



Interest Rates Daily MTM Report

Daily summary for: 16/07/2010

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			7.74400	7.77500		4.00	0.00	0	4,923
R157	On	04/11/2010	Bond Future			7.80800	7.84100		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			7.84900	7.88500		4.25	0.00	0	0
Total R157 Future										0.00	0	4,923
R157	On	05/08/2010	Bond Future	8.75	Call		4,518.00000	4,665,000	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		3,382.00000	3,528,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		2.00000	1,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		5,643.00000	5,790,000	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		17.00000	11,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,245.00000	2,386,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		1,384.00000	1,251,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		70.00000	84,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,239.00000	3,359,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		307.00000	278,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,425.00000	3,548,000	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		274.00000	248,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,055.00000	3,173,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		342.00000	311,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,080.00000	1,972,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		527.00000	568,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,555.00000	1,632,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,491.00000	1,413,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,676.00000	1,756,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,397.00000	1,323,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,439.00000	1,512,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,589.00000	1,508,000	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			8.90400	8.93500		10.00	8,168,893.64	71	20,831
R186	On	04/11/2010	Bond Future			8.96700	8.99800		11.00	0.00	0	400
R186	On	03/02/2011	Bond Future			9.01600	9.04900		11.25	0.00	0	0
Total R186 Future										8,168,893.64	71	21,231
R186	On	05/08/2010	Bond Future	9.25	Call		3,090.00000	3,330,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		200.00000	150,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		388.00000	445,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		2,138.00000	1,904,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,260.00000	7,548,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		6.00000	3,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		9,341.00000	9,631,000	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		1,390.00000	1,545,000	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		785.00000	649,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,235.00000	3,954,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		56.00000	66,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,097.00000	4,270,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,812.00000	1,699,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,395.00000	4,574,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,664.00000	1,558,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,811.00000	3,977,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,974.00000	1,854,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,006.00000	3,819,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,688.00000	1,787,000	10.33	661,190.00	370	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,461.00000	3,603,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,907.00000	3,749,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,702.00000	3,850,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,693.00000	3,541,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,228.00000	3,364,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,132.00000	3,968,000	10.81	0.00	0	0
Total R186 Option										661,190.00	370	14,816
Total For R186										8,830,083.64	441	36,047
R189	On	05/08/2010	Bond Future			1.67500	1.67100			0.00	0	0
R189	On	04/11/2010	Bond Future			1.81700	1.81300			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		217.00000	206,000		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		354.00000	343,000		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		80.00000	69,000		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		156.00000	166,000		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		32.00000	42,000		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		280.00000	290,000		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			3.00100	3.01100			0.00	0	0
R197	On	04/11/2010	Bond Future			3.06800	3.07800			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		492.00000	618,000		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		1,119.00000	1,245,000		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		139.00000	13,000		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		346.00000	222,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		271.00000	394,000		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		966.00000	842,000		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			7.68400	7.69500		3.75	0.00	0	1,364
R201	On	04/11/2010	Bond Future			7.74600	7.75700		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.78100	7.79400		4.00	0.00	0	0
Total R201 Future										0.00	0	1,364
R201	On	05/08/2010	Bond Future	9.00	Call		4,735.00000	4,776,000	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		2,787.00000	2,818,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		197.00000	189,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,938.00000	2,969,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		176.00000	169,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,639.00000	2,669,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		221.00000	212,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,566.00000	1,589,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		879.00000	859,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,673.00000	1,698,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		820.00000	802,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,462.00000	1,484,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		941.00000	920,000	3.82	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,364
R202	On	05/08/2010	Bond Future			3.01500	3.01400			0.00	0	0
R202	On	04/11/2010	Bond Future			3.05600	3.05500			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		625.00000	607,000		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		1,485.00000	1,468,000		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		244.00000	262,000		0.00	0	0
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		86.00000	103,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		768.00000	751,000		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		948.00000	965,000		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			8.38700	8.41800		6.00	4,719,861.28	46	3,767
R203	On	04/11/2010	Bond Future			8.46300	8.49500		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.52300	8.55700		6.50	0.00	0	0
Total R203 Future										4,719,861.28	46	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		4,238.00000	4,400,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		1.00000	1,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,066.00000	4,199,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		326.00000	297,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,275.00000	4,411,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		294.00000	267,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,859.00000	3,990,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		361.00000	330,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,692.00000	1,769,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,973.00000	1,882,000	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		1,823.00000	1,904,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,857.00000	1,771,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,567.00000	1,642,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,095.00000	2,002,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										4,719,861.28	46	3,767
R204	On	05/08/2010	Bond Future			8.48600	8.50700		7.00	4,027,417.70	41	2,664
R204	On	04/11/2010	Bond Future			8.55500	8.57700		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.60900	8.63200		7.75	0.00	0	0
Total R204 Future										4,027,417.70	41	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		4,183.00000	4,304,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		3.00000	3,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,330.00000	1,413,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		221.00000	183,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,556.00000	1,647,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		163.00000	132,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,629.00000	1,518,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		127.00000	138,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,142.00000	4,239,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		439.00000	412,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,368.00000	4,467,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		398.00000	372,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,920.00000	4,015,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		486.00000	457,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,755.00000	1,808,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,484.00000	2,411,000	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		1,893.00000	1,949,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,345.00000	2,275,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,624.00000	1,675,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,631.00000	2,556,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										4,027,417.70	41	4,509
R206	On	05/08/2010	Bond Future			7.55400	7.57500		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.61400	7.63700		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.64400	7.66900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,119.00000	4,181,000	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		2,466.00000	2,521,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		107.00000	98,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,588.00000	2,644,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		95.00000	87,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,345.00000	2,399,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		121.00000	111,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,377.00000	1,418,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		528.00000	505,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,467.00000	1,509,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		491.00000	469,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,290.00000	1,329,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		569.00000	544,000	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			8.59500	8.62600		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.66000	8.69200		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.71000	8.74400		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		5,056.00000	5,242,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		1.00000	1,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,658.00000	3,840,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		11.00000	7,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		2,342.00000	2,165,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		50.00000	59,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,823.00000	3,964,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		620.00000	573,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,047.00000	4,190,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		564.00000	519,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,604.00000	3,741,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		682.00000	631,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,239.00000	2,336,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,205.00000	2,106,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,400.00000	2,501,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,079.00000	1,984,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,086.00000	2,179,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,339.00000	2,237,000	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			8.68500	8.71600		8.50	6,331,656.46	71	11,214
R208	On	04/11/2010	Bond Future			8.75000	8.78200		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	03/02/2011	Bond Future			8.80100	8.83400		9.25	0.00	0	0
Total R208 Future										6,331,656.46	71	11,214
R208	On	05/08/2010	Bond Future	9.50	Call		4,713.00000	4,905,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		4.00000	3,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,586.00000	3,725,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		786.00000	729,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,809.00000	3,952,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		717.00000	664,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,368.00000	3,503,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		861.00000	800,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,033.00000	2,123,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,539.00000	2,431,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,188.00000	2,283,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,392.00000	2,289,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,885.00000	1,971,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,695.00000	2,582,000	8.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										6,331,656.46	71	11,214
R209	On	05/08/2010	Bond Future			8.90100	8.93200		12.75	0.00	0	2,406
R209	On	04/11/2010	Bond Future			8.95000	8.98100		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			8.98800	9.02000		14.50	0.00	0	0
Total R209 Future										0.00	0	2,406
R209	On	05/08/2010	Bond Future	8.75	Call		357.00000	407,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,797.00000	1,605,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,357.00000	2,474,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,211.00000	2,088,000	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		2,565.00000	2,689,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,036.00000	1,920,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,157.00000	2,268,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,397.00000	2,268,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,049.00000	3,168,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,202.00000	3,076,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,254.00000	3,378,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,025.00000	2,904,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,849.00000	2,964,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,388.00000	3,257,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,406
R210	On	05/08/2010	Bond Future			3.07400	3.07400			0.00	0	0
R210	On	04/11/2010	Bond Future			3.12300	3.12200			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		338.00000	338,000		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		983.00000	983,000		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		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Put		313.00000	313,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		282.00000	294,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		357.00000	344,000		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		926.00000	938,000		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			2.73300	2.73200			0.00	0	0
R211	On	04/11/2010	Bond Future			2.83500	2.83400			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		105.00000	99,000		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		397.00000	391,000		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		187.00000	193,000		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		473.00000	478,000		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		191.00000	197,000		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		755.00000	761,000		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			3.01100	3.01100			0.00	0	0
R212	On	04/11/2010	Bond Future			3.07900	3.07900			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		105.00000	105,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		370.00000	370,000		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		581.00000	581,000		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		735.00000	735,000		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		269.00000	269,000		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		1,203.00000	1,203,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										23,909,019.08	599	73,369
GOVI	On	05/08/2010	GOVI			323.59300	323.06700		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			328.97700	328.44200			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		76,196.00000	81,000,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		1,526.00000	1,070,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		5,580.00000	230,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		5,680.00000	330,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		5,480.00000	130,000		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			350.97300	350.44700			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			322.38100	321.83600			373,961,960.00	116	1,344
ALBI	On	04/11/2010	Index Future			327.74400	327.19100			0.00	0	0
Total ALBI Future										373,961,960.00	116	1,344
Total For ALBI										373,961,960.00	116	1,344
CRD1	On	05/08/2010	Index Future			142.93600	142.80700			0.00	0	2
CRD1	On	04/11/2010	Index Future			145.31400	145.18300			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			380.61700	380.47300			0.00	0	501
ILBI	On	04/11/2010	Index Future			387.04600	386.89800			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			315.41100	314.76500			0.00	0	3
OTH1	On	04/11/2010	Index Future			320.65900	320.00100			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			319.73400	319.21200			0.00	0	100
TRT1	On	04/11/2010	Index Future			325.05400	324.52300			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										373,961,960.00	116	2,008
JIBAR	On	21/07/2010	Jibar Future			6.54500	6.54500			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

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	25,000
Total For JIBAR FUTURE							0.00	0	25,000
Total for Jibar							0.00	0	25,000
Total for Derivatives :							397,870,979.08	715	100,703
R155 On 31/08/2011 Spot Bond			6.68000	6.70000			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			7.73000	7.75500			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			8.88500	8.91500			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	1.74000			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			3.01000	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			7.67000	7.67500			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			3.02000	3.02000			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			8.37000	8.39500			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			8.46500	8.48500			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			7.54000	7.55500			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			8.58000	8.60500			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			8.67000	8.69500			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			8.89000	8.92000			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			3.08000	3.08000			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							397,209,789.08	345	79,542
Total Options							661,190.00	370	21,161
Grand Total:							397,870,979.08	715	100,703