



Interest Rates Daily MTM Report

Daily summary for: 15/07/2010

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			7.77500	7.71500		4.00	0.00	0	4,923
R157	On	04/11/2010	Bond Future			7.84100	7.77600		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			7.88500	7.81600		4.25	0.00	0	0
Total R157 Future										0.00	0	4,923
R157	On	05/08/2010	Bond Future	8.75	Call		4,803.00000	4,518,000	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		3,666.00000	3,382,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		1.00000	2,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		5,928.00000	5,643,000	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	17,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,524.00000	2,245,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		1,150.00000	1,384,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		121.00000	70,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,488.00000	3,239,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		262.00000	307,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,679.00000	3,425,000	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		234.00000	274,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,300.00000	3,055,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		293.00000	342,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,883.00000	2,080,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		624.00000	527,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,716.00000	1,555,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,355.00000	1,491,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,843.00000	1,676,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,268.00000	1,397,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,593.00000	1,439,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,447.00000	1,589,000	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			8.93500	8.86500		10.00	0.00	0	20,902
R186	On	04/11/2010	Bond Future			8.99800	8.92600		11.00	0.00	0	400
R186	On	03/02/2011	Bond Future			9.04900	8.97500		11.25	0.00	0	0
Total R186 Future										0.00	0	21,302
R186	On	05/08/2010	Bond Future	9.25	Call		3,682.00000	3,090,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		135.00000	200,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		605.00000	388,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		1,697.00000	2,138,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,915.00000	7,260,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		3.00000	6,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		9,998.00000	9,341,000	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		1,834.00000	1,390,000	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		571.00000	785,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		3,632.00000	4,235,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		111.00000	56,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,546.00000	4,097,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,595.00000	1,812,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,857.00000	4,395,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,461.00000	1,664,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,244.00000	3,811,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,741.00000	1,974,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,615.00000	4,006,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,963.00000	1,688,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,815.00000	3,461,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,586.00000	3,907,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,069.00000	3,702,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,385.00000	3,693,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,568.00000	3,228,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,797.00000	4,132,000	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			1.67100	1.66800			0.00	0	0
R189	On	04/11/2010	Bond Future			1.81300	1.81000			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		225.00000	217,000		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		363.00000	354,000		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		88.00000	80,000		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		149.00000	156,000		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		25.00000	32,000		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		273.00000	280,000		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	3.01100			0.00	0	0
R197	On	04/11/2010	Bond Future			3.07800	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	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		1,119.00000	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		139.00000	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		346.00000	346,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		271.00000	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		966.00000	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			7.69500	7.61400		3.75	0.00	0	1,364
R201	On	04/11/2010	Bond Future			7.75700	7.67100		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.79400	7.70100		4.00	0.00	0	0
Total R201 Future										0.00	0	1,364
R201	On	05/08/2010	Bond Future	9.00	Call		5,038.00000	4,735,000	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		3,054.00000	2,787,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		159.00000	197,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,208.00000	2,938,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		141.00000	176,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,901.00000	2,639,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		178.00000	221,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,761.00000	1,566,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		762.00000	879,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,875.00000	1,673,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		710.00000	820,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,651.00000	1,462,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		818.00000	941,000	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			3.01400	3.05000			0.00	0	0
R202	On	04/11/2010	Bond Future			3.05500	3.05000			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		0.00000	625,000		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		0.00000	1,485,000		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		0.00000	244,000		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		0.00000	86,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	768,000		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		0.00000	948,000		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			8.41800	8.35800		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.49500	8.43300		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.55700	8.49100		6.50	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		4,552.00000	4,238,000	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		4,338.00000	4,066,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		283.00000	326,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,551.00000	4,275,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		255.00000	294,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,127.00000	3,859,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		314.00000	361,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,858.00000	1,692,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,814.00000	1,973,000	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		1,997.00000	1,823,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,706.00000	1,857,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,727.00000	1,567,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,930.00000	2,095,000	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			8.50700	8.45700		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.57700	8.52500		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.63200	8.57800		7.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		4,472.00000	4,183,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		2.00000	3,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,569.00000	1,330,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		171.00000	221,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,807.00000	1,556,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		124.00000	163,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,403.00000	1,629,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		191.00000	127,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,390.00000	4,142,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		393.00000	439,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,619.00000	4,368,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		355.00000	398,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,163.00000	3,920,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		435.00000	486,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,899.00000	1,755,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,331.00000	2,484,000	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		2,043.00000	1,893,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,198.00000	2,345,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,762.00000	1,624,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,472.00000	2,631,000	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			7.57500	7.51400		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.63700	7.57100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.66900	7.59700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,300.00000	4,119,000	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		2,632.00000	2,466,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		90.00000	107,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,756.00000	2,588,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		79.00000	95,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,509.00000	2,345,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		102.00000	121,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,503.00000	1,377,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		469.00000	528,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,597.00000	1,467,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		435.00000	491,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,412.00000	1,290,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		505.00000	569,000	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			8.62600	8.56600		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.69200	8.63000		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.74400	8.67900		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		5,417.00000	5,056,000	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		4,015.00000	3,658,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		7.00000	11,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		2,021.00000	2,342,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		90.00000	50,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		4,115.00000	3,823,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		547.00000	620,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,344.00000	4,047,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		496.00000	564,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,889.00000	3,604,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		602.00000	682,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,443.00000	2,239,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,034.00000	2,205,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,611.00000	2,400,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,915.00000	2,079,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,282.00000	2,086,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,161.00000	2,339,000	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			8.71600	8.65600		8.50	0.00	0	11,285
R208	On	04/11/2010	Bond Future			8.78200	8.72000		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			8.83400	8.77000		9.25	0.00	0	0
Total R208 Future										0.00	0	11,285
R208	On	05/08/2010	Bond Future	9.50	Call		5,086.00000	4,713,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		2.00000	4,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,877.00000	3,586,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		697.00000	786,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,107.00000	3,809,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		634.00000	717,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,652.00000	3,368,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		765.00000	861,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,228.00000	2,033,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,349.00000	2,539,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,391.00000	2,188,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,210.00000	2,392,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,072.00000	1,885,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,496.00000	2,695,000	8.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,285
R209	On	05/08/2010	Bond Future			8.93200	8.86200		12.75	0.00	0	2,406
R209	On	04/11/2010	Bond Future			8.98100	8.90900		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			9.02000	8.94600		14.50	0.00	0	0
Total R209 Future										0.00	0	2,406
R209	On	05/08/2010	Bond Future	8.75	Call		546.00000	357,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,437.00000	1,797,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,671.00000	2,357,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,966.00000	2,211,000	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		2,894.00000	2,565,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,806.00000	2,036,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,456.00000	2,157,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,137.00000	2,397,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,357.00000	3,049,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		2,940.00000	3,202,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,573.00000	3,254,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,774.00000	3,025,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,146.00000	2,849,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,115.00000	3,388,000	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	3.10000			0.00	0	0
R210	On	04/11/2010	Bond Future			3.12200	3.10000			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		0.00000	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		0.00000	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		0.00000	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		0.00000	282,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		0.00000	357,000		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		0.00000	926,000		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			2.73200	2.75000			0.00	0	0
R211	On	04/11/2010	Bond Future			2.83400	2.75000			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		0.00000	105,000		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		0.00000	397,000		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		0.00000	187,000		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		0.00000	473,000		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		0.00000	191,000		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		0.00000	755,000		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	3.00000			0.00	0	0
R212	On	04/11/2010	Bond Future			3.07900	3.00000			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		0.00000	105,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	1,203,000		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	0
Total for Bond									0.00	0	73,511
GOVI	On	05/08/2010	GOVI			323.06700	324.24800	6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			328.44200	329.64300		0.00	0	0
Total GOVI Future									0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		87,477.00000	76,196,000	6.57	0.00	0
GOVI	On	05/08/2010	GOVI	315.60	Put		997.00000	1,526,000	6.57	0.00	0
GOVI	On	04/11/2010	GOVI	329.00	Call		6,430.00000	0,000	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	5,580,000	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		6,330.00000	0,000	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	5,680,000	0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		6,530.00000	0,000	0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	5,480,000	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			350.44700	353.06900		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			321.83600	323.04400			0.00	0	1,228
ALBI	On	04/11/2010	Index Future			327.19100	328.41900			0.00	0	0
Total ALBI Future										0.00	0	1,228
Total For ALBI										0.00	0	1,228
CRD1	On	05/08/2010	Index Future			142.80700	143.06900			0.00	0	2
CRD1	On	04/11/2010	Index Future			145.18300	145.44900			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			380.47300	380.31800			0.00	0	501
ILBI	On	04/11/2010	Index Future			386.89800	386.73900			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			314.76500	316.12600			0.00	0	3
OTH1	On	04/11/2010	Index Future			320.00100	321.38600			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			319.21200	320.38000			0.00	0	100
TRT1	On	04/11/2010	Index Future			324.52300	325.71100			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	1,892
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	6,000	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	6,000	25,000
Total For JIBAR FUTURE							0.00	6,000	25,000
Total for Jibar							0.00	6,000	25,000
Total for Derivatives :							0.00	6,000	100,729
R155 On 31/08/2011 Spot Bond			6.70000	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			7.75500	7.65000			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			8.91500	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	1.74000			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			3.02000	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			7.67500	7.52000			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	3.00000			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			8.39500	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			8.48500	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			7.55500	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			8.60500	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			8.69500	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			8.92000	8.78000			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	3.05000			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							0.00	6,000	79,568
Total Options							0.00	0	21,161
Grand Total:							0.00	6,000	100,729