jibar Future							0.00	200	26,200
Total For JIBAR FUTURE							0.00	200	26,200
Total for Jibar							0.00	200	26,200
Total for Derivatives :							2,225,776.56	704	102,707
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			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			7.30000	7.18000			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			7.97500	7.83000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.24000	7.11500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R203 On 15/09/2017 Spot Bond			7.71000	7.59000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			7.83000	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			7.03000	6.93000			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			7.94000	7.80000			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			7.97000	7.84000			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			7.95500	7.81000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R212 On 31/01/2022 Spot Bond			2.62000	2.62000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							1,774,486.56	214	87,535
Total Options							451,290.00	490	15,172
Grand Total:							2,225,776.56	704	102,707