



# Interest Rates Daily MTM Report

Daily summary for: 20/07/2010

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			7.64100	7.75300		4.00	0.00	0	4,923
R157	On	04/11/2010	Bond Future			7.69800	7.81800		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			7.73200	7.86000		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,923</b>
R157	On	05/08/2010	Bond Future	8.75	Call		4,623.00000	5,156,000	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		3,485.00000	4,018,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		5,747.00000	6,281,000	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	1,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,340.00000	2,867,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		1,269.00000	823,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		60.00000	147,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,310.00000	3,774,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		274.00000	193,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,499.00000	3,971,000	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		244.00000	172,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,124.00000	3,580,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		307.00000	219,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,989.00000	1,627,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		540.00000	722,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,596.00000	1,897,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,424.00000	1,174,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,719.00000	2,032,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,333.00000	1,095,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,477.00000	1,766,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,520.00000	1,257,000	4.01	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,000</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>8,923</b>
R186	On	05/08/2010	Bond Future			8.82200	8.91400		10.00	0.00	0	20,831
R186	On	04/11/2010	Bond Future			8.88200	8.97600		11.00	0.00	0	400
R186	On	03/02/2011	Bond Future			8.92900	9.02600		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>21,231</b>
R186	On	05/08/2010	Bond Future	9.25	Call		3,207.00000	4,002,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		121.00000	48,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		355.00000	606,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		1,908.00000	1,292,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,453.00000	8,319,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		2.00000	0,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		9,537.00000	10,404,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,409.00000	1,993,000	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		607.00000	324,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,022.00000	3,201,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		40.00000	86,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,180.00000	4,757,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,692.00000	1,396,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,483.00000	5,080,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,550.00000	1,274,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,888.00000	4,445,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,848.00000	1,532,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,834.00000	3,309,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,719.00000	2,066,000	10.33	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		3,529.00000	3,987,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,766.00000	3,336,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,774.00000	4,249,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,556.00000	3,143,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,292.00000	3,732,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,987.00000	3,539,000	10.81	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,916</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>37,147</b>
R189	On	05/08/2010	Bond Future			1.58900	1.67800			0.00	0	0
R189	On	04/11/2010	Bond Future			1.72200	1.82000			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	05/08/2010	Bond Future	1.75	Call		198.00000	443,000		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		335.00000	580,000		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		61.00000	306,000		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	70,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Put		174.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Call		0.00000	194,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		50.00000	1,000		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		298.00000	55,000		0.00	0	0
<b>Total R189 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/08/2010	Bond Future			2.99200	2.99200			0.00	0	0
R197	On	04/11/2010	Bond Future			3.05900	3.05900			0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/08/2010	Bond Future	3.05	Call		732.00000	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		1,359.00000	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		101.00000	101,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	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		111.00000	111,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		505.00000	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		731.00000	731,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	05/08/2010	Bond Future			7.58100	7.70400		3.75	0.00	0	1,364
R201	On	04/11/2010	Bond Future			7.63500	7.76700		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.66400	7.80400		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,364</b>
R201	On	05/08/2010	Bond Future	9.00	Call		4,701.00000	5,161,000	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		2,747.00000	3,153,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		192.00000	130,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,897.00000	3,310,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		171.00000	115,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,598.00000	2,999,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		215.00000	148,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,534.00000	1,824,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		881.00000	701,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,641.00000	1,941,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		822.00000	652,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,431.00000	1,712,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		944.00000	755,000	3.82	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>1,364</b>
R202	On	05/08/2010	Bond Future			2.99500	3.01500			0.00	0	0
R202	On	04/11/2010	Bond Future			3.03600	3.05600			0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202	On	05/08/2010	Bond Future	3.05	Call		607.00000	957,000		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	1,817,000		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	87,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Put		262.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	241,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		103.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		751.00000	1,094,000		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	622,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203	On	05/08/2010	Bond Future			8.26400	8.37600		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.33400	8.45100		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.38800	8.51100		6.50	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,767</b>
R203	On	05/08/2010	Bond Future	9.25	Call		4,457.00000	5,047,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,240.00000	4,760,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		277.00000	199,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,453.00000	4,980,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		248.00000	178,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,029.00000	4,542,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		308.00000	223,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,785.00000	2,104,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,839.00000	1,549,000	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		1,922.00000	2,253,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,730.00000	1,452,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,657.00000	1,962,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,958.00000	1,655,000	5.99	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>3,767</b>
R204	On	05/08/2010	Bond Future			8.38400	8.49500		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.44900	8.56500		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.49800	8.61900		7.75	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,664</b>
R204	On	05/08/2010	Bond Future	9.25	Call		4,250.00000	4,895,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,338.00000	1,883,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		160.00000	59,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,574.00000	2,146,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		111.00000	38,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,534.00000	1,012,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		102.00000	225,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,178.00000	4,728,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		408.00000	300,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,405.00000	4,964,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		367.00000	268,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,953.00000	4,494,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		451.00000	335,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,767.00000	2,087,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,425.00000	2,076,000	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		1,906.00000	2,240,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,287.00000	1,952,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,635.00000	1,940,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,571.00000	2,207,000	7.17	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,845</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,509</b>
R206	On	05/08/2010	Bond Future			7.43000	7.55300		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.48000	7.61300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.49800	7.64300		3.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	05/08/2010	Bond Future	9.00	Call		4,184.00000	4,550,000	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		2,519.00000	2,856,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		94.00000	60,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,642.00000	2,983,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		82.00000	53,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,397.00000	2,730,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		106.00000	69,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,413.00000	1,672,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		497.00000	382,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,504.00000	1,770,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		461.00000	352,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,325.00000	1,576,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		537.00000	413,000	2.98	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



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			8.50300	8.60400		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.56400	8.66900		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.61100	8.72100		8.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,639</b>
R207	On	05/08/2010	Bond Future	9.50	Call		5,187.00000	5,797,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,783.00000	4,390,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		4.00000	1,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		2,198.00000	1,639,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		38.00000	89,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,904.00000	4,397,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		566.00000	438,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,131.00000	4,634,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		513.00000	396,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,681.00000	4,163,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		624.00000	485,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,286.00000	2,629,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,119.00000	1,826,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,450.00000	2,805,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,996.00000	1,715,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,130.00000	2,460,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,251.00000	1,945,000	8.12	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>5,139</b>
R208	On	05/08/2010	Bond Future			8.60300	8.69400		8.50	0.00	0	11,214
R208	On	04/11/2010	Bond Future			8.66500	8.75900		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			8.71300	8.81100		9.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>11,214</b>
R208	On	05/08/2010	Bond Future	9.50	Call		4,847.00000	5,417,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		1.00000	1,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,663.00000	4,100,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		722.00000	581,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,889.00000	4,337,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		656.00000	525,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,441.00000	3,868,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		793.00000	642,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,077.00000	2,372,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,445.00000	2,148,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,235.00000	2,542,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,301.00000	2,016,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,927.00000	2,209,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,598.00000	2,288,000	8.56	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>11,214</b>
R209	On	05/08/2010	Bond Future			8.83000	8.91100		12.75	0.00	0	2,406
R209	On	04/11/2010	Bond Future			8.87600	8.95900		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			8.91300	8.99800		14.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,406</b>
R209	On	05/08/2010	Bond Future	8.75	Call		327.00000	511,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,603.00000	1,150,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,406.00000	2,758,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,090.00000	1,795,000	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		2,619.00000	2,988,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,920.00000	1,642,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,202.00000	2,536,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,272.00000	1,959,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,105.00000	3,451,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,090.00000	2,778,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,313.00000	3,672,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,915.00000	2,617,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,902.00000	3,235,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,272.00000	2,948,000	13.92	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>2,406</b>
R210	On	05/08/2010	Bond Future			3.04500	3.04400			0.00	0	0
R210	On	04/11/2010	Bond Future			3.09200	3.09200			0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210	On	05/08/2010	Bond Future	3.10	Call		729.00000	716,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Call		1,374.00000	1,361,000		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		78.00000	65,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		103.00000	103,000		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		741.00000	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		541.00000	541,000		0.00	0	0
<b>Total R210 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211	On	05/08/2010	Bond Future			2.73500	2.73400			0.00	0	0
R211	On	04/11/2010	Bond Future			2.83600	2.83600			0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211	On	05/08/2010	Bond Future	2.75	Call		94.00000	88,000		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		385.00000	379,000		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		199.00000	205,000		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		484.00000	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		202.00000	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		766.00000	766,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	05/08/2010	Bond Future			3.01200	3.01200			0.00	0	0
R212	On	04/11/2010	Bond Future			3.08000	3.08000			0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
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		114.00000	114,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		360.00000	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		591.00000	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		744.00000	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		278.00000	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		1,213.00000	1,213,000	0.00	0	0	
<b>Total R212 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total for Bond</b>									<b>0.00</b>	<b>0</b>	<b>74,469</b>	
GOVI	On	05/08/2010	GOVI			325.47000	323.59300		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			330.88600	328.97700			0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>326</b>	
GOVI	On	05/08/2010	GOVI	315.60	Call		80,636.00000	98,892,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		706.00000	192,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		0.00000	18,860,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		230.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		0.00000	18,760,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		330.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		0.00000	18,960,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		130.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>326</b>	
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>326</b>	
AL7T	On	05/08/2010	Index Future			353.32900	351.01600			0.00	0	58
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>58</b>	
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>58</b>	

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			324.27900	322.37800			0.00	0	1,445
ALBI	On	04/11/2010	Index Future			329.67500	327.74200			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,445</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,445</b>
CRD1	On	05/08/2010	Index Future			143.58700	143.02600			0.00	0	2
CRD1	On	04/11/2010	Index Future			145.97600	145.40600			0.00	0	0
<b>Total CRD1 Future</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>										<b>0.00</b>	<b>0</b>	<b>2</b>
ILBI	On	05/08/2010	Index Future			381.15200	380.70700			0.00	0	501
ILBI	On	04/11/2010	Index Future			387.59400	387.14100			0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>501</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>501</b>
OTH1	On	05/08/2010	Index Future			317.42600	315.39400			0.00	0	3
OTH1	On	04/11/2010	Index Future			322.70700	320.64200			0.00	0	0
<b>Total OTH1 Future</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>										<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1	On	05/08/2010	Index Future			321.59100	319.73500			0.00	0	100
TRT1	On	04/11/2010	Index Future			326.94200	325.05500			0.00	0	0
<b>Total TRT1 Future</b>										<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>										<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>2,109</b>
JIBAR	On	21/07/2010	Jibar Future			6.53500	6.53500			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
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>101,904</b>
R155 On 31/08/2011 Spot Bond			6.58000	6.69000			0.00	0	0
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.63000	7.74000			0.00	0	0
<b>Total R157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.80500	8.90000			0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R189 On 31/03/2013 Spot Bond			1.65000	1.74000			0.00	0	0
<b>Total R189 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Spot Bond			3.00000	3.00000			0.00	0	0
<b>Total R197 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			7.57000	7.69000			0.00	0	0
<b>Total R201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Spot Bond			3.00000	3.02000			0.00	0	0
<b>Total R202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			8.24000	8.36500			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Spot Bond			8.37000	8.48000			0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206 On 15/01/2014 Spot Bond			7.42000	7.54500			0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			8.48500	8.58500			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			8.58500	8.68000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			8.82000	8.90500			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Spot Bond			3.05000	3.05000			0.00	0	0
<b>Total R210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Spot Bond			2.75000	2.75000			0.00	0	0
<b>Total R211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Spot Bond			3.02000	3.02000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>0.00</b>	<b>0</b>	<b>79,643</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>22,261</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>101,904</b>