



## Interest Rates Daily MTM Report

Daily summary for: 19/08/2010

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			7.35000	7.31900		4.50	0.00	0	5,192
R157 On 03/02/2011 Bond Future			7.36500	7.33100		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.40500	7.36900		4.25	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>5,192</b>
R157 On 04/11/2010 Bond Future	8.50	Call		5,352.00000	5,211,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		32.00000	34,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,565.00000	5,424,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		26.00000	28,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,138.00000	4,999,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		37.00000	41,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		659.00000	707,000	4.39	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,494.00000	1,398,000	4.39	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,050.00000	2,935,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		578.00000	613,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,217.00000	3,100,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		531.00000	564,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,886.00000	2,774,000	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		629.00000	666,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,668.00000	2,569,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,093.00000	1,144,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,809.00000	2,707,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,029.00000	1,077,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,531.00000	2,434,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,161.00000	1,214,000	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>5,692</b>
R186	On	04/11/2010	Bond Future			8.02900	8.02900		11.25	0.00	0	17,620
R186	On	03/02/2011	Bond Future			8.05200	8.05200		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.09100	8.09100		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>17,620</b>
R186	On	04/11/2010	Bond Future	9.25	Call		11,874.00000	11,870,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		117.00000	113,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,304.00000	12,300,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		102.00000	98,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,444.00000	11,440,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		135.00000	131,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		460.00000	451,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,613.00000	7,604,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,034.00000	10,027,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		862.00000	855,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,425.00000	10,418,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		797.00000	790,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,645.00000	9,638,000	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		931.00000	924,000	11.80	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Call		8,504.00000	8,497,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,106.00000	2,099,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,856.00000	8,848,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,993.00000	1,985,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,157.00000	8,149,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,227.00000	2,219,000	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>0.00</b>	<b>0</b>	<b>28,520</b>
R189	On	04/11/2010	Bond Future			1.66200	1.65900			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		226.00000	219,000		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		350.00000	343,000		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		102.00000	94,000		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			2.91800	2.91800			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		1,645.00000	1,645,000		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		2,261.00000	2,261,000		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		1,025.00000	1,025,000		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			7.25400	7.25400		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.25900	7.25900		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.29600	7.29700		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,464</b>
R201	On	04/11/2010	Bond Future	8.50	Call		4,408.00000	4,408,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		18.00000	18,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,576.00000	4,576,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		14.00000	14,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,240.00000	4,240,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		22.00000	22,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,317.00000	1,313,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		432.00000	428,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		788.00000	783,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		774.00000	769,000	3.90	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,758.00000	2,755,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		102.00000	99,000	4.22	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		2,005.00000	2,003,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		163.00000	161,000	3.72	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,819.00000	2,817,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		322.00000	320,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,957.00000	2,955,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		294.00000	292,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,683.00000	2,680,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		352.00000	349,000	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		2,197.00000	2,196,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		752.00000	748,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,309.00000	2,309,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		706.00000	703,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,087.00000	2,087,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		800.00000	797,000	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>0.00</b>	<b>0</b>	<b>2,584</b>
R202	On	04/11/2010	Bond Future			2.86400	2.86300			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		3,271.00000	3,253,000		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		4,125.00000	4,107,000		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		2,409.00000	2,391,000		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			7.87200	7.86200		6.75	722,459.78	7	2,215
R203	On	03/02/2011	Bond Future			7.90700	7.89600		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.96300	7.95200		6.50	0.00	0	0
<b>Total R203 Future</b>										<b>722,459.78</b>	<b>7</b>	<b>2,215</b>
R203	On	04/11/2010	Bond Future	9.25	Call		7,047.00000	6,994,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		29.00000	29,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,283.00000	7,231,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		23.00000	24,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		6,810.00000	6,757,000	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		34.00000	34,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,781.00000	3,735,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		744.00000	754,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,973.00000	3,926,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		690.00000	699,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,593.00000	3,547,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		803.00000	813,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,039.00000	3,002,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,575.00000	1,593,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,200.00000	3,161,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,493.00000	1,509,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,883.00000	2,846,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,663.00000	1,681,000	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>722,459.78</b>	<b>7</b>	<b>2,215</b>
R204	On	04/11/2010	Bond Future			7.96900	7.96900		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.00000	8.00100		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.05600	8.05600		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,476</b>
R204	On	04/11/2010	Bond Future	9.25	Call		7,258.00000	7,257,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		47.00000	46,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,518.00000	7,517,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		40.00000	39,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		6,998.00000	6,996,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		56.00000	54,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,858.00000	3,857,000	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		1,037.00000	1,030,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,063.00000	4,062,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		965.00000	958,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,657.00000	3,656,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,114.00000	1,107,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,971.00000	3,967,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,523.00000	1,519,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,162.00000	4,157,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,443.00000	1,438,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,785.00000	3,780,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,609.00000	1,604,000	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>0.00</b>	<b>0</b>	<b>2,476</b>
R206	On	04/11/2010	Bond Future			7.13800	7.12800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.13100	7.11900		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.16900	7.15700		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		3,790.00000	3,762,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		7.00000	7,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		3,923.00000	3,895,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		5.00000	5,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,657.00000	3,629,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		9.00000	9,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		791.00000	770,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		447.00000	455,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,472.00000	2,445,000	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		47.00000	48,000	3.42	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,271.00000	1,289,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		197.00000	187,000	3.04	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,482.00000	2,454,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		203.00000	207,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,592.00000	2,563,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		186.00000	188,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,374.00000	2,346,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		223.00000	226,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,502.00000	1,482,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		677.00000	686,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,582.00000	1,562,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		638.00000	647,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,424.00000	1,405,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		719.00000	729,000	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			8.00500	7.98500		8.50	2,825,892.82	29	800
R207	On	03/02/2011	Bond Future			8.03300	8.01200		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.08500	8.06400		8.50	0.00	0	0
<b>Total R207 Future</b>										<b>2,825,892.82</b>	<b>29</b>	<b>800</b>
R207	On	04/11/2010	Bond Future	9.25	Call		7,537.00000	7,415,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		58.00000	60,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,808.00000	7,685,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		49.00000	50,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,266.00000	7,144,000	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		68.00000	70,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,110.00000	5,004,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		739.00000	761,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,342.00000	5,235,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		684.00000	706,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,880.00000	4,776,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		797.00000	821,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,211.00000	4,124,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,656.00000	1,694,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,412.00000	4,323,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,569.00000	1,605,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,014.00000	3,929,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,747.00000	1,787,000	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>2,825,892.82</b>	<b>29</b>	<b>800</b>
R208	On	04/11/2010	Bond Future			8.02400	8.00400		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.05200	8.03100		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.09800	8.07600		9.50	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,835</b>
R208	On	04/11/2010	Bond Future	9.25	Call		7,787.00000	7,658,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		56.00000	58,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,071.00000	7,941,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		48.00000	49,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,503.00000	7,374,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		65.00000	68,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,311.00000	5,200,000	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		816.00000	841,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,553.00000	5,441,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		757.00000	780,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,071.00000	4,962,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		880.00000	906,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,401.00000	4,304,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,765.00000	1,807,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,611.00000	4,513,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,671.00000	1,712,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,193.00000	4,099,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,863.00000	1,908,000	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>0.00</b>	<b>0</b>	<b>6,835</b>
R209	On	04/11/2010	Bond Future			8.04200	8.02200		15.00	0.00	0	13,506
R209	On	03/02/2011	Bond Future			8.06000	8.04000		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.08900	8.06800		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.13700	8.11000		15.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>13,506</b>
R209	On	04/11/2010	Bond Future	9.00	Call		8,391.00000	8,216,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		194.00000	201,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,749.00000	8,573,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		169.00000	175,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,033.00000	7,860,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		222.00000	231,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,894.00000	4,741,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		711.00000	741,000	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		1,290.00000	1,340,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,329.00000	3,197,000	14.53	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,175.00000	9,996,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		97.00000	100,000	16.42	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,599.00000	3,712,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,055.00000	986,000	13.65	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,796.00000	8,638,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		775.00000	799,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,122.00000	8,962,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		719.00000	740,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,471.00000	8,314,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		836.00000	860,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,159.00000	6,026,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,408.00000	2,464,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,446.00000	6,311,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,279.00000	2,333,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,874.00000	5,744,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,543.00000	2,602,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,612.00000	6,453,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,245.00000	3,327,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		6,889.00000	6,727,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,107.00000	3,185,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,339.00000	6,182,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,391.00000	3,475,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,925.00000	15,708,000	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		867.00000	890,000	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>0.00</b>	<b>0</b>	<b>15,938</b>
R210	On	04/11/2010	Bond Future			2.91100	2.91100			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		2,462.00000	2,462,000		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		3,101.00000	3,101,000		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		1,818.00000	1,818,000		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			2.80800	2.80700			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		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		321.00000	327,000		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		39.00000	45,000		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		603.00000	609,000		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			3.01600	3.01500			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		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		140.00000	149,000		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		326.00000	317,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	1,000	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		608.00000	618,000	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>3,548,352.60</b>	<b>36</b>	<b>66,260</b>
GOVI	On	04/11/2010	GOVI			342.69300	342.91700		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		139,170.00000	136,930,000	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		139,070.00000	136,830,000	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		139,270.00000	137,030,000	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			370.37300	370.65800		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			342.10200	342.33000		13,684,080.00	4	1,261
ALBI	On	03/02/2011	Index Future			347.91800	348.15100		0.00	0	0
<b>Total ALBI Future</b>									<b>13,684,080.00</b>	<b>4</b>	<b>1,261</b>
<b>Total For ALBI</b>									<b>13,684,080.00</b>	<b>4</b>	<b>1,261</b>
CRD1	On	04/11/2010	Index Future			147.07900	147.13200		0.00	0	2
CRD1	On	03/02/2011	Index Future			149.62600	149.68100		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			392.45500	392.47900			0.00	0	507
ILBI	On	03/02/2011	Index Future			399.01400	399.03800			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			332.98000	333.23000			0.00	0	3
OTH1	On	03/02/2011	Index Future			338.74600	339.00300			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			333.14700	333.36500			0.00	0	100
TRT1	On	03/02/2011	Index Future			338.91600	339.14000			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>13,684,080.00</b>	<b>4</b>	<b>1,911</b>
JIBAR	On	15/09/2010	Jibar Future			6.32000	6.31000			0.00	5,000	1,000
JIBAR	On	20/10/2010	Jibar Future			6.25000	6.27000			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.20000	6.22000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.18000	6.17000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.18000	6.17000			0.00	0	0
JIBAR	On	16/02/2011	Jibar Future			6.19000	6.66500			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.21000	6.20000			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.32000	6.31000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.48000	6.48000			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			6.68000	6.68000			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			6.92000	6.92000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.08000	7.09000			0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>5,000</b>	<b>22,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>5,000</b>	<b>22,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>5,000</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>17,232,432.60</b>	<b>5,040</b>	<b>90,340</b>
R155	On	31/08/2011	Spot Bond			6.27000	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			7.32000	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			8.00000	7.99500			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			1.48000	1.48000			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			2.84500	2.84500			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			7.23000	7.23000			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			2.82000	2.82000			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			7.83000	7.82000			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			7.93000	7.93000			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			7.12000	7.10500			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			7.97000	7.94500			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			7.98500	7.97000			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			8.02500	8.00000			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			2.86000	2.86000			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			2.69000	2.69000			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			2.94000	2.94000			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>17,232,432.60</b>	<b>5,040</b>	<b>74,188</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>16,152</b>
<b>Grand Total:</b>							<b>17,232,432.60</b>	<b>5,040</b>	<b>90,340</b>