



Interest Rates Daily MTM Report

Daily summary for: 19/07/2010

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			7.75300	7.74400		4.00	0.00	0	4,923
R157	On	04/11/2010	Bond Future			7.81800	7.80800		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			7.86000	7.84900		4.25	0.00	0	0
Total R157 Future										0.00	0	4,923
R157	On	05/08/2010	Bond Future	8.75	Call		4,665.00000	4,623,000	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		3,528.00000	3,485,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		1.00000	0,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		5,790.00000	5,747,000	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		11.00000	7,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,386.00000	2,340,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		1,251.00000	1,269,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		84.00000	60,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,359.00000	3,310,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		278.00000	274,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,548.00000	3,499,000	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		248.00000	244,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,173.00000	3,124,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		311.00000	307,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,972.00000	1,989,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		568.00000	540,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,632.00000	1,596,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,413.00000	1,424,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,756.00000	1,719,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,323.00000	1,333,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,512.00000	1,477,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,508.00000	1,520,000	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			8.91400	8.90400		10.00	0.00	0	20,831
R186	On	04/11/2010	Bond Future			8.97600	8.96700		11.00	0.00	0	400
R186	On	03/02/2011	Bond Future			9.02600	9.01600		11.25	0.00	0	0
Total R186 Future										0.00	0	21,231
R186	On	05/08/2010	Bond Future	9.25	Call		3,330.00000	3,207,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		150.00000	121,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		445.00000	355,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		1,904.00000	1,908,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,548.00000	7,453,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		3.00000	2,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		9,631.00000	9,537,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		1.00000	0,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,545.00000	1,409,000	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		649.00000	607,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		3,954.00000	4,022,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		66.00000	40,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,270.00000	4,180,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,699.00000	1,692,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,574.00000	4,483,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,558.00000	1,550,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,977.00000	3,888,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,854.00000	1,848,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,819.00000	3,834,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,787.00000	1,719,000	10.33	1,890,900.00	1,100	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		3,603.00000	3,529,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,749.00000	3,766,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,850.00000	3,774,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,541.00000	3,556,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,364.00000	3,292,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,968.00000	3,987,000	10.81	0.00	0	0
Total R186 Option										1,890,900.00	1,100	15,916
Total For R186										1,890,900.00	1,100	37,147
R189	On	05/08/2010	Bond Future			1.67800	1.67500			0.00	0	0
R189	On	04/11/2010	Bond Future			1.82000	1.81700			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		206.00000	198,000		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		343.00000	335,000		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		69.00000	61,000		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		166.00000	174,000		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		42.00000	50,000		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		290.00000	298,000		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			2.99200	3.00100			0.00	0	0
R197	On	04/11/2010	Bond Future			3.05900	3.06800			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		618.00000	732,000		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		1,245.00000	1,359,000		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	101,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		13.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		222.00000	111,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		394.00000	505,000		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		842.00000	731,000		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			7.70400	7.68400		3.75	0.00	0	1,364
R201	On	04/11/2010	Bond Future			7.76700	7.74600		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.80400	7.78100		4.00	0.00	0	0
Total R201 Future										0.00	0	1,364
R201	On	05/08/2010	Bond Future	9.00	Call		4,776.00000	4,701,000	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		2,818.00000	2,747,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		189.00000	192,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,969.00000	2,897,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		169.00000	171,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,669.00000	2,598,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		212.00000	215,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,589.00000	1,534,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		859.00000	881,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,698.00000	1,641,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		802.00000	822,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,484.00000	1,431,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		920.00000	944,000	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	3.01500			0.00	0	0
R202	On	04/11/2010	Bond Future			3.05600	3.05600			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		607.00000	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		1,468.00000	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		262.00000	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		103.00000	103,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		751.00000	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		965.00000	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			8.37600	8.38700		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.45100	8.46300		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.51100	8.52300		6.50	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		4,400.00000	4,457,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,199.00000	4,240,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		297.00000	277,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,411.00000	4,453,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		267.00000	248,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,990.00000	4,029,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		330.00000	308,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,769.00000	1,785,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,882.00000	1,839,000	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		1,904.00000	1,922,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,771.00000	1,730,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,642.00000	1,657,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,002.00000	1,958,000	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			8.49500	8.48600		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.56500	8.55500		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.61900	8.60900		7.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		4,304.00000	4,250,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		3.00000	1,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,413.00000	1,338,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		183.00000	160,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,647.00000	1,574,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		132.00000	111,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,518.00000	1,534,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		138.00000	102,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,239.00000	4,178,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		412.00000	408,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,467.00000	4,405,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		372.00000	367,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,015.00000	3,953,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		457.00000	451,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,808.00000	1,767,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,411.00000	2,425,000	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		1,949.00000	1,906,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,275.00000	2,287,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,675.00000	1,635,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,556.00000	2,571,000	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			7.55300	7.55400		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.61300	7.61400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.64300	7.64400		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,181.00000	4,184,000	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		2,521.00000	2,519,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		98.00000	94,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,644.00000	2,642,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		87.00000	82,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,399.00000	2,397,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		111.00000	106,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,418.00000	1,413,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		505.00000	497,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,509.00000	1,504,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		469.00000	461,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,329.00000	1,325,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		544.00000	537,000	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			8.60400	8.59500		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.66900	8.66000		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.72100	8.71000		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		5,242.00000	5,187,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		1.00000	0,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,840.00000	3,783,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		7.00000	4,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		2,165.00000	2,198,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		59.00000	38,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,964.00000	3,904,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		573.00000	566,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,190.00000	4,131,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		519.00000	513,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,741.00000	3,681,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		631.00000	624,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,336.00000	2,286,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,106.00000	2,119,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,501.00000	2,450,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,984.00000	1,996,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,179.00000	2,130,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,237.00000	2,251,000	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			8.69400	8.68500		8.50	0.00	0	11,214
R208	On	04/11/2010	Bond Future			8.75900	8.75000		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			8.81100	8.80100		9.25	0.00	0	0
Total R208 Future										0.00	0	11,214
R208	On	05/08/2010	Bond Future	9.50	Call		4,905.00000	4,847,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		3.00000	1,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,725.00000	3,663,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		729.00000	722,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,952.00000	3,889,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		664.00000	656,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,503.00000	3,441,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		800.00000	793,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,123.00000	2,077,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,431.00000	2,445,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,283.00000	2,235,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,289.00000	2,301,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,971.00000	1,927,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,582.00000	2,598,000	8.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,214
R209	On	05/08/2010	Bond Future			8.91100	8.90100		12.75	0.00	0	2,406
R209	On	04/11/2010	Bond Future			8.95900	8.95000		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			8.99800	8.98800		14.50	0.00	0	0
Total R209 Future										0.00	0	2,406
R209	On	05/08/2010	Bond Future	8.75	Call		407.00000	327,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,605.00000	1,603,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,474.00000	2,406,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,088.00000	2,090,000	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		2,689.00000	2,619,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,920.00000	1,920,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,268.00000	2,202,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,268.00000	2,272,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,168.00000	3,105,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,076.00000	3,090,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,378.00000	3,313,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,904.00000	2,915,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,964.00000	2,902,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,257.00000	3,272,000	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			3.04400	3.07400			0.00	0	0
R210	On	04/11/2010	Bond Future			3.09200	3.12300			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		338.00000	729,000		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	1,374,000		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	78,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Put		313.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		0.00000	103,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		294.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		344.00000	741,000		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		938.00000	541,000		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			2.73400	2.73300			0.00	0	0
R211	On	04/11/2010	Bond Future			2.83600	2.83500			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		99.00000	94,000		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		391.00000	385,000		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		193.00000	199,000		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		478.00000	484,000		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		197.00000	202,000		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		761.00000	766,000		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			3.01200	3.01100			0.00	0	0
R212	On	04/11/2010	Bond Future			3.08000	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	114,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		370.00000	360,000		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	591,000		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	744,000		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	278,000		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	1,213,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										1,890,900.00	1,100	74,469
GOVI	On	05/08/2010	GOVI			323.59300	323.59300		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			328.97700	328.97700			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		81,000.00000	80,636,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		1,070.00000	706,000	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		230.00000	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		330.00000	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		130.00000	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			351.01600	350.97300			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			322.37800	322.38100			341,720,680.00	106	1,445
ALBI	On	04/11/2010	Index Future			327.74200	327.74400			0.00	0	0
Total ALBI Future										341,720,680.00	106	1,445
Total For ALBI										341,720,680.00	106	1,445
CRD1	On	05/08/2010	Index Future			143.02600	142.93600			0.00	0	2
CRD1	On	04/11/2010	Index Future			145.40600	145.31400			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			380.70700	380.61700			0.00	0	501
ILBI	On	04/11/2010	Index Future			387.14100	387.04600			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			315.39400	315.41100			0.00	0	3
OTH1	On	04/11/2010	Index Future			320.64200	320.65900			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			319.73500	319.73400			0.00	0	100
TRT1	On	04/11/2010	Index Future			325.05500	325.05400			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										341,720,680.00	106	2,109
JIBAR	On	21/07/2010	Jibar Future			6.53500	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 :							343,611,580.00	1,206	101,904
R155 On 31/08/2011 Spot Bond			6.69000	6.68000			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			7.74000	7.73000			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			8.90000	8.88500			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			3.00000	3.01000			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			7.69000	7.67000			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			8.36500	8.37000			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			8.48000	8.46500			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			7.54500	7.54000			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			8.58500	8.58000			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			8.68000	8.67000			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			8.90500	8.89000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R210 On 31/03/2028 Spot Bond			3.05000	3.08000			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							341,720,680.00	106	79,643
Total Options							1,890,900.00	1,100	22,261
Grand Total:							343,611,580.00	1,206	101,904