



Interest Rates Daily MTM Report

Daily summary for: 21/07/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future			7.59900	7.64100		4.00	690,281,202.60	5,310	3,768
R157	On	04/11/2010	Bond Future			7.65300	7.69800		4.50	665,557,630.20	5,310	4,155
R157	On	03/02/2011	Bond Future			7.68500	7.73200		4.25	0.00	0	0
Total R157 Future										1,355,838,832.80	10,620	7,923
R157	On	05/08/2010	Bond Future	8.75	Call		5,156.00000	5,357,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		4,018.00000	4,219,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		6,281.00000	6,481,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		1.00000	0,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,867.00000	3,067,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		823.00000	668,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		147.00000	193,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,774.00000	3,953,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		193.00000	167,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,971.00000	4,152,000	4.70	0.00	0	0

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	8.55	Put		172.00000	148,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,580.00000	3,755,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		219.00000	189,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,627.00000	1,497,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		722.00000	797,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,897.00000	2,014,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,174.00000	1,087,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,032.00000	2,153,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,095.00000	1,012,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,766.00000	1,878,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,257.00000	1,166,000	4.01	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										1,355,838,832.80	10,620	11,923
R186	On	05/08/2010	Bond Future			8.77000	8.82200		10.00	1,702,621,361.07	14,637	13,181
R186	On	04/11/2010	Bond Future			8.82800	8.88200		11.00	1,422,988,887.60	12,033	12,012
R186	On	03/02/2011	Bond Future			8.87400	8.92900		11.25	0.00	0	0
Total R186 Future										3,125,610,248.67	26,670	25,193
R186	On	05/08/2010	Bond Future	9.25	Call		4,002.00000	4,472,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		48.00000	24,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		606.00000	789,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		1,292.00000	980,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,319.00000	8,813,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		10,404.00000	10,899,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,993.00000	2,368,000	9.68	0.00	0	48

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.00	Put		324.00000	204,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		3,201.00000	2,743,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		86.00000	123,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,757.00000	5,105,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,396.00000	1,238,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,080.00000	5,438,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,274.00000	1,126,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,445.00000	4,781,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,532.00000	1,362,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,309.00000	3,019,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,066.00000	2,282,000	10.33	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		3,987.00000	4,260,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,336.00000	3,101,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,249.00000	4,532,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,143.00000	2,917,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,732.00000	3,995,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,539.00000	3,294,000	10.81	0.00	0	0
Total R186 Option										0.00	0	15,916
Total For R186										3,125,610,248.67	26,670	41,109
R189	On	05/08/2010	Bond Future			1.54800	1.58900			0.00	0	0
R189	On	04/11/2010	Bond Future			1.67600	1.72200			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		443.00000	556,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Call		580.00000	694,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	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
R189	On	05/08/2010	Bond Future	1.70	Call		306.00000	419,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		70.00000	184,000		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		194.00000	308,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		1.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	60,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		55.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	05/08/2010	Bond Future			2.99300	2.99200			0.00	0	0
R197	On	04/11/2010	Bond Future			3.06000	3.05900			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		732.00000	720,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Call		1,359.00000	1,347,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Call		101.00000	89,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		111.00000	124,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		505.00000	493,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		731.00000	744,000		0.00	0	0
Total R197 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197										0.00	0	0
R201	On	05/08/2010	Bond Future			7.53900	7.58100		3.75	144,084,025.80	1,364	486
R201	On	04/11/2010	Bond Future			7.59000	7.63500		4.00	146,481,705.92	1,364	1,364
R201	On	03/02/2011	Bond Future			7.61500	7.66400		4.00	0.00	0	0
Total R201 Future										290,565,731.72	2,728	1,850
R201	On	05/08/2010	Bond Future	9.00	Call		5,161.00000	5,319,000	4.38	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		3,153.00000	3,295,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		130.00000	111,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,310.00000	3,454,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		115.00000	99,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,999.00000	3,139,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		148.00000	127,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,824.00000	1,931,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		701.00000	643,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,941.00000	2,051,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		652.00000	597,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,712.00000	1,815,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		755.00000	693,000	3.82	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										290,565,731.72	2,728	1,850
R202	On	05/08/2010	Bond Future			2.98600	2.99500			0.00	0	0
R202	On	04/11/2010	Bond Future			3.02600	3.03600			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		957.00000	1,114,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	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
R202	On	05/08/2010	Bond Future	3.10	Call		1,817.00000	1,974,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Call		87.00000	245,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		241.00000	413,000		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		1,094.00000	1,267,000		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		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		622.00000	450,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	0
R203	On	05/08/2010	Bond Future			8.22100	8.26400		6.00	229,210,614.35	2,215	3,767
R203	On	04/11/2010	Bond Future			8.28900	8.33400		6.75	223,792,657.90	2,215	2,215
R203	On	03/02/2011	Bond Future			8.34200	8.38800		6.50	0.00	0	0
Total R203 Future										453,003,272.25	4,430	5,982
R203	On	05/08/2010	Bond Future	9.25	Call		5,047.00000	5,274,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,760.00000	4,965,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		199.00000	173,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,980.00000	5,187,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		178.00000	154,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,542.00000	4,744,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		223.00000	194,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,104.00000	2,229,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,549.00000	1,446,000	6.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.55	Call		2,253.00000	2,383,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,452.00000	1,353,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,962.00000	2,082,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,655.00000	1,546,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										453,003,272.25	4,430	5,982
R204	On	05/08/2010	Bond Future			8.36100	8.38400		7.00	243,039,767.36	2,456	2,664
R204	On	04/11/2010	Bond Future			8.42500	8.44900		7.50	247,085,904.56	2,456	2,456
R204	On	03/02/2011	Bond Future			8.47400	8.49800		7.75	0.00	0	0
Total R204 Future										490,125,671.92	4,912	5,120
R204	On	05/08/2010	Bond Future	9.25	Call		4,895.00000	5,029,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,883.00000	2,000,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		59.00000	42,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		2,146.00000	2,269,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		38.00000	26,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,012.00000	901,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		225.00000	249,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,728.00000	4,842,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		300.00000	277,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,964.00000	5,081,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		268.00000	248,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,494.00000	4,606,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		335.00000	310,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,087.00000	2,150,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,076.00000	2,006,000	7.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.55	Call		2,240.00000	2,307,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,952.00000	1,885,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,940.00000	2,001,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,207.00000	2,135,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										490,125,671.92	4,912	6,965
R206	On	05/08/2010	Bond Future			7.40800	7.43000		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.45600	7.48000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.47200	7.49800		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,550.00000	4,616,000	3.51	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,856.00000	2,917,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		60.00000	54,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,983.00000	3,045,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		53.00000	48,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,730.00000	2,791,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		69.00000	63,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,672.00000	1,719,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		382.00000	361,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,770.00000	1,819,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		352.00000	334,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,576.00000	1,622,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		413.00000	392,000	2.98	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future			8.46000	8.50300		7.75	55,661,550.00	600	4,639
R207	On	04/11/2010	Bond Future			8.52000	8.56400		8.50	56,586,012.00	600	600
R207	On	03/02/2011	Bond Future			8.56600	8.61100		8.50	0.00	0	0
Total R207 Future										112,247,562.00	1,200	5,239
R207	On	05/08/2010	Bond Future	9.50	Call		5,797.00000	6,058,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		4,390.00000	4,650,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		1,639.00000	1,407,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		89.00000	118,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		4,397.00000	4,609,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		438.00000	389,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,634.00000	4,850,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		396.00000	350,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,163.00000	4,371,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		485.00000	432,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,629.00000	2,775,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,826.00000	1,710,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,805.00000	2,957,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,715.00000	1,605,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,460.00000	2,600,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,945.00000	1,823,000	8.12	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										112,247,562.00	1,200	5,739
R208	On	05/08/2010	Bond Future			8.56100	8.60300		8.50	614,859,034.05	6,835	10,666
R208	On	04/11/2010	Bond Future			8.62100	8.66500		9.50	601,863,511.85	6,835	6,835

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future			8.66800	8.71300		9.25	0.00	0	0
Total R208 Future										1,216,722,545.90	13,670	17,501
R208	On	05/08/2010	Bond Future	9.50	Call		5,417.00000	5,681,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		1.00000	0,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,100.00000	4,311,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		581.00000	519,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,337.00000	4,553,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		525.00000	469,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,868.00000	4,073,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		642.00000	575,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,372.00000	2,514,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,148.00000	2,016,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,542.00000	2,690,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,016.00000	1,890,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,209.00000	2,344,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,288.00000	2,149,000	8.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										1,216,722,545.90	13,670	17,501
R209	On	05/08/2010	Bond Future			8.76800	8.83000		12.75	226,023,012.00	2,946	1,281
R209	On	04/11/2010	Bond Future			8.81300	8.87600		14.50	220,504,888.86	2,946	2,406
R209	On	03/02/2011	Bond Future			8.84800	8.91300		14.50	0.00	0	0
Total R209 Future										446,527,900.86	5,892	3,687
R209	On	05/08/2010	Bond Future	8.75	Call		511.00000	697,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,150.00000	841,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,758.00000	3,046,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,795.00000	1,585,000	14.07	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		2,988.00000	3,290,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,642.00000	1,447,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,536.00000	2,811,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,959.00000	1,736,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,451.00000	3,732,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		2,778.00000	2,550,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,672.00000	3,963,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,617.00000	2,398,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,235.00000	3,507,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		2,948.00000	2,710,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										446,527,900.86	5,892	3,687
R210	On	05/08/2010	Bond Future			3.04500	3.04500			0.00	0	0
R210	On	04/11/2010	Bond Future			3.09300	3.09200			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		716.00000	716,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Call		1,361.00000	1,361,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Call		65.00000	65,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		103.00000	90,000		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		741.00000	729,000		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		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
R210	On	04/11/2010	Bond Future	3.05	Put		541.00000	554,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	0
R211	On	05/08/2010	Bond Future			2.73700	2.73500			0.00	0	0
R211	On	04/11/2010	Bond Future			2.83900	2.83600			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		88.00000	76,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Call		379.00000	368,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Put		205.00000	217,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		484.00000	501,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		202.00000	219,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		766.00000	783,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	0
R212	On	05/08/2010	Bond Future			3.01300	3.01200			0.00	0	0
R212	On	04/11/2010	Bond Future			3.08100	3.08000			0.00	0	0
Total R212 Future										0.00	0	0
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.00	Put		114.00000	124,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		360.00000	351,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	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
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0
R212	On	05/08/2010	Bond Future	2.95	Put		591.00000	600,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		744.00000	753,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		278.00000	288,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		1,213.00000	1,222,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										7,490,641,766.12	70,122	94,756
GOVI	On	05/08/2010	GOVI			326.13000	325.47000		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			331.58200	330.88600			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		98,892.00000	105,395,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		192.00000	95,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		18,860.00000	25,820,000		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		18,760.00000	25,720,000		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		18,960.00000	25,920,000		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	326
Total for GOVI										0.00	0	326
AL7T	On	05/08/2010	Index Future			353.83400	353.32900			0.00	0	58
Total AL7T Future										0.00	0	58
Total For AL7T										0.00	0	58

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	05/08/2010	Index Future			324.99600	324.27900			25,999,680.00	8	1,445
ALBI	On	04/11/2010	Index Future			330.40400	329.67500			0.00	0	0
Total ALBI Future										25,999,680.00	8	1,445
Total For ALBI										25,999,680.00	8	1,445
CRD1	On	05/08/2010	Index Future			143.72700	143.58700			0.00	0	2
CRD1	On	04/11/2010	Index Future			146.12900	145.97600			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
ILBI	On	05/08/2010	Index Future			381.47500	381.15200			0.00	0	501
ILBI	On	04/11/2010	Index Future			387.92500	387.59400			0.00	0	0
Total ILBI Future										0.00	0	501
Total For ILBI										0.00	0	501
OTH1	On	05/08/2010	Index Future			318.30000	317.42600			0.00	0	3
OTH1	On	04/11/2010	Index Future			323.62100	322.70700			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	05/08/2010	Index Future			322.24700	321.59100			0.00	0	100
TRT1	On	04/11/2010	Index Future			327.63400	326.94200			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										25,999,680.00	8	2,109
JIBAR	On	21/07/2010	Jibar Future			6.51500	6.53500			0.00	0	0
JIBAR	On	18/08/2010	Jibar Future			6.38500	6.38500			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.37500	6.37500			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.30500	6.30500			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.29500	6.29500			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.29500	6.29500			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.31500	6.31500			0.00	0	5,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/06/2011 Jibar Future			6.46500	6.46500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.70500	6.70500			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.95500	6.95500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.20500	7.20500			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.25500	7.25500			0.00	0	0
Total Jibar Future							0.00	0	23,000
Total For JIBAR FUTURE							0.00	0	23,000
Total for Jibar							0.00	0	23,000
Total for Derivatives :							7,516,641,446.12	70,130	120,191
R155 On 31/08/2011 Spot Bond			6.54000	6.58000			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			7.59000	7.63000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.76000	8.80500			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			1.60000	1.65000			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			3.00000	3.00000			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			7.53000	7.57000			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			2.99000	3.00000			0.00	0	0
Total R202 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.21000	8.24000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.35000	8.37000			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			7.40000	7.42000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.45500	8.48500			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.55000	8.58500			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.76500	8.82000			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			3.05000	3.05000			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			2.75000	2.75000			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			3.02000	3.02000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							7,516,641,446.12	70,130	97,930
Total Options							0.00	0	22,261
Grand Total:							7,516,641,446.12	70,130	120,191