



# Interest Rates Daily MTM Report

Daily summary for: 27/07/2010

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			7.66700	7.61700		4.00	0.00	0	3,768
R157	On	04/11/2010	Bond Future			7.72600	7.67300		4.50	0.00	0	4,155
R157	On	03/02/2011	Bond Future			7.76300	7.70600		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>7,923</b>
R157	On	05/08/2010	Bond Future	8.75	Call		5,271.00000	5,032,000	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		4,133.00000	3,894,000	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		6,395.00000	6,156,000	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		2,981.00000	2,742,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		671.00000	854,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		110.00000	54,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,857.00000	3,641,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		163.00000	188,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		4,057.00000	3,838,000	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		144.00000	166,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,660.00000	3,447,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		185.00000	213,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,526.00000	1,672,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		735.00000	640,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,941.00000	1,793,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,105.00000	1,204,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,078.00000	1,926,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,028.00000	1,122,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,807.00000	1,665,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,186.00000	1,290,000	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>11,923</b>
R186	On	05/08/2010	Bond Future			8.62700	8.66800		10.00	0.00	0	13,181
R186	On	04/11/2010	Bond Future			8.68000	8.72200		11.00	3,350,508.56	28	12,012
R186	On	03/02/2011	Bond Future			8.72200	8.76500		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>3,350,508.56</b>	<b>28</b>	<b>25,193</b>
R186	On	05/08/2010	Bond Future	9.25	Call		5,429.00000	5,825,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,184.00000	1,436,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		396.00000	250,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		9,793.00000	10,190,000	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		11,878.00000	12,275,000	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		3,178.00000	3,555,000	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		34.00000	14,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		1,815.00000	1,474,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		175.00000	231,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		5,802.00000	6,106,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		932.00000	835,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		6,157.00000	6,468,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		842.00000	752,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,455.00000	5,751,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,033.00000	928,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		2,452.00000	2,254,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,718.00000	2,921,000	10.33	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		4,812.00000	5,053,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,635.00000	2,471,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,104.00000	5,353,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		2,472.00000	2,316,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,527.00000	4,760,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,808.00000	2,636,000	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>3,350,508.56</b>	<b>28</b>	<b>41,109</b>
R189	On	05/08/2010	Bond Future			1.39900	1.39500			0.00	0	0
R189	On	04/11/2010	Bond Future			1.51000	1.50800			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		980.00000	969,000		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		1,117.00000	1,106,000		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		843.00000	832,000		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		603.00000	598,000		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		727.00000	722,000		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		478.00000	473,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		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			2.98500	2.94400			0.00	0	0
R197	On	04/11/2010	Bond Future			3.05200	3.01100			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		1,342.00000	821,000		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		1,969.00000	1,448,000		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		711.00000	190,000		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		483.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	25,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		1,100.00000	592,000		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		137.00000	645,000		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			7.62800	7.58800		3.75	0.00	0	486
R201	On	04/11/2010	Bond Future			7.68500	7.64200		4.00	128,677,946.40	1,202	1,364
R201	On	03/02/2011	Bond Future			7.71700	7.67200		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>128,677,946.40</b>	<b>1,202</b>	<b>1,850</b>
R201	On	05/08/2010	Bond Future	9.00	Call		5,135.00000	4,985,000	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		3,118.00000	2,980,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		120.00000	135,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,275.00000	3,135,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		105.00000	118,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,963.00000	2,826,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		136.00000	152,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,790.00000	1,690,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		694.00000	745,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,906.00000	1,803,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		644.00000	692,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,678.00000	1,581,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		748.00000	802,000	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>128,677,946.40</b>	<b>1,202</b>	<b>1,850</b>
R202	On	05/08/2010	Bond Future			3.00700	3.01700			0.00	0	0
R202	On	04/11/2010	Bond Future			3.04800	3.05800			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		573.00000	747,000		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		1,433.00000	1,607,000		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		297.00000	122,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	34,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		137.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		717.00000	888,000		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		1,000.00000	828,000		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			8.19800	8.14900		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.26500	8.21300		6.75	1,315,061.41	13	2,215
R203	On	03/02/2011	Bond Future			8.31700	8.26200		6.50	0.00	0	0
<b>Total R203 Future</b>										<b>1,315,061.41</b>	<b>13</b>	<b>5,982</b>
R203	On	05/08/2010	Bond Future	9.25	Call		5,657.00000	5,397,000	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		5,309.00000	5,060,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		125.00000	144,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,536.00000	5,284,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		111.00000	127,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		5,084.00000	4,836,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		142.00000	163,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,444.00000	2,275,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,261.00000	1,367,000	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		2,607.00000	2,431,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,178.00000	1,277,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,289.00000	2,125,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,353.00000	1,464,000	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>1,315,061.41</b>	<b>13</b>	<b>5,982</b>
R204	On	05/08/2010	Bond Future			8.30800	8.28900		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.37000	8.35000		7.50	1,917,468.22	19	2,506
R204	On	03/02/2011	Bond Future			8.41600	8.39500		7.75	0.00	0	0
<b>Total R204 Future</b>										<b>1,917,468.22</b>	<b>19</b>	<b>5,170</b>
R204	On	05/08/2010	Bond Future	9.25	Call		5,452.00000	5,340,000	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		2,386.00000	2,274,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		6.00000	5,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		2,668.00000	2,556,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		3.00000	3,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		543.00000	590,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		313.00000	249,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		5,202.00000	5,095,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		208.00000	216,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,446.00000	5,339,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		184.00000	192,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,959.00000	4,854,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		234.00000	244,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,361.00000	2,291,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,776.00000	1,823,000	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		2,527.00000	2,454,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,665.00000	1,709,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,203.00000	2,135,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,896.00000	1,945,000	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>1,917,468.22</b>	<b>19</b>	<b>7,015</b>
R206	On	05/08/2010	Bond Future			7.50700	7.46700		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.56300	7.52000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.59000	7.54300		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		4,440.00000	4,321,000	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		2,745.00000	2,633,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		61.00000	69,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,872.00000	2,759,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		53.00000	60,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,619.00000	2,508,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		70.00000	78,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,577.00000	1,490,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		403.00000	438,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,673.00000	1,584,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		372.00000	404,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,483.00000	1,398,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		437.00000	473,000	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			8.35700	8.41800		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.41300	8.47600		8.50	0.00	0	600
R207	On	03/02/2011	Bond Future			8.45500	8.52100		8.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,239</b>
R207	On	05/08/2010	Bond Future	9.50	Call		6,314.00000	6,688,000	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		4,906.00000	5,279,000	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		1,133.00000	824,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		100.00000	164,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		4,807.00000	5,130,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		324.00000	270,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,052.00000	5,380,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		289.00000	240,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,564.00000	4,882,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		362.00000	303,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,905.00000	3,140,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,577.00000	1,424,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,092.00000	3,334,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,477.00000	1,331,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,725.00000	2,952,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,685.00000	1,524,000	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>5,739</b>
R208	On	05/08/2010	Bond Future			8.45800	8.48800		8.50	0.00	0	10,666
R208	On	04/11/2010	Bond Future			8.51400	8.54600		9.50	1,508,295.42	17	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			8.55700	8.59000		9.25	0.00	0	0
<b>Total R208 Future</b>										<b>1,508,295.42</b>	<b>17</b>	<b>17,501</b>
R208	On	05/08/2010	Bond Future	9.50	Call		6,144.00000	6,336,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	1,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,665.00000	4,828,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		406.00000	369,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,915.00000	5,081,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		364.00000	330,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,418.00000	4,578,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		453.00000	412,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,754.00000	2,868,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,779.00000	1,690,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,940.00000	3,058,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,663.00000	1,578,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,575.00000	2,684,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,903.00000	1,809,000	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>1,508,295.42</b>	<b>17</b>	<b>17,501</b>
R209	On	05/08/2010	Bond Future			8.59500	8.63600		12.75	0.00	0	1,281
R209	On	04/11/2010	Bond Future			8.63600	8.67700		14.50	0.00	0	2,406
R209	On	03/02/2011	Bond Future			8.66700	8.70900		14.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,687</b>
R209	On	05/08/2010	Bond Future	8.75	Call		1,198.00000	1,431,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		273.00000	168,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,711.00000	3,936,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,158.00000	1,048,000	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		3,982.00000	4,215,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,046.00000	944,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,447.00000	3,664,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,280.00000	1,162,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		4,368.00000	4,580,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		2,077.00000	1,949,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,620.00000	4,837,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,947.00000	1,823,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		4,121.00000	4,326,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		2,215.00000	2,080,000	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>3,687</b>
R210	On	05/08/2010	Bond Future			3.04700	3.04600			0.00	0	0
R210	On	04/11/2010	Bond Future			3.09500	3.09500			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		703.00000	690,000		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		1,348.00000	1,335,000		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		52.00000	39,000		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	64,000		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	703,000		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	580,000		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			2.75000	2.74000			0.00	0	0
R211	On	04/11/2010	Bond Future			2.85300	2.84200			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		58.00000	0,000		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		350.00000	292,000		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		234.00000	293,000		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		517.00000	579,000		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		236.00000	297,000		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		800.00000	862,000		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			3.01500	3.01500			0.00	0	0
R212	On	04/11/2010	Bond Future			3.08300	3.08300			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		143.00000	143,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		332.00000	332,000		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		619.00000	619,000		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		772.00000	772,000		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		306.00000	306,000		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		1,240.00000	1,240,000		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>136,769,280.01</b>	<b>1,279</b>	<b>94,806</b>
GOVI	On	05/08/2010	GOVI			327.65100	327.45200		6.57	0.00	0	172
GOVI	On	04/11/2010	GOVI			333.10400	332.90100			126,579,520.00	38	117
<b>Total GOVI Future</b>										<b>126,579,520.00</b>	<b>38</b>	<b>289</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		118,523.00000	120,511,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		3.00000	1,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		39,010.00000	41,040,000		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		38,910.00000	40,940,000		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		39,110.00000	41,140,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	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>126,579,520.00</b>	<b>38</b>	<b>289</b>
<b>Total for GOVI</b>										<b>126,579,520.00</b>	<b>38</b>	<b>289</b>
AL7T	On	05/08/2010	Index Future			355.72400	355.41200			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			326.66300	326.41000			146,998,350.00	45	1,399
ALBI	On	04/11/2010	Index Future			332.09900	331.84200			0.00	0	0
<b>Total ALBI Future</b>										<b>146,998,350.00</b>	<b>45</b>	<b>1,399</b>
<b>Total For ALBI</b>										<b>146,998,350.00</b>	<b>45</b>	<b>1,399</b>
CRD1	On	05/08/2010	Index Future			144.56100	144.69800			0.00	0	2
CRD1	On	04/11/2010	Index Future			146.96700	147.10600			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			381.72100	382.32200			0.00	0	501
ILBI	On	04/11/2010	Index Future			388.18200	388.79100			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			320.94500	320.39400			0.00	0	3
OTH1	On	04/11/2010	Index Future			326.28600	325.72500			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			323.78800	323.58500			0.00	0	100
TRT1	On	04/11/2010	Index Future			329.17600	328.96900			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>146,998,350.00</b>	<b>45</b>	<b>2,063</b>
JIBAR	On	18/08/2010	Jibar Future			6.55000	6.54000			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.43000	6.41000			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.32000	6.32000			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.30000	6.31000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.29000	6.30000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.29000	6.30000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.32000	6.32000			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			6.43000	6.43000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.61000	6.60000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.83000	6.83000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.08000	7.07000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.19000	7.17000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>23,000</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>23,000</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>23,000</b>
<b>Total for Derivatives :</b>							<b>410,347,150.01</b>	<b>1,362</b>	<b>120,158</b>
R155 On 31/08/2011 Spot Bond			6.60500	6.56000			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			7.65500	7.61000			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			8.61500	8.66000			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			1.44000	1.44000			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			2.99000	2.95000			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			7.61500	7.58000			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			3.01000	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			8.18500	8.14000			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			8.29500	8.28000			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			7.50000	7.46000			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			8.34500	8.40500			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			8.44500	8.48000			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			8.58500	8.63000			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			2.76000	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>410,347,150.01</b>	<b>1,362</b>	<b>97,897</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>22,261</b>
<b>Grand Total:</b>							<b>410,347,150.01</b>	<b>1,362</b>	<b>120,158</b>