



Interest Rates Daily MTM Report

Daily summary for: 14/07/2010

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			7.71500	7.66600		4.00	0.00	0	4,923
R157	On	04/11/2010	Bond Future			7.77600	7.72400		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			7.81600	7.76000		4.25	0.00	0	0
Total R157 Future										0.00	0	4,923
R157	On	05/08/2010	Bond Future	8.75	Call		5,037.00000	4,803,000	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		3,899.00000	3,666,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	1,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		6,161.00000	5,928,000	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		7.00000	11,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,754.00000	2,524,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		975.00000	1,150,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		180.00000	121,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,693.00000	3,488,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		231.00000	262,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,887.00000	3,679,000	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		206.00000	234,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,501.00000	3,300,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		258.00000	293,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,735.00000	1,883,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		712.00000	624,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,853.00000	1,716,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,251.00000	1,355,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,986.00000	1,843,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,170.00000	1,268,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,725.00000	1,593,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,337.00000	1,447,000	4.01	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										0.00	0	8,923
R186	On	05/08/2010	Bond Future			8.86500	8.79700		10.00	0.00	0	20,902
R186	On	04/11/2010	Bond Future			8.92600	8.85600		11.00	0.00	0	400
R186	On	03/02/2011	Bond Future			8.97500	8.90200		11.25	0.00	0	0
Total R186 Future										0.00	0	21,302
R186	On	05/08/2010	Bond Future	9.25	Call		4,282.00000	3,682,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		91.00000	135,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		881.00000	605,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		1,329.00000	1,697,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,558.00000	7,915,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		2.00000	3,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		10,642.00000	9,998,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		1.00000	1,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		2,319.00000	1,834,000	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		412.00000	571,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		3,076.00000	3,632,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		199.00000	111,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		5,006.00000	4,546,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,402.00000	1,595,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,332.00000	4,857,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,283.00000	1,461,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,690.00000	4,244,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,534.00000	1,741,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,257.00000	3,615,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,258.00000	1,963,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		4,187.00000	3,815,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,287.00000	3,586,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,454.00000	4,069,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,099.00000	3,385,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,927.00000	3,568,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,485.00000	3,797,000	10.81	0.00	0	0
Total R186 Option										0.00	0	14,816
Total For R186										0.00	0	36,118
R189	On	05/08/2010	Bond Future			1.66800	1.78000			0.00	0	0
R189	On	04/11/2010	Bond Future			1.81000	1.78000			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		0.00000	225,000		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		0.00000	363,000		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		0.00000	88,000		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		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	149,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	25,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Call		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	273,000		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			3.01100	3.05000			0.00	0	0
R197	On	04/11/2010	Bond Future			3.07800	3.05000			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		0.00000	492,000		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		0.00000	1,119,000		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		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	139,000		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		0.00000	346,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		0.00000	271,000		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		0.00000	966,000		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			7.61400	7.53500		3.75	0.00	0	1,364
R201	On	04/11/2010	Bond Future			7.67100	7.58500		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.70100	7.60900		4.00	0.00	0	0
Total R201 Future										0.00	0	1,364
R201	On	05/08/2010	Bond Future	9.00	Call		5,334.00000	5,038,000	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		3,328.00000	3,054,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		127.00000	159,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,485.00000	3,208,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		112.00000	141,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,172.00000	2,901,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		142.00000	178,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,966.00000	1,761,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		657.00000	762,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,086.00000	1,875,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		612.00000	710,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,850.00000	1,651,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		708.00000	818,000	3.82	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,364
R203	On	05/08/2010	Bond Future			8.35800	8.30000		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.43300	8.37100		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.49100	8.42700		6.50	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		4,857.00000	4,552,000	6.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	1,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,616.00000	4,338,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		245.00000	283,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,833.00000	4,551,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		220.00000	255,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,402.00000	4,127,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		273.00000	314,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,029.00000	1,858,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,668.00000	1,814,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,175.00000	1,997,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,568.00000	1,706,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,891.00000	1,727,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,777.00000	1,930,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,767
R204	On	05/08/2010	Bond Future			8.45700	8.39900		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.52500	8.46500		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.57800	8.51400		7.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		4,809.00000	4,472,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		2.00000	2,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,860.00000	1,569,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		124.00000	171,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		2,110.00000	1,807,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		89.00000	124,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,162.00000	1,403,000	6.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/08/2010	Bond Future	8.25	Call		288.00000	191,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,681.00000	4,390,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		344.00000	393,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,914.00000	4,619,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		309.00000	355,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,450.00000	4,163,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		382.00000	435,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,078.00000	1,899,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,156.00000	2,331,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,230.00000	2,043,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,031.00000	2,198,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,933.00000	1,762,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,289.00000	2,472,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										0.00	0	4,509
R206	On	05/08/2010	Bond Future			7.51400	7.42400		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.57100	7.47300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.59700	7.48900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,568.00000	4,300,000	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		2,883.00000	2,632,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		68.00000	90,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,009.00000	2,756,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		59.00000	79,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,757.00000	2,509,000	3.47	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		77.00000	102,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,702.00000	1,503,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		388.00000	469,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,800.00000	1,597,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		359.00000	435,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,606.00000	1,412,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		420.00000	505,000	2.98	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			8.56600	8.50800		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.63000	8.56900		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.67900	8.61600		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		5,767.00000	5,417,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	1,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		4,364.00000	4,015,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		6.00000	7,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		1,729.00000	2,021,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		148.00000	90,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		4,411.00000	4,115,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		482.00000	547,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,645.00000	4,344,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		436.00000	496,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,179.00000	3,889,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		531.00000	602,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,650.00000	2,443,000	8.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Put		1,876.00000	2,034,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,826.00000	2,611,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,765.00000	1,915,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,482.00000	2,282,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,996.00000	2,161,000	8.12	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										0.00	0	5,139
R208	On	05/08/2010	Bond Future			8.65600	8.57700		8.50	0.00	0	11,285
R208	On	04/11/2010	Bond Future			8.72000	8.63800		9.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.77000	8.68500		9.25	0.00	0	0
Total R208 Future										0.00	0	11,285
R208	On	05/08/2010	Bond Future	9.50	Call		5,582.00000	5,086,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		2.00000	2,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,276.00000	3,877,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		590.00000	697,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,514.00000	4,107,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		535.00000	634,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,042.00000	3,652,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		649.00000	765,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,502.00000	2,228,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,108.00000	2,349,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,676.00000	2,391,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,980.00000	2,210,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,335.00000	2,072,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,244.00000	2,496,000	8.56	0.00	0	0
Total R208 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 R208										0.00	0	11,285
R209	On	05/08/2010	Bond Future			8.86200	8.79300		12.75	0.00	0	2,406
R209	On	04/11/2010	Bond Future			8.90900	8.83900		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			8.94600	8.87400		14.50	0.00	0	0
Total R209 Future										0.00	0	2,406
R209	On	05/08/2010	Bond Future	8.75	Call		786.00000	546,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,130.00000	1,437,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,002.00000	2,671,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,747.00000	1,966,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,238.00000	2,894,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,601.00000	1,806,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,772.00000	2,456,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,903.00000	2,137,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,677.00000	3,357,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		2,699.00000	2,940,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,903.00000	3,573,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,543.00000	2,774,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,455.00000	3,146,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		2,863.00000	3,115,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,406
Total for Bond										0.00	0	73,511
GOVI	On	05/08/2010	GOVI			324.24800	325.61200		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			329.64300	331.02900			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		100,712.00000	87,477,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		592.00000	997,000	6.57	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	329.00	Call		20,290.00000	6,430,000		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		20,190.00000	6,330,000		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		20,390.00000	6,530,000		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			353.06900	353.07300			0.00	0	58
Total AL7T Future										0.00	0	58
Total For AL7T										0.00	0	58
ALBI	On	05/08/2010	Index Future			323.04400	324.43400			90,452,320.00	28	1,228
ALBI	On	04/11/2010	Index Future			328.41900	329.83100			0.00	0	0
Total ALBI Future										90,452,320.00	28	1,228
Total For ALBI										90,452,320.00	28	1,228
CRD1	On	05/08/2010	Index Future			143.06900	143.43000			0.00	0	2
CRD1	On	04/11/2010	Index Future			145.44900	145.81600			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			380.31800	380.02400			0.00	0	501
ILBI	On	04/11/2010	Index Future			386.73900	386.43900			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			316.12600	317.65300			0.00	0	3
OTH1	On	04/11/2010	Index Future			321.38600	322.93700			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	05/08/2010	Index Future			320.38000	321.72900			0.00	0	100
TRT1	On	04/11/2010	Index Future			325.71100	327.08200			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										90,452,320.00	28	1,892
JIBAR	On	21/07/2010	Jibar Future			6.54500	6.52500			0.00	0	2,000
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
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	25,000
Total For JIBAR FUTURE										0.00	0	25,000
Total for Jibar										0.00	0	25,000
Total for Derivatives :										90,452,320.00	28	100,729
R155	On	31/08/2011	Spot Bond			6.59500	6.59500			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			7.65000	7.65000			0.00	0	0
Total R157 SPOT										0.00	0	0
Total For R157										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 21/12/2026 Spot Bond			8.78500	8.78500			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			1.74000	1.78000			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			3.02000	3.02000			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			7.52000	7.52000			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			8.27500	8.27500			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			8.38000	8.38000			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			7.41000	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			8.49000	8.49000			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			8.56000	8.56000			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			8.78000	8.78000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							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 for SPOT :							0.00	0	0
Total Futures							90,452,320.00	28	79,568
Total Options							0.00	0	21,161
Grand Total:							90,452,320.00	28	100,729