



Interest Rates Daily MTM Report

Daily summary for: 22/07/2010

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			7.65900	7.59900		4.00	0.00	0	3,768
R157	On	04/11/2010	Bond Future			7.71700	7.65300		4.50	0.00	0	4,155
R157	On	03/02/2011	Bond Future			7.75300	7.68500		4.25	0.00	0	0
Total R157 Future										0.00	0	7,923
R157	On	05/08/2010	Bond Future	8.75	Call		5,357.00000	5,070,000	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		4,219.00000	3,932,000	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		6,481.00000	6,195,000	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		0.00000	1,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		3,067.00000	2,781,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		668.00000	870,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		193.00000	108,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,953.00000	3,693,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		167.00000	199,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		4,152.00000	3,888,000	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		148.00000	175,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,755.00000	3,499,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		189.00000	224,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,497.00000	1,671,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		797.00000	680,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,014.00000	1,837,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,087.00000	1,204,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,153.00000	1,971,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,012.00000	1,124,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,878.00000	1,708,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,166.00000	1,290,000	4.01	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										0.00	0	11,923
R186	On	05/08/2010	Bond Future			8.79000	8.77000		10.00	0.00	0	13,181
R186	On	04/11/2010	Bond Future			8.84800	8.82800		11.00	0.00	0	12,012
R186	On	03/02/2011	Bond Future			8.89400	8.87400		11.25	0.00	0	0
Total R186 Future										0.00	0	25,193
R186	On	05/08/2010	Bond Future	9.25	Call		4,472.00000	4,282,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		24.00000	24,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		789.00000	673,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		980.00000	1,055,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,813.00000	8,623,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		10,899.00000	10,708,000	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		2,368.00000	2,191,000	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		204.00000	218,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		2,743.00000	2,900,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		123.00000	89,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		5,105.00000	4,959,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,238.00000	1,280,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,438.00000	5,289,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,126.00000	1,165,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,781.00000	4,639,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,362.00000	1,408,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,019.00000	3,108,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,282.00000	2,184,000	10.33	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		4,260.00000	4,146,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,101.00000	3,172,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,532.00000	4,415,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		2,917.00000	2,986,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,995.00000	3,885,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,294.00000	3,369,000	10.81	0.00	0	0
Total R186 Option										0.00	0	15,916
Total For R186										0.00	0	41,109
R189	On	05/08/2010	Bond Future			1.45000	1.54800			0.00	0	0
R189	On	04/11/2010	Bond Future			1.56800	1.67600			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		556.00000	827,000		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		694.00000	965,000		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		419.00000	690,000		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		184.00000	453,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Call		308.00000	577,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Call		60.00000	329,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		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			2.99400	2.99300			0.00	0	0
R197	On	04/11/2010	Bond Future			3.06100	3.06000			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		720.00000	707,000		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		1,347.00000	1,334,000		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		89.00000	76,000		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		124.00000	136,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		493.00000	480,000		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		744.00000	756,000		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			7.61900	7.53900		3.75	0.00	0	486
R201	On	04/11/2010	Bond Future			7.67600	7.59000		4.00	0.00	0	1,364
R201	On	03/02/2011	Bond Future			7.70800	7.61500		4.00	0.00	0	0
Total R201 Future										0.00	0	1,850
R201	On	05/08/2010	Bond Future	9.00	Call		5,319.00000	5,019,000	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		3,295.00000	3,019,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		111.00000	142,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,454.00000	3,175,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		99.00000	126,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,139.00000	2,866,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		127.00000	160,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,931.00000	1,723,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		643.00000	748,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,051.00000	1,837,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		597.00000	696,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,815.00000	1,614,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		693.00000	805,000	3.82	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,850
R202	On	05/08/2010	Bond Future			3.01100	2.98600			0.00	0	0
R202	On	04/11/2010	Bond Future			3.05200	3.02600			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		1,114.00000	677,000		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		1,974.00000	1,537,000		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		245.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Put		0.00000	192,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		413.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	34,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		1,267.00000	819,000		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		450.00000	897,000		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			8.26100	8.22100		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.33100	8.28900		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.38500	8.34200		6.50	0.00	0	0
Total R203 Future										0.00	0	5,982
R203	On	05/08/2010	Bond Future	9.25	Call		5,274.00000	5,063,000	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		4,965.00000	4,767,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		173.00000	191,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,187.00000	4,988,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		154.00000	170,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,744.00000	4,549,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		194.00000	215,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,229.00000	2,103,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,446.00000	1,534,000	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		2,383.00000	2,253,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,353.00000	1,437,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,082.00000	1,961,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,546.00000	1,639,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	5,982
R204	On	05/08/2010	Bond Future			8.40100	8.36100		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.46700	8.42500		7.50	0.00	0	2,456
R204	On	03/02/2011	Bond Future			8.51700	8.47400		7.75	0.00	0	0
Total R204 Future										0.00	0	5,120
R204	On	05/08/2010	Bond Future	9.25	Call		5,029.00000	4,796,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		2,000.00000	1,778,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		42.00000	54,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		2,269.00000	2,042,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		26.00000	33,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		901.00000	1,057,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		249.00000	171,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,842.00000	4,631,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		277.00000	305,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,081.00000	4,867,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		248.00000	274,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,606.00000	4,398,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		310.00000	341,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,150.00000	2,023,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,006.00000	2,117,000	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		2,307.00000	2,174,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,885.00000	1,991,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,001.00000	1,879,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,135.00000	2,251,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										0.00	0	6,965
R206	On	05/08/2010	Bond Future			7.49900	7.40800		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.55400	7.45600		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.58000	7.47200		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,616.00000	4,345,000	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		2,917.00000	2,663,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		54.00000	74,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,045.00000	2,789,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		48.00000	65,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,791.00000	2,539,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		63.00000	84,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,719.00000	1,518,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		361.00000	440,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,819.00000	1,612,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		334.00000	406,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,622.00000	1,426,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		392.00000	475,000	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			8.51000	8.46000		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.57200	8.52000		8.50	0.00	0	600
R207	On	03/02/2011	Bond Future			8.61900	8.56600		8.50	0.00	0	0
Total R207 Future										0.00	0	5,239
R207	On	05/08/2010	Bond Future	9.50	Call		6,058.00000	5,755,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	1,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		4,650.00000	4,347,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	1,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		1,407.00000	1,659,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		118.00000	66,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		4,609.00000	4,347,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		389.00000	436,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,850.00000	4,583,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		350.00000	392,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,371.00000	4,114,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		432.00000	484,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,775.00000	2,591,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,710.00000	1,834,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,957.00000	2,767,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,605.00000	1,723,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,600.00000	2,423,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,823.00000	1,954,000	8.12	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										0.00	0	5,739
R208	On	05/08/2010	Bond Future			8.60000	8.56100		8.50	0.00	0	10,666
R208	On	04/11/2010	Bond Future			8.66200	8.62100		9.50	0.00	0	6,835

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			8.71000	8.66800		9.25	0.00	0	0
Total R208 Future										0.00	0	17,501
R208	On	05/08/2010	Bond Future	9.50	Call		5,681.00000	5,435,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,311.00000	4,102,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		519.00000	564,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,553.00000	4,340,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		469.00000	510,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,073.00000	3,869,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		575.00000	625,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,514.00000	2,370,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,016.00000	2,128,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,690.00000	2,541,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,890.00000	1,997,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,344.00000	2,207,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,149.00000	2,268,000	8.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	17,501
R209	On	05/08/2010	Bond Future			8.78800	8.76800		12.75	0.00	0	1,281
R209	On	04/11/2010	Bond Future			8.83300	8.81300		14.50	0.00	0	2,406
R209	On	03/02/2011	Bond Future			8.86800	8.84800		14.50	0.00	0	0
Total R209 Future										0.00	0	3,687
R209	On	05/08/2010	Bond Future	8.75	Call		697.00000	598,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		841.00000	902,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,046.00000	2,939,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,585.00000	1,637,000	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		3,290.00000	3,178,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,447.00000	1,493,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,811.00000	2,708,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,736.00000	1,792,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,732.00000	3,634,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		2,550.00000	2,609,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,963.00000	3,862,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,398.00000	2,455,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,507.00000	3,411,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		2,710.00000	2,771,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	3,687
R210	On	05/08/2010	Bond Future			3.04600	3.04500			0.00	0	0
R210	On	04/11/2010	Bond Future			3.09400	3.09300			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		716.00000	703,000		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		1,361.00000	1,348,000		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		65.00000	52,000		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		90.00000	77,000		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		729.00000	716,000		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		554.00000	567,000		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			2.73800	2.73700			0.00	0	0
R211	On	04/11/2010	Bond Future			2.84000	2.83900			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		76.00000	70,000		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		368.00000	362,000		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		217.00000	222,000		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		501.00000	506,000		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		219.00000	225,000		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		783.00000	789,000		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			3.01400	3.01300			0.00	0	0
R212	On	04/11/2010	Bond Future			3.08200	3.08100			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		124.00000	133,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		351.00000	341,000		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		600.00000	610,000		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		753.00000	763,000		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		288.00000	297,000		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		1,222.00000	1,231,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										0.00	0	94,756
GOVI	On	05/08/2010	GOVI			325.40800	326.13000		6.57	647,561,920.00	199	172
GOVI	On	04/11/2010	GOVI			330.82300	331.58200			509,467,420.00	154	154
Total GOVI Future										1,157,029,340.00	353	326
GOVI	On	05/08/2010	GOVI	315.60	Call		105,395.00000	98,199,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		95.00000	119,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		25,820.00000	18,230,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		25,720.00000	18,130,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		25,920.00000	18,330,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										1,157,029,340.00	353	326
Total for GOVI										1,157,029,340.00	353	326
AL7T	On	05/08/2010	Index Future			352.92400	353.83400			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			324.25900	324.99600			0.00	0	1,445
ALBI	On	04/11/2010	Index Future			329.65500	330.40400			0.00	0	0
Total ALBI Future										0.00	0	1,445
Total For ALBI										0.00	0	1,445
CRD1	On	05/08/2010	Index Future			144.13400	143.72700			0.00	0	2
CRD1	On	04/11/2010	Index Future			146.53200	146.12900			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			381.53700	381.47500			0.00	0	501
ILBI	On	04/11/2010	Index Future			387.98800	387.92500			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			317.64500	318.30000			0.00	0	3
OTH1	On	04/11/2010	Index Future			322.93000	323.62100			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			321.55000	322.24700			0.00	0	100
TRT1	On	04/11/2010	Index Future			326.90000	327.63400			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	2,109
JIBAR	On	18/08/2010	Jibar Future			6.52500	6.38500			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.36500	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			6.28500	6.29500			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.28500	6.29500			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.26500	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			6.41500	6.46500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.59500	6.70500			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.83500	6.95500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.08500	7.20500			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.16500	7.25500			0.00	0	0
Total Jibar Future							0.00	0	23,000
Total For JIBAR FUTURE							0.00	0	23,000
Total for Jibar							0.00	0	23,000
Total for Derivatives :							1,157,029,340.00	353	120,191
R155 On 31/08/2011 Spot Bond			6.60500	6.54000			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			7.65500	7.59000			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			8.78500	8.76000			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			1.50000	1.60000			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	3.00000			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			7.61500	7.53000			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			3.01500	2.99000			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			8.25000	8.21000			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			8.39500	8.35000			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			7.49000	7.40000			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			8.50000	8.45500			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			8.59000	8.55000			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			8.77500	8.76500			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	3.05000			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							1,157,029,340.00	353	97,930
Total Options							0.00	0	22,261
Grand Total:							1,157,029,340.00	353	120,191