



# Interest Rates Daily MTM Report

Daily summary for: 25/08/2010

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			7.15800	7.27500		4.50	15,314,844.00	120	5,252
R157 On 03/02/2011 Bond Future			7.16100	7.28500		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.18500	7.31900		4.25	0.00	0	0
<b>Total R157 Future</b>							<b>15,314,844.00</b>	<b>120</b>	<b>5,252</b>
R157 On 04/11/2010 Bond Future	8.50	Call		5,545.00000	6,080,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		21.00000	11,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,760.00000	6,297,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		17.00000	9,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,329.00000	5,863,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		24.00000	14,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		550.00000	384,000	4.39	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,589.00000	1,967,000	4.39	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,183.00000	3,613,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		509.00000	390,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,354.00000	3,793,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		465.00000	356,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		3,015.00000	3,436,000	4.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Put		555.00000	428,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,785.00000	3,168,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,002.00000	823,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,930.00000	3,321,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		942.00000	772,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,645.00000	3,018,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,067.00000	879,000	4.23	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For R157</b>										<b>15,314,844.00</b>	<b>120</b>	<b>5,752</b>
R186	On	04/11/2010	Bond Future			7.85200	7.89400		11.25	83,329,842.33	651	17,620
R186	On	03/02/2011	Bond Future			7.87100	7.91400		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			7.90400	7.94800		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>83,329,842.33</b>	<b>651</b>	<b>17,620</b>
R186	On	04/11/2010	Bond Future	9.25	Call		13,225.00000	13,658,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		56.00000	45,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,661.00000	14,096,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		47.00000	38,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,786.00000	13,218,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		65.00000	53,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		259.00000	217,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,824.00000	9,226,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		11,219.00000	11,609,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		621.00000	562,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,625.00000	12,019,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		572.00000	517,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,815.00000	11,201,000	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Put		675.00000	612,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		9,547.00000	9,891,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,693.00000	1,583,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,917.00000	10,266,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,597.00000	1,493,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,181.00000	9,519,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,794.00000	1,679,000	11.18	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,900</b>
<b>Total For R186</b>										<b>83,329,842.33</b>	<b>651</b>	<b>28,520</b>
R189	On	04/11/2010	Bond Future			1.64800	1.63800			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	04/11/2010	Bond Future	1.75	Call		278.00000	253,000		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		402.00000	377,000		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		154.00000	129,000		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	04/11/2010	Bond Future			2.73100	2.80100			0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	04/11/2010	Bond Future	3.05	Call		3,125.00000	4,021,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		3,741.00000	4,637,000		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		2,505.00000	3,401,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	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
<b>Total R197 Option</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	04/11/2010	Bond Future			7.02000	7.16800		4.00	23,859,770.82	218	1,464
R201	On	03/02/2011	Bond Future			7.00800	7.16700		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.02400	7.19700		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>23,859,770.82</b>	<b>218</b>	<b>1,464</b>
R201	On	04/11/2010	Bond Future	8.50	Call		4,711.00000	5,245,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		9.00000	4,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,881.00000	5,415,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		8.00000	3,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,541.00000	5,074,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		11.00000	5,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,510.00000	1,926,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		313.00000	190,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		612.00000	403,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		909.00000	1,239,000	3.90	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,030.00000	3,539,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		62.00000	32,000	4.22	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,732.00000	1,322,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		201.00000	330,000	3.72	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,065.00000	3,534,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		252.00000	174,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,208.00000	3,683,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		229.00000	157,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,924.00000	3,386,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		277.00000	192,000	4.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	05/05/2011	Bond Future	7.75	Call		2,404.00000	2,814,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		637.00000	486,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,522.00000	2,939,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		597.00000	453,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,289.00000	2,690,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		680.00000	521,000	3.73	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,120</b>
<b>Total For R201</b>										<b>23,859,770.82</b>	<b>218</b>	<b>2,584</b>
R202	On	04/11/2010	Bond Future			2.64200	2.71200			0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202	On	04/11/2010	Bond Future	3.05	Call		6,005.00000	7,302,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		6,859.00000	8,155,000		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		5,143.00000	6,439,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		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	04/11/2010	Bond Future			7.67200	7.78700		6.75	47,235,197.88	453	2,215
R203	On	03/02/2011	Bond Future			7.69700	7.81800		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.74200	7.87000		6.50	0.00	0	0
<b>Total R203 Future</b>										<b>47,235,197.88</b>	<b>453</b>	<b>2,215</b>
R203	On	04/11/2010	Bond Future	9.25	Call		7,432.00000	8,038,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		16.00000	9,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,670.00000	8,278,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		13.00000	8,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,193.00000	7,798,000	7.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.20	Put		19.00000	11,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,060.00000	4,554,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		622.00000	491,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,258.00000	4,761,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		574.00000	451,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,864.00000	4,349,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		673.00000	533,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,270.00000	3,691,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,399.00000	1,180,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,437.00000	3,868,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,323.00000	1,114,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,107.00000	3,518,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,480.00000	1,250,000	6.46	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>47,235,197.88</b>	<b>453</b>	<b>2,215</b>
R204	On	04/11/2010	Bond Future			7.75900	7.86400		7.50	35,111,939.52	336	2,466
R204	On	03/02/2011	Bond Future			7.78200	7.89100		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			7.82700	7.94100		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>35,111,939.52</b>	<b>336</b>	<b>2,466</b>
R204	On	04/11/2010	Bond Future	9.25	Call		7,857.00000	8,475,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		24.00000	15,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,120.00000	8,739,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		20.00000	12,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,593.00000	8,209,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		29.00000	18,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,289.00000	4,772,000	7.99	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	8.50	Put		832.00000	680,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,505.00000	4,997,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		771.00000	628,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,077.00000	4,550,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		898.00000	736,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,383.00000	4,841,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,288.00000	1,100,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,583.00000	5,049,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,217.00000	1,037,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,187.00000	4,636,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,364.00000	1,166,000	7.45	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>35,111,939.52</b>	<b>336</b>	<b>2,466</b>
R206	On	04/11/2010	Bond Future			6.89100	7.05200		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			6.86200	7.03700		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			6.87000	7.06500		3.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	04/11/2010	Bond Future	8.50	Call		4,002.00000	4,456,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		4.00000	1,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,135.00000	4,591,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,868.00000	4,322,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		5.00000	2,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		902.00000	1,222,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		344.00000	207,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,668.00000	3,110,000	3.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.00	Put		28.00000	13,000	3.42	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,092.00000	782,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		233.00000	380,000	3.04	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,656.00000	3,063,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		162.00000	107,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,768.00000	3,180,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		147.00000	97,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,544.00000	2,946,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		178.00000	118,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,635.00000	1,962,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		588.00000	441,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,719.00000	2,053,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		552.00000	413,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,553.00000	1,873,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		626.00000	472,000	2.99	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>1,200</b>
R207	On	04/11/2010	Bond Future			7.78600	7.85900		8.50	988,187.70	10	810
R207	On	03/02/2011	Bond Future			7.80600	7.88200		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			7.84900	7.92800		8.50	0.00	0	0
<b>Total R207 Future</b>										<b>988,187.70</b>	<b>10</b>	<b>810</b>
R207	On	04/11/2010	Bond Future	9.25	Call		8,296.00000	8,749,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		28.00000	20,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,571.00000	9,025,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		23.00000	16,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,020.00000	8,471,000	9.50	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.20	Put		33.00000	23,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,724.00000	6,113,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		556.00000	475,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,967.00000	6,362,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		512.00000	437,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,483.00000	5,866,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		603.00000	516,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,737.00000	5,073,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,366.00000	1,225,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,949.00000	5,291,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,291.00000	1,155,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,527.00000	4,857,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,445.00000	1,297,000	8.44	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>988,187.70</b>	<b>10</b>	<b>810</b>
R208	On	04/11/2010	Bond Future			7.83600	7.91000		9.50	56,888,645.84	611	6,835
R208	On	03/02/2011	Bond Future			7.85900	7.93400		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			7.89700	7.97500		9.50	0.00	0	0
<b>Total R208 Future</b>										<b>56,888,645.84</b>	<b>611</b>	<b>6,835</b>
R208	On	04/11/2010	Bond Future	9.25	Call		8,381.00000	8,864,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		30.00000	21,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,669.00000	9,153,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		26.00000	18,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,093.00000	8,575,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		35.00000	25,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,780.00000	6,178,000	9.80	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	8.75	Put		656.00000	564,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		6,031.00000	6,436,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		605.00000	520,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,531.00000	5,923,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		710.00000	612,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,802.00000	5,148,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,524.00000	1,369,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		5,022.00000	5,375,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,439.00000	1,292,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,585.00000	4,924,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,612.00000	1,451,000	9.44	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>56,888,645.84</b>	<b>611</b>	<b>6,835</b>
R209	On	04/11/2010	Bond Future			7.82700	7.91900		15.00	15,011,404.20	180	13,494
R209	On	03/02/2011	Bond Future			7.84000	7.93500		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.86300	7.96000		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			7.90300	7.99400		15.00	0.00	0	0
<b>Total R209 Future</b>										<b>15,011,404.20</b>	<b>180</b>	<b>13,494</b>
R209	On	04/11/2010	Bond Future	9.00	Call		9,258.00000	10,084,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		112.00000	75,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		9,625.00000	10,456,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		96.00000	65,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,890.00000	9,711,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		130.00000	88,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		5,607.00000	6,339,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		476.00000	345,000	15.00	0.00	0	54

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	8.25	Put		923.00000	699,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,911.00000	4,549,000	14.53	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,079.00000	11,923,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		52.00000	34,000	16.42	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,912.00000	2,399,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,317.00000	1,666,000	13.65	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,584.00000	10,359,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		601.00000	490,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,921.00000	10,703,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		556.00000	451,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,248.00000	10,015,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		651.00000	531,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,791.00000	7,430,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,058.00000	1,798,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,093.00000	7,744,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,943.00000	1,695,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,492.00000	7,119,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,178.00000	1,906,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,260.00000	7,826,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,847.00000	2,577,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,550.00000	8,125,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,721.00000	2,460,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,973.00000	7,528,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		2,979.00000	2,698,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,839.00000	17,594,000	18.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	10.10	Put		734.00000	653,000	18.23	0.00	0	1,000
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>2,432</b>
<b>Total For R209</b>										<b>15,011,404.20</b>	<b>180</b>	<b>15,926</b>
R210	On	04/11/2010	Bond Future			2.69900	2.76900			0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210	On	04/11/2010	Bond Future	3.10	Call		4,363.00000	5,316,000		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		5,001.00000	5,955,000		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		3,719.00000	4,672,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		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	04/11/2010	Bond Future			2.65600	2.69500			0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211	On	04/11/2010	Bond Future	2.75	Call		311.00000	532,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		592.00000	813,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		28.00000	249,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		0.00000	0,000		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	04/11/2010	Bond Future			2.82400	2.82200			0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	04/11/2010	Bond Future	3.00	Call		1,679.00000	1,660,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	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	04/11/2010	Bond Future	3.05	Call	2,145.00000	2,126,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put	0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call	1,211.00000	1,192,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put	0.00000	0,000		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>277,739,832.29</b>	<b>2,579</b>	<b>66,308</b>
GOVI	On	04/11/2010	GOVI			346.73000	345.15300		0.00	0	169
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>169</b>
GOVI	On	04/11/2010	GOVI	329.00	Call	161,530.00000	177,300,000		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	161,430.00000	177,200,000		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	161,630.00000	177,400,000		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>0.00</b>	<b>0</b>	<b>169</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>169</b>
AL7T	On	04/11/2010	Index Future			374.93800	373.11600		0.00	0	38
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>38</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>38</b>
ALBI	On	04/11/2010	Index Future			346.22900	344.65400		0.00	0	1,261
ALBI	On	03/02/2011	Index Future			352.10600	350.50800		0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,261</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,261</b>
CRD1	On	04/11/2010	Index Future			150.60800	150.07800		0.00	0	2
CRD1	On	03/02/2011	Index Future			153.30800	152.77000		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>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/11/2010	Index Future			398.57300	396.34100			0.00	0	507
ILBI	On	03/02/2011	Index Future			405.24200	402.97100			0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>507</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>507</b>
OTH1	On	04/11/2010	Index Future			343.15400	341.59300			0.00	0	3
OTH1	On	03/02/2011	Index Future			349.30500	347.72100			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	04/11/2010	Index Future			342.70000	341.14400			0.00	0	100
TRT1	On	03/02/2011	Index Future			348.84300	347.26400			0.00	0	0
<b>Total TRT1 Future</b>										<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>										<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>1,911</b>
JIBAR	On	15/09/2010	Jibar Future			6.22000	6.30000			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.19000	6.26000			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.14000	6.21000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.10000	6.17000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.08000	6.16000			0.00	0	0
JIBAR	On	16/02/2011	Jibar Future			6.09000	6.16000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.10000	6.17000			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.17000	6.24000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.26000	6.38000			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			6.46000	6.57000			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			6.69000	6.81000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			6.87000	6.98000			0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>22,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>22,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>22,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>							<b>277,739,832.29</b>	<b>2,579</b>	<b>90,388</b>
R155	On	31/08/2011	Spot Bond	6.09000	6.20000		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	7.14000	7.25000		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	7.83000	7.87000		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	1.45000	1.45000		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	2.66000	2.73000		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	7.01000	7.15000		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	2.60000	2.67000		0.00	0	0
<b>Total R202 SPOT</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	15/09/2017	Spot Bond	7.64000	7.75000		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	7.73000	7.83000		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	6.89000	7.04000		0.00	0	0
<b>Total R206 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 R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			7.76000	7.83000			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			7.81000	7.87500			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			7.81000	7.89500			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			2.65000	2.72000			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			2.54000	2.58000			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			2.75000	2.75000			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>
<b>Total Futures</b>							<b>277,739,832.29</b>	<b>2,579</b>	<b>74,236</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>16,152</b>
<b>Grand Total:</b>							<b>277,739,832.29</b>	<b>2,579</b>	<b>90,388</b>