



# Interest Rates Daily MTM Report

Daily summary for: 31/08/2010

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			7.25200	7.25200		4.00	34,340,217.30	270	5,192
R157	On	03/02/2011	Bond Future			7.26100	7.26100		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.29300	7.29300		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>34,340,217.30</b>	<b>270</b>	<b>5,192</b>
R157	On	04/11/2010	Bond Future	8.50	Call		5,645.00000	5,639,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		14.00000	8,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,861.00000	5,856,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		11.00000	6,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,428.00000	5,422,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		16.00000	10,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		477.00000	421,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,623.00000	1,567,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,244.00000	3,307,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		464.00000	527,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,418.00000	3,478,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		424.00000	484,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,073.00000	3,139,000	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		507.00000	573,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,839.00000	2,836,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		947.00000	944,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,986.00000	2,982,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		889.00000	885,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,696.00000	2,692,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,009.00000	1,005,000	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>34,340,217.30</b>	<b>270</b>	<b>5,692</b>
R186	On	04/11/2010	Bond Future			8.08600	8.05600		10.25	7,031,271.52	56	17,545
R186	On	03/02/2011	Bond Future			8.11200	8.08000		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.15200	8.12000		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>7,031,271.52</b>	<b>56</b>	<b>17,545</b>
R186	On	04/11/2010	Bond Future	9.25	Call		11,560.00000	11,244,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		82.00000	76,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,993.00000	11,677,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		70.00000	64,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,126.00000	10,810,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		96.00000	90,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		382.00000	376,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,256.00000	6,941,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,706.00000	9,477,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		820.00000	917,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,097.00000	9,862,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		756.00000	847,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,317.00000	9,096,000	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		889.00000	994,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,321.00000	5,490,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,883.00000	1,726,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,200.00000	8,350,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,095.00000	2,566,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,549.00000	8,687,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,978.00000	2,438,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,855.00000	8,018,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,217.00000	2,702,000	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>7,031,271.52</b>	<b>56</b>	<b>28,445</b>
R189	On	04/11/2010	Bond Future			1.68400	1.67800			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		179.00000	164,000		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		303.00000	288,000		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		55.00000	40,000		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			2.62500	2.61400			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		5,534.00000	5,391,000		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		6,151.00000	6,007,000		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		4,914.00000	4,771,000		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			7.10300	7.09300		4.00	21,829,168.00	200	1,664
R201	On	03/02/2011	Bond Future			7.09800	7.08700		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.12100	7.10900		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>21,829,168.00</b>	<b>200</b>	<b>1,664</b>
R201	On	04/11/2010	Bond Future	8.50	Call		4,979.00000	4,943,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		5.00000	5,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,149.00000	5,113,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	4,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,808.00000	4,772,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		5.00000	6,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,692.00000	1,693,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		223.00000	260,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		471.00000	498,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,041.00000	1,031,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,278.00000	3,254,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		38.00000	50,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,496.00000	1,530,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		238.00000	235,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,286.00000	3,308,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		198.00000	258,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,433.00000	3,448,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		179.00000	232,000	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		3,141.00000	3,145,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		219.00000	261,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,596.00000	2,706,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		544.00000	693,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,718.00000	2,825,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		508.00000	654,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,477.00000	2,590,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		583.00000	735,000	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>21,829,168.00</b>	<b>200</b>	<b>2,784</b>
R202	On	04/11/2010	Bond Future			2.54400	2.54400			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		9,148.00000	9,148,000		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		10,002.00000	10,002,000		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		8,286.00000	8,286,000		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			7.76300	7.76400		6.25	3,840,096.80	37	2,215
R203	On	03/02/2011	Bond Future			7.79300	7.79400		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.84300	7.84400		6.25	0.00	0	0
<b>Total R203 Future</b>										<b>3,840,096.80</b>	<b>37</b>	<b>2,215</b>
R203	On	04/11/2010	Bond Future	9.25	Call		7,549.00000	7,549,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		11.00000	6,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,788.00000	7,789,000	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		9.00000	4,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,309.00000	7,308,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		13.00000	7,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,131.00000	4,216,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		570.00000	649,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,332.00000	4,414,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		524.00000	601,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,933.00000	4,021,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		619.00000	701,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,330.00000	3,316,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,329.00000	1,310,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,499.00000	3,485,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,255.00000	1,236,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,164.00000	3,150,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,407.00000	1,388,000	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>3,840,096.80</b>	<b>37</b>	<b>2,215</b>
R204	On	04/11/2010	Bond Future			7.86000	7.86100		7.25	3,428,589.12	33	2,466
R204	On	03/02/2011	Bond Future			7.88800	7.88900		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.93700	7.93800		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>3,428,589.12</b>	<b>33</b>	<b>2,466</b>
R204	On	04/11/2010	Bond Future	9.25	Call		7,868.00000	7,870,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		17.00000	14,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,133.00000	8,135,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		15.00000	11,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,603.00000	7,605,000	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		21.00000	17,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,266.00000	4,209,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		797.00000	735,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,483.00000	4,428,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		737.00000	677,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,053.00000	3,994,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		863.00000	798,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,368.00000	4,514,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,256.00000	1,396,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,569.00000	4,711,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,186.00000	1,322,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,171.00000	4,319,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,331.00000	1,473,000	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>3,428,589.12</b>	<b>33</b>	<b>2,466</b>
R206	On	04/11/2010	Bond Future			6.97600	6.96500		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			6.95500	6.94300		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			6.97300	6.96000		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		4,246.00000	4,215,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	2,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,380.00000	4,349,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		1.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,112.00000	4,081,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,049.00000	1,049,000	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		244.00000	275,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,901.00000	2,876,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		15.00000	21,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		899.00000	936,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		286.00000	292,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,864.00000	2,858,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		122.00000	148,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,980.00000	2,970,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		111.00000	133,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,749.00000	2,745,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		135.00000	163,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,797.00000	1,821,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		495.00000	551,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,885.00000	1,909,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		464.00000	519,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,711.00000	1,736,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		529.00000	585,000	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			7.95900	7.94900		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			7.98600	7.97600		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.03600	8.02500		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>810</b>
R207	On	04/11/2010	Bond Future	9.25	Call		7,734.00000	7,667,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		30.00000	26,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,008.00000	7,942,000	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		24.00000	21,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,459.00000	7,392,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		36.00000	32,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,224.00000	5,172,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		633.00000	642,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,461.00000	5,408,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		584.00000	592,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,989.00000	4,938,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		686.00000	696,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,307.00000	4,348,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,519.00000	1,626,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,511.00000	4,550,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,435.00000	1,540,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,106.00000	4,149,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,606.00000	1,715,000	8.75	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>0.00</b>	<b>0</b>	<b>810</b>
R208	On	04/11/2010	Bond Future			8.01900	8.01000		8.75	5,146,223.60	56	6,835
R208	On	03/02/2011	Bond Future			8.04800	8.03800		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.09300	8.08300		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>5,146,223.60</b>	<b>56</b>	<b>6,835</b>
R208	On	04/11/2010	Bond Future	9.25	Call		7,726.00000	7,657,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		34.00000	24,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,013.00000	7,944,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		29.00000	19,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,440.00000	7,370,000	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	9.20	Put		42.00000	31,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,209.00000	5,213,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		760.00000	828,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,453.00000	5,453,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		702.00000	766,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,968.00000	4,975,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		822.00000	893,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,308.00000	4,289,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,717.00000	1,761,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,519.00000	4,498,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,623.00000	1,665,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,101.00000	4,084,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,815.00000	1,861,000	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>5,146,223.60</b>	<b>56</b>	<b>6,835</b>
R209	On	04/11/2010	Bond Future			8.06000	8.01900		13.25	0.00	0	23,994
R209	On	03/02/2011	Bond Future			8.07900	8.03700		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.10700	8.06500		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			8.15400	8.11600		14.75	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,994</b>
R209	On	04/11/2010	Bond Future	9.00	Call		8,357.00000	7,964,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		132.00000	112,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,721.00000	8,329,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		114.00000	95,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,993.00000	7,599,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		154.00000	133,000	14.91	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	8.50	Call		4,787.00000	4,395,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		577.00000	558,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		1,120.00000	1,128,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,187.00000	2,822,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,166.00000	9,779,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		60.00000	47,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,434.00000	3,588,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		917.00000	698,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,743.00000	8,538,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		695.00000	870,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,072.00000	8,857,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		642.00000	807,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,414.00000	8,219,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		752.00000	937,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,090.00000	5,954,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,312.00000	2,554,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,379.00000	6,233,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,185.00000	2,417,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,804.00000	5,677,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,446.00000	2,697,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,500.00000	6,834,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,187.00000	3,859,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		6,776.00000	7,128,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,047.00000	3,737,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,226.00000	6,475,000	16.43	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	8.45	Put		3,332.00000	3,919,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,829.00000	15,808,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		824.00000	1,141,000	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>26,426</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			2.57500	2.57300			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		1,004.00000	993,000		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		1,286.00000	1,274,000		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		722.00000	710,000		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			2.64700	2.64600			0.00	0	0
<b>Total R212 Future</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	3.00	Call	3,372.00000	3,363,000		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	3,838.00000	3,829,000		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	2,904.00000	2,894,000		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>75,615,566.34</b>	<b>652</b>	<b>76,873</b>
GOVI	On	04/11/2010	GOVI			343.48300	343.80000		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	148,000.00000	144,830,000		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	147,900.00000	144,730,000		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	148,100.00000	144,930,000		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			371.88400	372.03800		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			342.79000	343.13900		0.00	0	1,261
ALBI	On	03/02/2011	Index Future			348.60100	348.95700		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			150.38500	150.41800		0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 03/02/2011 Index Future			153.07700	153.11200			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			401.54300	401.76600			0.00	0	507
ILBI On 03/02/2011 Index Future			408.26900	408.49400			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			338.67500	339.19400			0.00	0	3
OTH1 On 03/02/2011 Index Future			344.73900	345.26900			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			339.47600	339.79400			0.00	0	100
TRT1 On 03/02/2011 Index Future			345.55500	345.88000			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			6.18000	6.18000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.14600	6.14000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.12400	6.03000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.01500	5.96000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.99200	5.94000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.98100	5.94000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.98600	5.95000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.09500	6.07000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.20400	6.16000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.38700	6.35000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.60600	6.58000			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			6.77000	6.77000			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>
<b>Total for Derivatives :</b>							<b>75,615,566.34</b>	<b>652</b>	<b>100,943</b>
R155 On 31/08/2011 Spot Bond			6.18000	6.17000			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			7.23000	7.22500			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			8.06000	8.02500			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			2.55000	2.54000			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			7.09000	7.08000			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			2.50000	2.50000			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			7.73000	7.72500			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			7.83000	7.83000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			6.96500	6.95500			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			7.93000	7.92000			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			7.99000	7.97500			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			8.03500	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			2.58000	2.58000			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			2.45000	2.45000			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			2.57000	2.57000			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>75,615,566.34</b>	<b>652</b>	<b>84,791</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>16,152</b>
<b>Grand Total:</b>							<b>75,615,566.34</b>	<b>652</b>	<b>100,943</b>