



# Interest Rates Daily MTM Report

Daily summary for: 15/10/2010

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			7.15500	7.13600		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.23000	7.20900		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.30700	7.28400		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,806</b>
R157	On	04/11/2010	Bond Future	8.50	Call		6,172.00000	6,083,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		6,390.00000	6,302,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,952.00000	5,863,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		65.00000	69,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,751.00000	1,666,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,317.00000	3,237,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		307.00000	320,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,499.00000	3,417,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		275.00000	286,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,138.00000	3,059,000	4.53	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		343.00000	356,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,765.00000	2,695,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		835.00000	862,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,910.00000	2,839,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		776.00000	801,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,623.00000	2,555,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		899.00000	927,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,484.00000	2,418,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		965.00000	995,000	4.37	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>5,306</b>
R186	On	04/11/2010	Bond Future			8.01200	7.96700		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.06700	8.02100		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.12400	8.07600		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>17,532</b>
R186	On	04/11/2010	Bond Future	9.25	Call		12,403.00000	11,934,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,848.00000	12,379,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,955.00000	11,486,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1.00000	0,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		18.00000	22,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,817.00000	7,352,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,979.00000	9,556,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		488.00000	537,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,386.00000	9,959,000	12.45	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	9.05	Put		440.00000	485,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,573.00000	9,155,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		540.00000	594,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,575.00000	4,870,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,742.00000	1,565,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,457.00000	8,094,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,908.00000	2,029,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,809.00000	8,440,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,794.00000	1,910,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,110.00000	7,753,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,028.00000	2,156,000	12.15	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>28,432</b>
R201	On	04/11/2010	Bond Future			7.00300	6.98400		4.00	24,749,397.86	226	1,488
R201	On	03/02/2011	Bond Future			7.06800	7.04700		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.14100	7.11800		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>24,749,397.86</b>	<b>226</b>	<b>1,488</b>
R201	On	04/11/2010	Bond Future	8.50	Call		5,372.00000	5,303,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,544.00000	5,474,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		5,201.00000	5,131,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,885.00000	1,816,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		18.00000	18,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		100.00000	107,000	4.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	7.25	Call		1,068.00000	1,005,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,638.00000	3,569,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		969.00000	1,020,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		109.00000	90,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,345.00000	3,278,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		119.00000	125,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,497.00000	3,429,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		105.00000	110,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,194.00000	3,128,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		134.00000	141,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,521.00000	2,463,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		498.00000	515,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,643.00000	2,585,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		462.00000	479,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,401.00000	2,344,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		537.00000	554,000	3.92	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>24,749,397.86</b>	<b>226</b>	<b>2,608</b>
R202	On	04/11/2010	Bond Future			0.46200	0.41600			0.00	0	0
R202	On	05/05/2011	Bond Future			0.40900	0.36300			1,085,353,035.00	6,500	6,500
<b>Total R202 Future</b>										<b>1,085,353,035.00</b>	<b>6,500</b>	<b>6,500</b>
R202	On	04/11/2010	Bond Future	3.05	Call		60,101.00000	58,742,000		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		60,955.00000	59,595,000		0.00	0	0
R202	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
R202	On	04/11/2010	Bond Future	3.00	Call		59,239.00000	57,879,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Call		41,657.00000	40,318,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		42,685.00000	41,346,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		40,619.00000	39,280,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		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>1,085,353,035.00</b>	<b>6,500</b>	<b>6,500</b>
R203	On	04/11/2010	Bond Future			7.65600	7.62200		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.73300	7.69700		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.81100	7.77300		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		8,297.00000	8,115,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,538.00000	8,356,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		8,055.00000	7,872,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,406.00000	4,245,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		343.00000	368,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,619.00000	4,456,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		309.00000	333,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,196.00000	4,037,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		380.00000	407,000	7.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Call		3,407.00000	3,273,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,051.00000	1,107,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,582.00000	3,445,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		983.00000	1,036,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,236.00000	3,105,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,124.00000	1,183,000	6.57	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			7.78500	7.75000		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.85500	7.81900		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			7.93000	7.89200		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		8,514.00000	8,304,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,781.00000	8,572,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,245.00000	8,035,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		7,160.00000	6,950,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,373.00000	4,199,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		497.00000	533,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,603.00000	4,425,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		450.00000	482,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,146.00000	3,975,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		548.00000	587,000	8.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.50	Call		4,458.00000	4,299,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,086.00000	1,142,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,662.00000	4,500,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,019.00000	1,072,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,258.00000	4,102,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,158.00000	1,217,000	7.89	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			6.82700	6.81200		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.88900	6.87300		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.96700	6.95000		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		4,680.00000	4,637,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,815.00000	4,772,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,545.00000	4,503,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,258.00000	1,215,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		17.00000	17,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,322.00000	3,279,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		389.00000	408,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		212.00000	188,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,971.00000	2,931,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		45.00000	47,000	3.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Call		3,092.00000	3,051,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		38.00000	39,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,851.00000	2,810,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		52.00000	53,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,749.00000	1,718,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		423.00000	433,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,838.00000	1,806,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		392.00000	402,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,663.00000	1,633,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		456.00000	468,000	3.06	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			7.86400	7.82900		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			7.92900	7.89300		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.00000	7.96200		8.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>800</b>
R207	On	04/11/2010	Bond Future	9.25	Call		8,457.00000	8,237,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,737.00000	8,517,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,176.00000	7,956,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		9,293.00000	9,073,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,429.00000	5,233,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		329.00000	354,000	9.01	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.80	Call		5,682.00000	5,483,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		295.00000	317,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,178.00000	4,985,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		366.00000	394,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,459.00000	4,295,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,293.00000	1,357,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,668.00000	4,501,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,215.00000	1,276,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,254.00000	4,093,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,377.00000	1,444,000	8.93	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>800</b>
R208	On	04/11/2010	Bond Future			7.91800	7.88900		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.98000	7.95000		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.04500	8.01300		9.25	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		8,490.00000	8,298,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,783.00000	8,590,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,197.00000	8,005,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,465.00000	5,296,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		445.00000	471,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,724.00000	5,553,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		403.00000	426,000	10.17	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	8.70	Call		5,208.00000	5,042,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		492.00000	520,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,432.00000	4,287,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,396.00000	1,455,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,650.00000	4,501,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,310.00000	1,364,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,218.00000	4,076,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,488.00000	1,549,000	9.74	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			8.02400	7.97900		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.06600	8.02000		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.10800	8.06000		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.14700	8.09800		15.00	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		8,594.00000	8,182,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3.00000	3,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,976.00000	8,564,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2.00000	2,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,209.00000	7,797,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		4.00000	4,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,658.00000	4,264,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		82.00000	100,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		337.00000	405,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,770.00000	2,426,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,472.00000	10,060,000	16.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,518.00000	2,826,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		368.00000	264,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,698.00000	8,327,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		495.00000	542,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,035.00000	8,660,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		450.00000	493,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,361.00000	7,994,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		544.00000	594,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,970.00000	5,672,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,147.00000	2,281,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,257.00000	5,952,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,018.00000	2,145,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,687.00000	5,396,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,284.00000	2,425,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,715.00000	6,429,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,241.00000	3,391,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		7,004.00000	6,713,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,114.00000	3,260,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,430.00000	6,150,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,375.00000	3,531,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,031.00000	15,639,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		865.00000	910,000	20.00	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>432</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>24,305</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			2.60300	2.55400			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		4,271.00000	3,791,000		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		4,736.00000	4,257,000		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		3,802.00000	3,323,000		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>1,110,102,432.86</b>	<b>6,726</b>	<b>80,716</b>
GOVI	On	04/11/2010	GOVI			345.01400	345.74300			0.00	0	160
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>160</b>
GOVI	On	04/11/2010	GOVI	329.00	Call		167,430.00000	160,140,000		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		167,330.00000	160,040,000		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		167,530.00000	160,240,000		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>160</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>160</b>
AL7T	On	04/11/2010	Index Future			374.13100	374.91700			3,741,310.00	1	38
<b>Total AL7T Future</b>										<b>3,741,310.00</b>	<b>1</b>	<b>38</b>
<b>Total For AL7T</b>										<b>3,741,310.00</b>	<b>1</b>	<b>38</b>
ALBI	On	04/11/2010	Index Future			344.42700	345.18300			0.00	0	1,303
ALBI	On	03/02/2011	Index Future			349.67300	350.44100			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,303</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>1,303</b>
CRD1 On 04/11/2010 Index Future			151.36400	151.50800			0.00	0	2
CRD1 On 03/02/2011 Index Future			153.60200	153.74800			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			395.33300	397.01000			0.00	0	509
ILBI On 03/02/2011 Index Future			401.45700	403.16000			0.00	0	0
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>509</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>509</b>
OTH1 On 04/11/2010 Index Future			340.89100	341.79500			0.00	0	3
OTH1 On 03/02/2011 Index Future			346.08300	347.00100			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			340.99500	341.72400			0.00	0	100
TRT1 On 03/02/2011 Index Future			346.03700	346.77600			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>3,741,310.00</b>	<b>1</b>	<b>1,955</b>
JIBAR On 20/10/2010 Jibar Future			5.97100	5.99000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.89200	5.93000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.78000	5.81000			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.71900	5.76000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.70100	5.73000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.70100	5.73000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.74300	5.79000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.91500	5.95000			0.00	2,500	8,700
JIBAR On 21/12/2011 Jibar Future			6.08900	6.13000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.30700	6.35000			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			6.56000	6.58000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.63800	6.71000			0.00	2,500	12,500
<b>Total Jibar Future</b>							<b>0.00</b>	<b>5,000</b>	<b>41,400</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>5,000</b>	<b>41,400</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>5,000</b>	<b>41,400</b>
<b>Total for Derivatives :</b>							<b>1,113,843,742.86</b>	<b>11,727</b>	<b>124,231</b>
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			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			7.30000	7.18000			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			7.97500	7.83000			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>
R201 On 21/12/2014 Spot Bond			7.24000	7.11500			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			169.66400	169.34127			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			7.71000	7.59000			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	7.71000			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			7.03000	6.93000			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Spot Bond			7.94000	7.80000			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			7.97000	7.84000			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			7.95500	7.81000			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>
R212 On 31/01/2022 Spot Bond			2.62000	2.62000			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>1,113,843,742.86</b>	<b>11,727</b>	<b>110,079</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>14,152</b>
<b>Grand Total:</b>							<b>1,113,843,742.86</b>	<b>11,727</b>	<b>124,231</b>