



Interest Rates Daily MTM Report

Daily summary for: 30/07/2010

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			7.58400	7.59400		4.00	0.00	0	3,768
R157	On	04/11/2010	Bond Future			7.63700	7.64800		4.50	2,633,681.19	21	4,176
R157	On	03/02/2011	Bond Future			7.66800	7.68000		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.66600	7.75000		4.25	0.00	0	0
Total R157 Future										2,633,681.19	21	7,944
R157	On	05/08/2010	Bond Future	8.75	Call		5,381.00000	5,429,000	4.61	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.61	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		4,243.00000	4,291,000	4.49	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.49	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		6,505.00000	6,553,000	4.73	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.73	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	0,000	4.37	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		3,091.00000	3,139,000	4.37	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		547.00000	515,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		96.00000	112,000	4.00	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,951.00000	4,019,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		143.00000	161,000	4.89	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	Call		4,152.00000	4,218,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		125.00000	141,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,752.00000	3,822,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		163.00000	183,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,442.00000	1,475,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		765.00000	848,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,997.00000	2,125,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,049.00000	1,125,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,137.00000	2,263,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		975.00000	1,049,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,861.00000	1,991,000	4.30	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,127.00000	1,206,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		0.00000	2,002,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		0.00000	1,657,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		0.00000	2,122,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		0.00000	1,572,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		0.00000	1,887,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		0.00000	1,747,000	4.23	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										2,633,681.19	21	11,944
R186	On	05/08/2010	Bond Future			8.44400	8.53400		10.75	216,290,583.60	1,810	11,371
R186	On	04/11/2010	Bond Future			8.49100	8.58500		11.25	0.00	0	12,012
R186	On	03/02/2011	Bond Future			8.52700	8.62300		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.55500	8.75000		11.25	0.00	0	0
Total R186 Future										216,290,583.60	1,810	23,383
R186	On	05/08/2010	Bond Future	9.25	Call		6,734.00000	7,623,000	11.78	0.00	0	0

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	9.25	Put		0.00000	0,000	11.78	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		2,153.00000	3,009,000	11.10	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		59.00000	26,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		11,098.00000	11,988,000	12.44	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	12.44	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		13,184.00000	14,073,000	12.77	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	12.77	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		4,450.00000	5,339,000	11.44	0.00	0	48
R186	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	11.44	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		783.00000	416,000	10.75	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		448.00000	970,000	10.75	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		6,828.00000	7,781,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		643.00000	680,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		7,206.00000	8,160,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		576.00000	614,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		6,456.00000	7,405,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		719.00000	752,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,844.00000	1,789,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,426.00000	4,286,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		5,643.00000	6,560,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,121.00000	2,115,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,960.00000	6,885,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		1,983.00000	1,985,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,333.00000	6,240,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,269.00000	2,253,000	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Call		0.00000	5,672,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		0.00000	3,831,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		0.00000	5,959,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		0.00000	3,653,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		0.00000	5,392,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		0.00000	4,019,000	11.18	0.00	0	0
Total R186 Option										0.00	0	15,916
Total For R186										216,290,583.60	1,810	39,299
R189	On	05/08/2010	Bond Future			1.39600	1.39200			0.00	0	0
R189	On	04/11/2010	Bond Future			1.50400	1.50000			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		988.00000	977,000		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		1,126.00000	1,114,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.70	Call		851.00000	840,000		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		623.00000	613,000		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		747.00000	737,000		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		498.00000	488,000		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	05/08/2010	Bond Future			2.96700	2.96700			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			3.03300	3.03300			0.00	0	0
Total R197 Future									0.00	0	0
R197	On	05/08/2010	3.05	Call		1,049.00000	1,049,000		0.00	0	0
R197	On	05/08/2010	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	3.10	Call		1,677.00000	1,677,000		0.00	0	0
R197	On	05/08/2010	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	3.00	Call		419.00000	419,000		0.00	0	0
R197	On	05/08/2010	3.00	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	3.05	Call		210.00000	210,000		0.00	0	0
R197	On	04/11/2010	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	3.10	Call		827.00000	827,000		0.00	0	0
R197	On	04/11/2010	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	3.00	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	3.00	Put		410.00000	410,000		0.00	0	0
Total R197 Option									0.00	0	0
Total For R197									0.00	0	0
R201	On	05/08/2010			7.51400	7.53400		4.00	0.00	0	486
R201	On	04/11/2010			7.56300	7.58500		4.00	0.00	0	1,364
R201	On	03/02/2011			7.58700	7.61100		4.00	0.00	0	0
R201	On	05/05/2011			7.58100	7.75000		3.75	0.00	0	0
Total R201 Future									0.00	0	1,850
R201	On	05/08/2010	9.00	Call		5,338.00000	5,413,000	4.49	0.00	0	0
R201	On	05/08/2010	9.00	Put		0.00000	0,000	4.49	0.00	0	0
R201	On	04/11/2010	8.50	Call		3,296.00000	3,379,000	4.45	0.00	0	0
R201	On	04/11/2010	8.50	Put		95.00000	99,000	4.45	0.00	0	0
R201	On	04/11/2010	8.55	Call		3,456.00000	3,536,000	4.45	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	8.55	Put		83.00000	85,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,138.00000	3,222,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		108.00000	114,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,918.00000	2,041,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		616.00000	658,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,039.00000	2,159,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		571.00000	610,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,802.00000	1,925,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		666.00000	708,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		0.00000	1,680,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	1,144,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		0.00000	1,777,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	1,083,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		0.00000	1,586,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		0.00000	1,208,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,850
R202	On	05/08/2010	Bond Future			3.02800	3.03800			0.00	0	0
R202	On	04/11/2010	Bond Future			3.06900	3.07900			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		208.00000	381,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.10	Call		1,068.00000	1,242,000		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		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Put		661.00000	488,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		496.00000	325,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		357.00000	528,000		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		1,359.00000	1,188,000		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			8.08500	8.09500		6.25	0.00	0	3,184
R203	On	04/11/2010	Bond Future			8.14600	8.15700		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.19200	8.20400		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.21900	8.25000		6.50	0.00	0	0
Total R203 Future										0.00	0	5,399
R203	On	05/08/2010	Bond Future	9.25	Call		5,945.00000	5,999,000	7.04	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		5,572.00000	5,663,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		98.00000	132,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,802.00000	5,887,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		87.00000	115,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		5,344.00000	5,438,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		112.00000	149,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,613.00000	2,837,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,139.00000	1,303,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,781.00000	3,002,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,061.00000	1,221,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,451.00000	2,676,000	6.67	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	8.45	Put		1,224.00000	1,389,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		0.00000	2,373,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		0.00000	2,222,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		0.00000	2,512,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		0.00000	2,118,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		0.00000	2,238,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		0.00000	2,331,000	6.46	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	5,399
R204	On	05/08/2010	Bond Future			8.19400	8.22500		7.25	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.25100	8.28300		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.29300	8.32700		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.32300	8.50000		7.50	0.00	0	0
Total R204 Future										0.00	0	5,140
R204	On	05/08/2010	Bond Future	9.25	Call		5,829.00000	6,013,000	8.19	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.19	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		2,758.00000	2,942,000	7.67	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		0.00000	1,000	7.67	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		3,042.00000	3,226,000	7.72	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	7.72	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		281.00000	228,000	7.25	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		429.00000	559,000	7.25	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		5,540.00000	5,761,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		161.00000	197,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,789.00000	6,003,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		142.00000	171,000	8.43	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	Call		5,293.00000	5,516,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		183.00000	221,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,563.00000	2,886,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,596.00000	1,728,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,736.00000	3,060,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,492.00000	1,625,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,396.00000	2,717,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,708.00000	1,837,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		0.00000	3,148,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		0.00000	2,181,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		0.00000	3,315,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		0.00000	2,077,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		0.00000	2,985,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		0.00000	2,290,000	7.45	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										0.00	0	6,985
R206	On	05/08/2010	Bond Future			7.39400	7.41400		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.44000	7.46200		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.45600	7.48000		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.43800	7.50000		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,598.00000	4,658,000	3.62	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,893.00000	2,956,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		47.00000	49,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,021.00000	3,082,000	3.59	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	8.55	Put		41.00000	40,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,765.00000	2,829,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		54.00000	57,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,689.00000	1,833,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		352.00000	434,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,789.00000	1,929,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		324.00000	402,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,592.00000	1,739,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		382.00000	467,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		0.00000	1,148,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	1,000,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		0.00000	1,216,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	948,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		0.00000	1,082,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	1,053,000	2.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/08/2010	Bond Future			8.26400	8.29500		8.25	9,397,180.00	100	4,416
R207	On	04/11/2010	Bond Future			8.31600	8.34800		8.50	0.00	0	600
R207	On	03/02/2011	Bond Future			8.35500	8.38800		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.38600	8.50000		8.50	0.00	0	0
Total R207 Future										9,397,180.00	100	5,016
R207	On	05/08/2010	Bond Future	9.50	Call		7,069.00000	7,261,000	9.31	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.31	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		5,661.00000	5,852,000	9.31	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	9.31	0.00	0	100

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	8.25	Put		520.00000	442,000	8.25	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		242.00000	355,000	8.25	53,250.00	150	100
R207	On	04/11/2010	Bond Future	9.25	Call		5,469.00000	5,706,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		217.00000	260,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,725.00000	5,954,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		193.00000	228,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		5,216.00000	5,456,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		245.00000	291,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,386.00000	3,718,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,275.00000	1,411,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,587.00000	3,917,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,189.00000	1,323,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,190.00000	3,523,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,367.00000	1,504,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		0.00000	3,159,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		0.00000	2,499,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		0.00000	3,330,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		0.00000	2,383,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		0.00000	2,992,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		0.00000	2,621,000	8.44	0.00	0	0
Total R207 Option										53,250.00	150	350
Total For R207										9,450,430.00	250	5,366
R208	On	05/08/2010	Bond Future			8.37400	8.39500		8.75	0.00	0	10,666
R208	On	04/11/2010	Bond Future			8.42800	8.44900		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.46800	8.49000		9.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future			8.49800	8.50000		9.50	0.00	0	0
Total R208 Future										0.00	0	17,501
R208	On	05/08/2010	Bond Future	9.50	Call		6,739.00000	6,874,000	9.85	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		5,169.00000	5,332,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		302.00000	332,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,428.00000	5,589,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		268.00000	297,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,912.00000	5,078,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		338.00000	371,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,109.00000	3,483,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,517.00000	1,755,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,308.00000	3,679,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,415.00000	1,649,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,917.00000	3,290,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,629.00000	1,865,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		0.00000	2,960,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		0.00000	2,948,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		0.00000	3,129,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		0.00000	2,812,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		0.00000	2,796,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		0.00000	3,089,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	17,501
R209	On	05/08/2010	Bond Future			8.40300	8.49300		13.50	0.00	0	1,281
R209	On	04/11/2010	Bond Future			8.43800	8.53100		15.00	0.00	0	2,406

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future			8.46500	8.56000		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.48400	8.50000		15.00	0.00	0	0
Total R209 Future										0.00	0	3,687
R209	On	05/08/2010	Bond Future	8.75	Call		2,145.00000	2,886,000	13.95	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		32.00000	10,000	13.95	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		4,559.00000	5,383,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		803.00000	845,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		4,857.00000	5,686,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		719.00000	766,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		4,266.00000	5,084,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		896.00000	932,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		5,155.00000	6,042,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,645.00000	1,739,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,428.00000	6,319,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,536.00000	1,633,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		4,886.00000	5,768,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,762.00000	1,850,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		0.00000	4,124,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		0.00000	3,990,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		0.00000	4,355,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		0.00000	3,805,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		0.00000	3,898,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		0.00000	4,184,000	14.89	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	3,687
R210	On	05/08/2010	Bond Future			3.02800	3.02800			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			3.07500	3.07500			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		939.00000	939,000		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		1,584.00000	1,584,000		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		288.00000	288,000		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		321.00000	321,000		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		960.00000	960,000		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
R210	On	04/11/2010	Bond Future	3.05	Put		323.00000	323,000		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			2.77400	2.77400			0.00	0	0
R211	On	04/11/2010	Bond Future			2.87800	2.87700			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Put		140.00000	140,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Call		152.00000	152,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Put		1.00000	1,000		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		433.00000	433,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	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
R211	On	04/11/2010	Bond Future	2.75	Put		713.00000	719,000		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		432.00000	437,000		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		996.00000	1,002,000		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			3.02700	3.02700			0.00	0	0
R212	On	04/11/2010	Bond Future			3.09600	3.09500			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		256.00000	256,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		218.00000	218,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
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		733.00000	733,000		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		883.00000	892,000		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		417.00000	426,000		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		1,351.00000	1,361,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										228,374,694.79	2,081	92,031
GOVI	On	05/08/2010	GOVI			330.02600	329.11800		6.57	0.00	0	171
GOVI	On	04/11/2010	GOVI			335.51800	334.59500			0.00	0	116

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future							0.00	0	287
GOVI On 05/08/2010 GOVI	315.60	Call		135,180.00000	144,260,000	6.57	0.00	0	0
GOVI On 05/08/2010 GOVI	315.60	Put		0.00000	0,000	6.57	0.00	0	0
GOVI On 04/11/2010 GOVI	329.00	Call		55,950.00000	65,180,000		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		55,850.00000	65,080,000		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		56,050.00000	65,280,000		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	287
Total for GOVI							0.00	0	287
AL7T On 05/08/2010 Index Future			357.67100	357.13400			0.00	0	38
AL7T On 04/11/2010 Index Future			363.60500	357.50000			0.00	0	0
Total AL7T Future							0.00	0	38
Total For AL7T							0.00	0	38
ALBI On 05/08/2010 Index Future			329.14100	328.17400			5,565,774,310.00	1,691	522
ALBI On 04/11/2010 Index Future			334.61900	333.63600			3,239,111,920.00	968	968
ALBI On 03/02/2011 Index Future			340.34200	333.70000			0.00	0	0
Total ALBI Future							8,804,886,230.00	2,659	1,490
Total For ALBI							8,804,886,230.00	2,659	1,490
CRD1 On 05/08/2010 Index Future			145.10000	144.94700			0.00	0	2
CRD1 On 04/11/2010 Index Future			147.51500	147.35900			0.00	0	0
CRD1 On 03/02/2011 Index Future			150.17700	147.40000			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			381.90200	381.83400			0.00	0	501
ILBI On 04/11/2010 Index Future			388.37000	388.29900			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011			408.10800	389.00000			0.00	0	0
Total ILBI Future									0.00	0	501
Total For ILBI									0.00	0	501
OTH1	On	05/08/2010			324.01100	322.70800			0.00	0	3
OTH1	On	04/11/2010			329.40300	328.07800			0.00	0	0
OTH1	On	03/02/2011			335.34900	329.00000			0.00	0	0
Total OTH1 Future									0.00	0	3
Total For OTH1									0.00	0	3
TRT1	On	05/08/2010			326.14600	325.24200			0.00	0	100
TRT1	On	04/11/2010			331.57400	330.65400			0.00	0	0
TRT1	On	03/02/2011			337.55900	331.00000			0.00	0	0
Total TRT1 Future									0.00	0	100
Total For TRT1									0.00	0	100
Total for Index									8,804,886,230.00	2,659	2,134
JIBAR	On	18/08/2010			6.55000	6.55000			0.00	0	1,000
JIBAR	On	15/09/2010			6.33000	6.33000			0.00	0	1,000
JIBAR	On	20/10/2010			6.24000	6.24000			0.00	0	0
JIBAR	On	17/11/2010			6.22000	6.22000			0.00	0	0
JIBAR	On	15/12/2010			6.20000	6.20000			0.00	0	0
JIBAR	On	19/01/2011			6.19000	6.19000			0.00	0	0
JIBAR	On	16/03/2011			6.25000	6.25000			0.00	0	5,500
JIBAR	On	15/06/2011			6.33000	6.33000			0.00	0	4,500
JIBAR	On	21/09/2011			6.50000	6.50000			0.00	0	6,000
JIBAR	On	21/12/2011			6.72000	6.72000			0.00	0	5,000
JIBAR	On	20/03/2012			6.96000	6.96000			0.00	0	0
JIBAR	On	20/06/2012			7.06000	7.06000			0.00	0	0
Total Jibar Future									0.00	0	23,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE							0.00	0	23,000
Total for Jibar							0.00	0	23,000
Total for Derivatives :							9,033,260,924.79	4,740	117,452
R155	On	31/08/2011	Spot Bond	6.53000	6.54000		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	7.58000	7.59000		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	8.44000	8.53000		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	1.42000	1.42000		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	2.97000	2.97000		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	7.51000	7.52500		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	3.03000	3.04000		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	8.08000	8.09000		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	8.19000	8.22000		0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 15/01/2014 Spot Bond			7.39000	7.41000			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			8.26000	8.29000			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			8.36500	8.38500			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			8.40000	8.48500			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			3.03000	3.03000			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			2.78000	2.78000			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			3.03000	3.03000			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							9,033,207,674.79	4,590	95,341
Total Options							53,250.00	150	22,111
Grand Total:							9,033,260,924.79	4,740	117,452