



Interest Rates Daily MTM Report

Daily summary for: 29/07/2010

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			7.59400	7.57500		4.00	0.00	0	3,768
R157	On	04/11/2010	Bond Future			7.64800	7.62700		4.50	0.00	0	4,155
R157	On	03/02/2011	Bond Future			7.68000	7.65800		4.25	0.00	0	0
Total R157 Future										0.00	0	7,923
R157	On	05/08/2010	Bond Future	8.75	Call		5,472.00000	5,381,000	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		4,334.00000	4,243,000	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		6,596.00000	6,505,000	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	0,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		3,182.00000	3,091,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		497.00000	547,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		137.00000	96,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		4,040.00000	3,951,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		136.00000	143,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		4,242.00000	4,152,000	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		119.00000	125,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,840.00000	3,752,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		155.00000	163,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,390.00000	1,442,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		809.00000	765,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,059.00000	1,997,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,015.00000	1,049,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,201.00000	2,137,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		943.00000	975,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,921.00000	1,861,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,092.00000	1,127,000	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			8.53400	8.53500		10.00	0.00	0	13,181
R186	On	04/11/2010	Bond Future			8.58500	8.58500		11.00	1,808,633.70	15	12,012
R186	On	03/02/2011	Bond Future			8.62300	8.62400		11.25	0.00	0	0
Total R186 Future										1,808,633.70	15	25,193
R186	On	05/08/2010	Bond Future	9.25	Call		6,724.00000	6,734,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		2,162.00000	2,153,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		78.00000	59,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		11,089.00000	11,098,000	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		13,174.00000	13,184,000	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		4,442.00000	4,450,000	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		2.00000	1,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		830.00000	783,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		485.00000	448,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		6,837.00000	6,828,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		652.00000	643,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		7,215.00000	7,206,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		585.00000	576,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		6,466.00000	6,456,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		729.00000	719,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,857.00000	1,844,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		3,439.00000	3,426,000	10.33	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		5,646.00000	5,643,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,133.00000	2,121,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,962.00000	5,960,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		1,994.00000	1,983,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		5,336.00000	5,333,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,281.00000	2,269,000	10.81	0.00	0	0
Total R186 Option										0.00	0	15,916
Total For R186										1,808,633.70	15	41,109
R189	On	05/08/2010	Bond Future			1.39200	1.37900			0.00	0	0
R189	On	04/11/2010	Bond Future			1.50000	1.48400			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		1,024.00000	988,000		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		1,162.00000	1,126,000		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		887.00000	851,000		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		663.00000	623,000		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		787.00000	747,000		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		538.00000	498,000		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			2.96700	2.98600			0.00	0	0
R197	On	04/11/2010	Bond Future			3.03300	3.05300			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		808.00000	1,049,000		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		1,435.00000	1,677,000		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		177.00000	419,000		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	210,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		37.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		579.00000	827,000		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		657.00000	410,000		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			7.53400	7.50500		3.75	0.00	0	486
R201	On	04/11/2010	Bond Future			7.58500	7.55300		4.00	966,681.99	9	1,364
R201	On	03/02/2011	Bond Future			7.61100	7.57700		4.00	0.00	0	0
Total R201 Future										966,681.99	9	1,850
R201	On	05/08/2010	Bond Future	9.00	Call		5,447.00000	5,338,000	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		3,403.00000	3,296,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		87.00000	95,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,563.00000	3,456,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		76.00000	83,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,243.00000	3,138,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		99.00000	108,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		2,000.00000	1,918,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		583.00000	616,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,122.00000	2,039,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		540.00000	571,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,881.00000	1,802,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		631.00000	666,000	3.82	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										966,681.99	9	1,850
R202	On	05/08/2010	Bond Future			3.03800	3.10800			0.00	0	0
R202	On	04/11/2010	Bond Future			3.07900	3.15000			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		0.00000	208,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Put		997.00000	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	1,068,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.10	Put		137.00000	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		1,866.00000	661,000		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		1,699.00000	496,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		0.00000	357,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		845.00000	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		2,561.00000	1,359,000		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			8.09500	8.07600		6.00	60,720,639.32	583	3,184
R203	On	04/11/2010	Bond Future			8.15700	8.13700		6.75	1,322,317.75	13	2,215
R203	On	03/02/2011	Bond Future			8.20400	8.18200		6.50	0.00	0	0
Total R203 Future										62,042,957.07	596	5,399
R203	On	05/08/2010	Bond Future	9.25	Call		6,047.00000	5,945,000	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		5,672.00000	5,572,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		95.00000	98,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,902.00000	5,802,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		83.00000	87,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		5,443.00000	5,344,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		108.00000	112,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,688.00000	2,613,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,103.00000	1,139,000	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		2,859.00000	2,781,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,028.00000	1,061,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,524.00000	2,451,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,186.00000	1,224,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										62,042,957.07	596	5,399
R204	On	05/08/2010	Bond Future			8.22500	8.20600		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.28300	8.26300		7.50	1,014,192.90	10	2,476
R204	On	03/02/2011	Bond Future			8.32700	8.30500		7.75	0.00	0	0
Total R204 Future										1,014,192.90	10	5,140
R204	On	05/08/2010	Bond Future	9.25	Call		5,942.00000	5,829,000	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		2,871.00000	2,758,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1.00000	0,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		3,155.00000	3,042,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		259.00000	281,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		519.00000	429,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		5,649.00000	5,540,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		154.00000	161,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,899.00000	5,789,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		137.00000	142,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		5,401.00000	5,293,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		175.00000	183,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,641.00000	2,563,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,551.00000	1,596,000	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		2,817.00000	2,736,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,450.00000	1,492,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,472.00000	2,396,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,660.00000	1,708,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										1,014,192.90	10	6,985
R206	On	05/08/2010	Bond Future			7.41400	7.39500		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.46200	7.44100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.48000	7.45700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,655.00000	4,598,000	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		2,949.00000	2,893,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		45.00000	47,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,078.00000	3,021,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		39.00000	41,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,821.00000	2,765,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		51.00000	54,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,735.00000	1,689,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		338.00000	352,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,836.00000	1,789,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		312.00000	324,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,637.00000	1,592,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		368.00000	382,000	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			8.29500	8.26500		7.75	17,630,690.76	188	4,451
R207	On	04/11/2010	Bond Future			8.34800	8.31700		8.50	0.00	0	600
R207	On	03/02/2011	Bond Future			8.38800	8.35600		8.50	0.00	0	0
Total R207 Future										17,630,690.76	188	5,051
R207	On	05/08/2010	Bond Future	9.50	Call		7,254.00000	7,069,000	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		5,846.00000	5,661,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		439.00000	520,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		346.00000	242,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		5,642.00000	5,469,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		202.00000	217,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,899.00000	5,725,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		179.00000	193,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		5,387.00000	5,216,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		228.00000	245,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,518.00000	3,386,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,217.00000	1,275,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,723.00000	3,587,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,135.00000	1,189,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,319.00000	3,190,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,306.00000	1,367,000	8.12	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										17,630,690.76	188	5,551
R208	On	05/08/2010	Bond Future			8.39500	8.35500		8.50	0.00	0	10,666
R208	On	04/11/2010	Bond Future			8.44900	8.40800		9.50	1,069,581.12	12	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			8.49000	8.44800		9.25	0.00	0	0
Total R208 Future										1,069,581.12	12	17,501
R208	On	05/08/2010	Bond Future	9.50	Call		6,996.00000	6,739,000	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		5,400.00000	5,169,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		274.00000	302,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,662.00000	5,428,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		243.00000	268,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		5,140.00000	4,912,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		307.00000	338,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,279.00000	3,109,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,427.00000	1,517,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,483.00000	3,308,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,329.00000	1,415,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,082.00000	2,917,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,533.00000	1,629,000	8.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										1,069,581.12	12	17,501
R209	On	05/08/2010	Bond Future			8.49300	8.50400		12.75	0.00	0	1,281
R209	On	04/11/2010	Bond Future			8.53100	8.54200		14.50	617,149.68	8	2,406
R209	On	03/02/2011	Bond Future			8.56000	8.57100		14.50	0.00	0	0
Total R209 Future										617,149.68	8	3,687
R209	On	05/08/2010	Bond Future	8.75	Call		2,071.00000	2,145,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		50.00000	32,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		4,498.00000	4,559,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		834.00000	803,000	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		4,794.00000	4,857,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		747.00000	719,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		4,208.00000	4,266,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		930.00000	896,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		5,100.00000	5,155,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,681.00000	1,645,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		5,371.00000	5,428,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,570.00000	1,536,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		4,832.00000	4,886,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,799.00000	1,762,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										617,149.68	8	3,687
R210	On	05/08/2010	Bond Future			3.02800	3.04700			0.00	0	0
R210	On	04/11/2010	Bond Future			3.07500	3.09500			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		690.00000	939,000		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		1,335.00000	1,584,000		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		39.00000	288,000		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		64.00000	321,000		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		703.00000	960,000		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		580.00000	323,000		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			2.77400	2.77300			0.00	0	0
R211	On	04/11/2010	Bond Future			2.87700	2.87600			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Put		134.00000	140,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Call		157.00000	152,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	1,000		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		427.00000	433,000		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		708.00000	713,000		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		426.00000	432,000		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		990.00000	996,000		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			3.02700	3.02600			0.00	0	0
R212	On	04/11/2010	Bond Future			3.09500	3.09500			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		247.00000	256,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		227.00000	218,000		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		724.00000	733,000		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		883.00000	883,000		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		417.00000	417,000		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		1,351.00000	1,351,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										85,149,887.22	838	94,005
GOVI	On	05/08/2010	GOVI			329.11800	329.40300		6.57	3,291,180.00	1	171
GOVI	On	04/11/2010	GOVI			334.59500	334.88400			0.00	0	116
Total GOVI Future										3,291,180.00	1	287
GOVI	On	05/08/2010	GOVI	315.60	Call		138,030.00000	135,180,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		0.00000	0,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		58,840.00000	55,950,000		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		58,740.00000	55,850,000		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		58,940.00000	56,050,000		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										3,291,180.00	1	287
Total for GOVI										3,291,180.00	1	287
AL7T	On	05/08/2010	Index Future			357.13400	357.71700			71,426,800.00	20	38
Total AL7T Future										71,426,800.00	20	38
Total For AL7T										71,426,800.00	20	38

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			328.17400	328.44700			2,188,920,580.00	667	1,205
ALBI	On	04/11/2010	Index Future			333.63600	333.91300			0.00	0	0
Total ALBI Future										2,188,920,580.00	667	1,205
Total For ALBI										2,188,920,580.00	667	1,205
CRD1	On	05/08/2010	Index Future			144.94700	145.03300			0.00	0	2
CRD1	On	04/11/2010	Index Future			147.35900	147.44700			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			381.83400	380.86500			0.00	0	501
ILBI	On	04/11/2010	Index Future			388.29900	387.31200			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			322.70800	322.91600			0.00	0	3
OTH1	On	04/11/2010	Index Future			328.07800	328.28900			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			325.24200	325.52000			0.00	0	100
TRT1	On	04/11/2010	Index Future			330.65400	330.93700			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										2,260,347,380.00	687	1,849
JIBAR	On	18/08/2010	Jibar Future			6.55000	6.50000			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.33000	6.37000			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.24000	6.25000			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.22000	6.22000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.20000	6.20000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.19000	6.19000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.25000	6.25000			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			6.33000	6.33000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.50000	6.50000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.72000	6.72000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.96000	6.96000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.06000	7.06000			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 :							2,348,788,447.22	1,526	119,141
R155 On 31/08/2011 Spot Bond			6.54000	6.52000			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			7.59000	7.57000			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			8.53000	8.52500			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			1.42000	1.41000			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			2.97000	2.99000			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			7.52500	7.50500			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			3.04000	3.11000			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			8.09000	8.06500			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			8.22000	8.20000			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			7.41000	7.39000			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			8.29000	8.25500			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			8.38500	8.35000			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			8.48500	8.49000			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			3.03000	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			2.78000	2.78000			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			3.03000	3.03000			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							2,348,788,447.22	1,526	96,880
Total Options							0.00	0	22,261
Grand Total:							2,348,788,447.22	1,526	119,141