



# Interest Rates Daily MTM Report

Daily summary for: 22/09/2010

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			7.22900	7.32700		4.00	0.00	0	4,817
R157	On	03/02/2011	Bond Future			7.30500	7.41000		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.38200	7.49300		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,817</b>
R157	On	04/11/2010	Bond Future	8.50	Call		5,286.00000	5,739,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		3.00000	1,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,504.00000	5,958,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,067.00000	5,520,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		3.00000	1,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		391.00000	257,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,189.00000	1,509,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,730.00000	3,072,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		605.00000	486,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,892.00000	3,243,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		553.00000	443,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,570.00000	2,904,000	4.56	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		660.00000	532,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,230.00000	2,517,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,171.00000	996,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,363.00000	2,658,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,099.00000	933,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,101.00000	2,379,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,247.00000	1,064,000	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>0.00</b>	<b>0</b>	<b>5,317</b>
R186	On	04/11/2010	Bond Future			7.90800	8.03500		10.25	0.00	0	16,933
R186	On	03/02/2011	Bond Future			7.95800	8.08900		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.00900	8.14400		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>16,933</b>
R186	On	04/11/2010	Bond Future	9.25	Call		11,711.00000	13,028,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		16.00000	7,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,152.00000	13,471,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		12.00000	5,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,267.00000	12,582,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		20.00000	9,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		148.00000	75,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,239.00000	8,492,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,510.00000	10,672,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		716.00000	531,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,904.00000	11,080,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		655.00000	484,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,119.00000	10,266,000	12.06	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		783.00000	583,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,129.00000	4,264,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,599.00000	2,081,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,216.00000	9,199,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,352.00000	1,969,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,556.00000	9,556,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,227.00000	1,861,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,880.00000	8,845,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,484.00000	2,083,000	12.28	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>0.00</b>	<b>0</b>	<b>27,833</b>
R189	On	04/11/2010	Bond Future			1.70200	1.69600			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		134.00000	119,000		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		258.00000	243,000		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		10.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	5,000		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			2.65700	2.66600			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		4,859.00000	4,976,000		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		5,475.00000	5,592,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	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
R197	On	04/11/2010	Bond Future	3.00	Call		4,239.00000	4,356,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
<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			7.14200	7.22000		4.00	0.00	0	1,391
R201	On	03/02/2011	Bond Future			7.21200	7.29500		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.29200	7.38000		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,391</b>
R201	On	04/11/2010	Bond Future	8.50	Call		4,515.00000	4,797,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		2.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,686.00000	4,968,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	0,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,344.00000	4,626,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		3.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,263.00000	1,475,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		255.00000	184,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		549.00000	420,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		658.00000	812,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,812.00000	3,083,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		33.00000	21,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,801.00000	1,553,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		82.00000	117,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,695.00000	2,924,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		321.00000	266,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,828.00000	3,062,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		288.00000	238,000	4.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Call		2,538.00000	2,765,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		330.00000	273,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,084.00000	2,265,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		906.00000	804,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,192.00000	2,377,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		856.00000	758,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,980.00000	2,156,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		960.00000	853,000	4.20	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>0.00</b>	<b>0</b>	<b>2,511</b>
R202	On	04/11/2010	Bond Future			2.59800	2.59700			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		8,145.00000	8,126,000		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		8,999.00000	8,980,000		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		7,282.00000	7,264,000		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			7.67900	7.79700		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.75400	7.87800		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.83000	7.95900		6.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,918</b>
R203	On	04/11/2010	Bond Future	9.25	Call		7,364.00000	7,992,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,605.00000	8,233,000	7.05	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	9.30	Put		1.00000	0,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,122.00000	7,750,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,775.00000	4,271,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		646.00000	503,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,970.00000	4,476,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		594.00000	462,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,584.00000	4,070,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		702.00000	549,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,860.00000	3,267,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,431.00000	1,196,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,020.00000	3,438,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,348.00000	1,124,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,703.00000	3,099,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,518.00000	1,272,000	6.42	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>0.00</b>	<b>0</b>	<b>1,918</b>
R204	On	04/11/2010	Bond Future			7.80600	7.91400		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.87400	7.98700		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.94700	8.06300		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,242</b>
R204	On	04/11/2010	Bond Future	9.25	Call		7,539.00000	8,180,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,806.00000	8,447,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		2.00000	1,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,272.00000	7,912,000	8.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		5.00000	2,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,666.00000	4,158,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		764.00000	602,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,878.00000	4,382,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		699.00000	549,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,457.00000	3,938,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		833.00000	660,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,929.00000	4,366,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,520.00000	1,305,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,118.00000	4,563,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,438.00000	1,231,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,744.00000	4,170,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,607.00000	1,381,000	7.94	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>0.00</b>	<b>0</b>	<b>2,242</b>
R206	On	04/11/2010	Bond Future			6.95000	7.02300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.01700	7.09600		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.10200	7.18700		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		4,080.00000	4,287,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,215.00000	4,422,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,946.00000	4,153,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		865.00000	1,013,000	3.34	0.00	0	150

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	7.25	Put		224.00000	165,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,730.00000	2,934,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		8.00000	5,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		947.00000	793,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		170.00000	223,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,501.00000	2,679,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		162.00000	132,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,610.00000	2,792,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		144.00000	118,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,390.00000	2,566,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		179.00000	147,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,439.00000	1,568,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		687.00000	610,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,519.00000	1,651,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		647.00000	574,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,362.00000	1,487,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		730.00000	649,000	3.14	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			7.86800	7.98100		8.25	0.00	0	801
R207	On	03/02/2011	Bond Future			7.93100	8.04800		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.00000	8.12000		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>801</b>
R207	On	04/11/2010	Bond Future	9.25	Call		7,511.00000	8,214,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		7.00000	2,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,789.00000	8,493,000	9.31	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	9.30	Put		5.00000	2,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,232.00000	7,934,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		9.00000	4,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,343.00000	9,049,000	9.31	0.00	0	1
R207	On	04/11/2010	Bond Future	9.40	Put		3.00000	1,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,759.00000	5,338,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		608.00000	471,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,994.00000	5,583,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		556.00000	430,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,527.00000	5,096,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		664.00000	517,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,908.00000	4,377,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,686.00000	1,439,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,103.00000	4,584,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,593.00000	1,359,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,716.00000	4,174,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,782.00000	1,525,000	8.75	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>802</b>
R208	On	04/11/2010	Bond Future			7.89700	8.02000		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.95600	8.08300		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.01700	8.14800		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R208	On	04/11/2010	Bond Future	9.25	Call		7,631.00000	8,439,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		5.00000	2,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,922.00000	8,731,000	9.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Put		4.00000	1,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,340.00000	8,147,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		7.00000	3,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,909.00000	5,560,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		749.00000	579,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,151.00000	5,813,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		690.00000	531,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,671.00000	5,310,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		815.00000	633,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,948.00000	4,491,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,767.00000	1,480,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,153.00000	4,709,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,667.00000	1,394,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,748.00000	4,278,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,873.00000	1,573,000	9.54	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>0.00</b>	<b>0</b>	<b>6,325</b>
R209	On	04/11/2010	Bond Future			7.88700	8.02900		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			7.92400	8.06900		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.96100	8.10900		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.99500	8.14600		14.75	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,873</b>
R209	On	04/11/2010	Bond Future	9.00	Call		8,166.00000	9,457,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		32.00000	12,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,542.00000	9,837,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		26.00000	10,000	15.08	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	8.95	Call		7,789.00000	9,075,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		41.00000	16,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,410.00000	5,573,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		291.00000	143,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		739.00000	412,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,714.00000	3,698,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,024.00000	11,329,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		10.00000	4,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,127.00000	2,203,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		519.00000	906,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,459.00000	9,599,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		701.00000	514,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,785.00000	9,939,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		645.00000	472,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,133.00000	9,260,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		760.00000	561,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,777.00000	6,687,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,395.00000	1,963,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,058.00000	6,988,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,260.00000	1,848,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,499.00000	6,389,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,537.00000	2,084,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,718.00000	7,586,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,672.00000	3,182,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,013.00000	7,896,000	17.05	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	8.55	Put		3,551.00000	3,076,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,361.00000	7,215,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,734.00000	3,230,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,766.00000	16,962,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,028.00000	866,000	20.00	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>0.00</b>	<b>0</b>	<b>26,305</b>
R210	On	04/11/2010	Bond Future			2.63300	2.63200			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		6,238.00000	6,225,000		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		6,877.00000	6,863,000		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		5,594.00000	5,581,000		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			2.42500	2.42300			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		1,864.00000	1,853,000		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		2,146.00000	2,134,000		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		1,582.00000	1,570,000		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>

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			2.65800	2.64700			0.00	0	1,080
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,080</b>
R212	On	04/11/2010	Bond Future	3.00	Call		3,363.00000	3,256,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		3,829.00000	3,722,000		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		2,894.00000	2,788,000		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>1,080</b>
<b>Total for Bond</b>										<b>0.00</b>	<b>0</b>	<b>75,533</b>
GOVI	On	04/11/2010	GOVI			345.47700	343.20600			0.00	0	159
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>159</b>
GOVI	On	04/11/2010	GOVI	329.00	Call		142,060.00000	164,770,000		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		141,960.00000	164,670,000		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		142,160.00000	164,870,000		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>159</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>159</b>
AL7T	On	04/11/2010	Index Future			373.97700	371.54300			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			344.98700	342.63200			0.00	0	1,297
ALBI	On	03/02/2011	Index Future			350.29800	347.91100			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,297</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,297</b>
CRD1 On 04/11/2010 Index Future			150.81400	150.33300			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.03500	152.54600			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 04/11/2010 Index Future			398.11300	398.23700			0.00	0	507
ILBI On 03/02/2011 Index Future			404.12400	404.25000			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			341.98000	339.16700			0.00	0	3
OTH1 On 03/02/2011 Index Future			347.24500	344.39300			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			341.36200	339.16400			0.00	0	100
TRT1 On 03/02/2011 Index Future			346.39100	344.15800			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>1,947</b>
JIBAR On 20/10/2010 Jibar Future			6.01000	6.03000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.91000	5.98000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.88000	5.95000			0.00	0	1
JIBAR On 19/01/2011 Jibar Future			5.87000	5.94000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.87000	5.94000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.86000	5.91000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.01000	6.09000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.20000	6.32000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.38000	6.50000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.62000	6.74000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 20/06/2012 Jibar Future			6.86000	6.98000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.90000	7.02000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>21,001</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>21,001</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>21,001</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>98,640</b>
R155 On 31/08/2011 Spot Bond			6.14500	6.24000			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			7.19500	7.29000			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			7.88500	8.01000			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			1.55000	1.55000			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			2.61000	2.62000			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			7.11000	7.18500			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			2.57000	2.57000			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			7.64500	7.76000			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			7.77500	7.88000			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			6.92000	6.99000			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			7.84000	7.95000			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			7.87000	7.99000			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			7.87000	8.01000			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			2.60000	2.60000			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			2.35000	2.35000			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			2.61000	2.60000			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>0.00</b>	<b>0</b>	<b>82,487</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>16,153</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>98,640</b>