



Interest Rates Daily MTM Report

Daily summary for: 27/08/2010

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			7.18900	7.19000		4.50	0.00	0	5,252
R157 On 03/02/2011 Bond Future			7.19400	7.19400		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.22100	7.22100		4.25	0.00	0	0
Total R157 Future							0.00	0	5,252
R157 On 04/11/2010 Bond Future	8.50	Call		5,932.00000	5,936,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		12.00000	12,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		6,148.00000	6,152,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		10.00000	9,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,715.00000	5,719,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		15.00000	14,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		418.00000	410,000	4.39	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,852.00000	1,849,000	4.39	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,492.00000	3,489,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		415.00000	412,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,670.00000	3,667,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		379.00000	376,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		3,317.00000	3,314,000	4.30	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		455.00000	452,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		3,058.00000	3,055,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		864.00000	861,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,210.00000	3,207,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		812.00000	809,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,911.00000	2,908,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		923.00000	920,000	4.23	0.00	0	0
Total R157 Option										0.00	0	500
Total For R157										0.00	0	5,752
R186	On	04/11/2010	Bond Future			7.95400	7.95400		11.25	1,172,820,264.00	9,240	17,545
R186	On	03/02/2011	Bond Future			7.97600	7.97600		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.01200	8.01200		11.25	0.00	0	0
Total R186 Future										1,172,820,264.00	9,240	17,545
R186	On	04/11/2010	Bond Future	9.25	Call		12,603.00000	12,601,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		65.00000	63,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,039.00000	13,037,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		55.00000	53,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,167.00000	12,164,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		77.00000	74,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		301.00000	293,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,236.00000	8,228,000	11.59	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,646.00000	10,639,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		691.00000	684,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,047.00000	11,040,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		637.00000	630,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,247.00000	10,240,000	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	03/02/2011	Bond Future	8.95	Put		750.00000	743,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,695.00000	4,685,000	10.20	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,326.00000	2,316,000	10.20	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,036.00000	9,028,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,837.00000	1,829,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,398.00000	9,391,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,733.00000	1,726,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,677.00000	8,670,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,946.00000	1,939,000	11.18	0.00	0	0
Total R186 Option										0.00	0	10,900
Total For R186										1,172,820,264.00	9,240	28,445
R189	On	04/11/2010	Bond Future			1.66800	1.68700			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		156.00000	204,000		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		280.00000	328,000		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		32.00000	80,000		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			2.61200	2.74200			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		3,879.00000	5,560,000		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		4,496.00000	6,177,000		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		3,259.00000	4,940,000		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			7.05100	7.04100		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.04200	7.03100		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.06000	7.04800		3.75	0.00	0	0
Total R201 Future										0.00	0	1,464
R201	On	04/11/2010	Bond Future	8.50	Call		5,168.00000	5,132,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		4.00000	4,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,339.00000	5,302,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		4.00000	3,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,998.00000	4,961,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		6.00000	5,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,860.00000	1,826,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		201.00000	204,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		424.00000	431,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,183.00000	1,154,000	3.90	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,464.00000	3,428,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		34.00000	35,000	4.22	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,373.00000	1,394,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		304.00000	289,000	3.72	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,462.00000	3,427,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		181.00000	184,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,611.00000	3,576,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		164.00000	167,000	4.13	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		3,315.00000	3,280,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		200.00000	203,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,752.00000	2,721,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		502.00000	510,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,877.00000	2,845,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		469.00000	476,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,630.00000	2,599,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		539.00000	547,000	3.73	0.00	0	0
Total R201 Option										0.00	0	1,120
Total For R201										0.00	0	2,584
R202	On	04/11/2010	Bond Future			2.54300	2.64200			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		7,302.00000	9,167,000		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		8,155.00000	10,021,000		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		6,439.00000	8,305,000		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			7.69100	7.70200		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.71800	7.72900		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.76400	7.77600		6.50	0.00	0	0
Total R203 Future										0.00	0	2,215
R203	On	04/11/2010	Bond Future	9.25	Call		7,878.00000	7,936,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		9.00000	9,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,118.00000	8,176,000	7.58	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		8.00000	7,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,638.00000	7,696,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		12.00000	11,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,415.00000	4,457,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		518.00000	503,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,620.00000	4,663,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		476.00000	462,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,213.00000	4,254,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		563.00000	547,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,571.00000	3,608,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,230.00000	1,207,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,746.00000	3,783,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,162.00000	1,139,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,401.00000	3,436,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,304.00000	1,279,000	6.46	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	2,215
R204	On	04/11/2010	Bond Future			7.80000	7.81000		7.50	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.82500	7.83600		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			7.87100	7.88300		7.50	0.00	0	0
Total R204 Future										0.00	0	2,466
R204	On	04/11/2010	Bond Future	9.25	Call		8,172.00000	8,230,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		17.00000	16,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,437.00000	8,495,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		15.00000	13,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,907.00000	7,965,000	8.38	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		21.00000	20,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,522.00000	4,566,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		745.00000	725,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,743.00000	4,788,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		689.00000	670,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,304.00000	4,348,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		805.00000	785,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,606.00000	4,651,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,183.00000	1,160,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,811.00000	4,856,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,117.00000	1,094,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,405.00000	4,449,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,254.00000	1,230,000	7.45	0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	2,466
R206	On	04/11/2010	Bond Future			6.92300	6.92300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			6.89700	6.89700		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			6.90900	6.90900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		4,365.00000	4,365,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,500.00000	4,500,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	2,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,231.00000	4,231,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,150.00000	1,147,000	3.17	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		226.00000	223,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,020.00000	3,020,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		14.00000	14,000	3.42	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		835.00000	831,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		342.00000	338,000	3.04	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,978.00000	2,977,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		115.00000	114,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,094.00000	3,093,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		104.00000	103,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,862.00000	2,861,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		127.00000	126,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,892.00000	1,890,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		466.00000	464,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,982.00000	1,980,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		437.00000	435,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,804.00000	1,802,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		498.00000	496,000	2.99	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			7.87700	7.88800		8.50	0.00	0	810
R207	On	03/02/2011	Bond Future			7.90200	7.91300		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			7.94800	7.96000		8.50	0.00	0	0
Total R207 Future										0.00	0	810
R207	On	04/11/2010	Bond Future	9.25	Call		8,115.00000	8,181,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		29.00000	26,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,389.00000	8,456,000	9.55	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		23.00000	21,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,839.00000	7,905,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		34.00000	31,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,557.00000	5,608,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		580.00000	563,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,799.00000	5,851,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		535.00000	519,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,318.00000	5,368,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		629.00000	611,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,593.00000	4,638,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,415.00000	1,388,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,802.00000	4,849,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,337.00000	1,311,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,386.00000	4,430,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,497.00000	1,468,000	8.44	0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	810
R208	On	04/11/2010	Bond Future			7.92800	7.93900		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			7.95300	7.96400		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			7.99500	8.00600		9.50	0.00	0	0
Total R208 Future										0.00	0	6,835
R208	On	04/11/2010	Bond Future	9.25	Call		8,190.00000	8,260,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		31.00000	28,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,477.00000	8,548,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		26.00000	24,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,903.00000	7,972,000	10.31	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	9.20	Put		37.00000	33,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,612.00000	5,664,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		683.00000	664,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,861.00000	5,915,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		631.00000	613,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,365.00000	5,416,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		740.00000	719,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,656.00000	4,699,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,575.00000	1,548,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,874.00000	4,918,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,489.00000	1,463,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,442.00000	4,484,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,667.00000	1,639,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	6,835
R209	On	04/11/2010	Bond Future			7.91800	7.92800		15.00	866,707,485.00	10,500	23,994
R209	On	03/02/2011	Bond Future			7.93300	7.94400		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.95900	7.97000		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.02800	8.00700		15.00	0.00	0	0
Total R209 Future										866,707,485.00	10,500	23,994
R209	On	04/11/2010	Bond Future	9.00	Call		9,171.00000	9,256,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		108.00000	101,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		9,538.00000	9,624,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		93.00000	86,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,802.00000	8,886,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		125.00000	117,000	15.86	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	8.50	Call		5,518.00000	5,587,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		470.00000	446,000	15.00	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		921.00000	884,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,825.00000	3,881,000	14.53	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,993.00000	11,082,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		50.00000	46,000	16.42	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,937.00000	2,866,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,258.00000	1,280,000	13.65	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,500.00000	9,583,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		600.00000	582,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,836.00000	9,920,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		554.00000	536,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,164.00000	9,246,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		650.00000	630,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,712.00000	6,776,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,070.00000	2,033,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,013.00000	7,079,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,955.00000	1,920,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,414.00000	6,477,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,192.00000	2,154,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,168.00000	7,035,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,873.00000	2,931,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,456.00000	7,321,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,746.00000	2,801,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,882.00000	6,751,000	14.89	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	8.45	Put		3,006.00000	3,066,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,724.00000	16,549,000	18.23	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		738.00000	753,000	18.23	0.00	0	1,000
Total R209 Option										0.00	0	2,432
Total For R209										866,707,485.00	10,500	26,426
R210	On	04/11/2010	Bond Future			2.65100	2.76100			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		4,471.00000	5,976,000		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		5,110.00000	6,614,000		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		3,827.00000	5,332,000		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			2.57000	2.65800			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		521.00000	1,021,000		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		802.00000	1,303,000		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		238.00000	739,000		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
R212	On	04/11/2010	Bond Future			2.64400	2.81400			0.00	0	0
Total R212 Future										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	3.00	Call	1,756.00000	3,392,000		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	2,221.00000	3,858,000		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	1,287.00000	2,923,000		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	0
Total for Bond									2,039,527,749.00	19,740	76,733
GOVI	On	04/11/2010	GOVI			345.27400	345.16500		0.00	0	169
Total GOVI Future									0.00	0	169
GOVI	On	04/11/2010	GOVI	329.00	Call	161,650.00000	162,740,000		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	161,550.00000	162,640,000		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	161,750.00000	162,840,000		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	169
Total for GOVI									0.00	0	169
AL7T	On	04/11/2010	Index Future			373.10700	373.31100		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			344.68300	344.57200		137,873,200.00	40	1,261
ALBI	On	03/02/2011	Index Future			350.53000	350.41900		0.00	0	0
Total ALBI Future									137,873,200.00	40	1,261
Total For ALBI									137,873,200.00	40	1,261
CRD1	On	04/11/2010	Index Future			150.39800	150.38800		0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 03/02/2011 Index Future			153.09200	153.08300			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			401.89500	398.08500			0.00	0	507
ILBI On 03/02/2011 Index Future			408.62200	404.74700			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			341.11500	340.99900			0.00	0	3
OTH1 On 03/02/2011 Index Future			347.22600	347.11000			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 04/11/2010 Index Future			341.25200	341.14400			0.00	0	100
TRT1 On 03/02/2011 Index Future			347.36600	347.25700			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							137,873,200.00	40	1,911
JIBAR On 15/09/2010 Jibar Future			6.18000	6.20000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.14000	6.15000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.03000	6.04000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.96000	5.98000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.94000	5.96000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.94000	5.97000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.95000	5.99000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.07000	6.08000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.16000	6.17000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.35000	6.36000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.58000	6.59000			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			6.77000	6.78000			0.00	0	0
Total Jibar Future							0.00	0	22,000
Total For JIBAR FUTURE							0.00	0	22,000
Total for Jibar							0.00	0	22,000
Total for Derivatives :							2,177,400,949.00	19,780	100,813
R155 On 31/08/2011 Spot Bond			6.11000	6.12000			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			7.18000	7.17000			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			7.94500	7.92500			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			1.45000	1.48000			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			2.54000	2.67000			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			7.04000	7.03000			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			2.50000	2.60000			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			7.68000	7.67000			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			7.78000	7.78000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			6.93000	6.92000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			7.86000	7.85500			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			7.92000	7.91000			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			7.92000	7.90500			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	2.71000			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	2.54000			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			2.57000	2.74000			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							2,177,400,949.00	19,780	84,661
Total Options							0.00	0	16,152
Grand Total:							2,177,400,949.00	19,780	100,813