



# Interest Rates Daily MTM Report

Daily summary for: 18/10/2010

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			7.08400	7.15500		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.15400	7.23000		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.22700	7.30700		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		6,083.00000	6,415,000	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		6,302.00000	6,634,000	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		5,863.00000	6,195,000	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		69.00000	27,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,666.00000	1,956,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,237.00000	3,507,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		320.00000	253,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,417.00000	3,693,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		286.00000	225,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,059.00000	3,323,000	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		356.00000	284,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,695.00000	2,918,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		862.00000	750,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,839.00000	3,067,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		801.00000	694,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,555.00000	2,771,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		927.00000	808,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,418.00000	2,628,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		995.00000	870,000	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			7.96600	8.01200		10.75	0.00	0	17,532
R186	On	03/02/2011	Bond Future			8.02000	8.06700		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.07600	8.12400		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		11,934.00000	12,413,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,379.00000	12,858,000	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		11,486.00000	11,965,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		22.00000	8,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,352.00000	7,817,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,556.00000	9,959,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		537.00000	458,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,959.00000	10,368,000	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		485.00000	412,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,155.00000	9,551,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		594.00000	508,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,870.00000	4,520,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,565.00000	1,697,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,094.00000	8,421,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,029.00000	1,872,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,440.00000	8,773,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,910.00000	1,758,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,753.00000	8,072,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,156.00000	1,990,000	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			6.93200	7.00300		4.00	0.00	0	1,488
R201	On	03/02/2011	Bond Future			6.99100	7.06800		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.06100	7.14100		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,488</b>
R201	On	04/11/2010	Bond Future	8.50	Call		5,303.00000	5,563,000	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		5,474.00000	5,734,000	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		5,131.00000	5,391,000	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		1,816.00000	2,063,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		18.00000	5,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		107.00000	50,000	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		1,005.00000	1,208,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,569.00000	3,829,000	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		1,020.00000	791,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		90.00000	121,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,278.00000	3,514,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		125.00000	95,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,429.00000	3,668,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		110.00000	83,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,128.00000	3,360,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		141.00000	107,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,463.00000	2,650,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		515.00000	443,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,585.00000	2,776,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		479.00000	411,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,344.00000	2,527,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		554.00000	478,000	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>0.00</b>	<b>0</b>	<b>2,608</b>
R202	On	04/11/2010	Bond Future			0.47900	0.46200			0.00	0	0
R202	On	05/05/2011	Bond Future			0.42700	0.40900			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,500</b>
R202	On	04/11/2010	Bond Future	3.05	Call		58,742.00000	58,242,000		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		59,595.00000	59,096,000		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		57,879.00000	57,380,000		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		40,318.00000	39,797,000		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		41,346.00000	40,825,000		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		39,280.00000	38,759,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		1.00000	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>6,500</b>
R203	On	04/11/2010	Bond Future			7.59000	7.65600		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.66400	7.73300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.74000	7.81100		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		8,115.00000	8,469,000	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		8,356.00000	8,710,000	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		7,872.00000	8,227,000	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		4,245.00000	4,535,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		368.00000	300,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,456.00000	4,751,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		333.00000	270,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,037.00000	4,322,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		407.00000	334,000	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		3,273.00000	3,504,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,107.00000	983,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,445.00000	3,683,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,036.00000	919,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,105.00000	3,330,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,183.00000	1,052,000	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			7.72400	7.78500		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.79100	7.85500		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			7.86500	7.93000		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		8,304.00000	8,670,000	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		8,572.00000	8,938,000	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		8,035.00000	8,401,000	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		6,950.00000	7,316,000	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		4,199.00000	4,484,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		533.00000	445,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,425.00000	4,717,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		482.00000	401,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,975.00000	4,254,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		587.00000	493,000	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		4,299.00000	4,550,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,142.00000	1,025,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,500.00000	4,756,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,072.00000	960,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,102.00000	4,347,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,217.00000	1,093,000	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			6.75000	6.82700		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			6.80500	6.88900		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			6.87900	6.96700		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		4,637.00000	4,857,000	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		4,772.00000	4,992,000	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		4,503.00000	4,722,000	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		1,215.00000	1,423,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		17.00000	5,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,279.00000	3,499,000	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		408.00000	263,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		188.00000	263,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,931.00000	3,139,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		47.00000	33,000	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		3,051.00000	3,261,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		39.00000	27,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,810.00000	3,017,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		53.00000	38,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,718.00000	1,867,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		433.00000	368,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,806.00000	1,960,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		402.00000	341,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,633.00000	1,779,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		468.00000	400,000	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			7.82300	7.86400		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			7.88600	7.92900		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.95700	8.00000		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		8,237.00000	8,495,000	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		8,517.00000	8,775,000	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		7,956.00000	8,214,000	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		9,073.00000	9,331,000	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		5,233.00000	5,448,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		354.00000	304,000	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		5,483.00000	5,702,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		317.00000	272,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,985.00000	5,195,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		394.00000	339,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,295.00000	4,458,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,357.00000	1,262,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,501.00000	4,668,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,276.00000	1,184,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,093.00000	4,252,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,444.00000	1,344,000	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			7.87200	7.91800		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.93300	7.98000		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			7.99700	8.04500		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		8,298.00000	8,603,000	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		8,590.00000	8,896,000	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		8,005.00000	8,310,000	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		5,296.00000	5,536,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		471.00000	406,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,553.00000	5,798,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		426.00000	366,000	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		5,042.00000	5,277,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		520.00000	450,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,287.00000	4,479,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,455.00000	1,341,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,501.00000	4,699,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,364.00000	1,257,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,076.00000	4,263,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,549.00000	1,431,000	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			7.97800	8.02400		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.01900	8.06600		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.06100	8.10800		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.10000	8.14700		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		8,182.00000	8,601,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3.00000	0,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,564.00000	8,984,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2.00000	1,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,797.00000	8,216,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		4.00000	1,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,264.00000	4,634,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		100.00000	48,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		405.00000	255,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,426.00000	2,697,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,060.00000	10,481,000	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		2,826.00000	2,428,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		264.00000	287,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,327.00000	8,677,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		542.00000	465,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,660.00000	9,017,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		493.00000	423,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,994.00000	8,339,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		594.00000	513,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,672.00000	5,930,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,281.00000	2,116,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,952.00000	6,217,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,145.00000	1,987,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,396.00000	5,646,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,425.00000	2,252,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,429.00000	6,672,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,391.00000	3,216,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,713.00000	6,961,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,260.00000	3,089,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,150.00000	6,387,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,531.00000	3,350,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,639.00000	15,996,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		910.00000	848,000	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			2.58200	2.60300			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		3,791.00000	3,996,000		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		4,257.00000	4,462,000		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		3,323.00000	3,528,000		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>80,716</b>
GOVI	On	04/11/2010	GOVI			346.26300	345.01400			76,177,860.00	22	165
<b>Total GOVI Future</b>										<b>76,177,860.00</b>	<b>22</b>	<b>165</b>
GOVI	On	04/11/2010	GOVI	329.00	Call		160,140.00000	172,630,000		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		160,040.00000	172,530,000		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		160,240.00000	172,730,000		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>76,177,860.00</b>	<b>22</b>	<b>165</b>
<b>Total for GOVI</b>										<b>76,177,860.00</b>	<b>22</b>	<b>165</b>
AL7T	On	04/11/2010	Index Future			375.45200	374.13100			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			345.69000	344.42700			0.00	0	1,303
ALBI	On	03/02/2011	Index Future			350.94900	349.67300			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			151.77900	151.36400			0.00	0	2
CRD1 On 03/02/2011 Index Future			154.02300	153.60200			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			395.18300	395.33300			0.00	0	509
ILBI On 03/02/2011 Index Future			401.30200	401.45700			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			342.22900	340.89100			0.00	0	3
OTH1 On 03/02/2011 Index Future			347.43600	346.08300			0.00	0	0
<b>Total OTH1 Future</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1 On 04/11/2010 Index Future			342.19600	340.99500			0.00	0	100
TRT1 On 03/02/2011 Index Future			347.25700	346.03700			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>1,955</b>
JIBAR On 20/10/2010 Jibar Future			5.99700	5.97100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.88400	5.89200			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.81300	5.78000			0.00	0	2,500
JIBAR On 19/01/2011 Jibar Future			5.71900	5.71900			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.66500	5.70100			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.65200	5.70100			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.71600	5.74300			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			5.89300	5.91500			0.00	0	8,700
JIBAR On 21/12/2011 Jibar Future			6.08200	6.08900			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.30200	6.30700			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			6.55400	6.56000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.59700	6.63800			0.00	2,500	15,000
<b>Total Jibar Future</b>							<b>0.00</b>	<b>2,500</b>	<b>43,900</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>2,500</b>	<b>43,900</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>2,500</b>	<b>43,900</b>
<b>Total for Derivatives :</b>							<b>76,177,860.00</b>	<b>2,522</b>	<b>126,736</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>76,177,860.00</b>	<b>2,522</b>	<b>112,584</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>14,152</b>
<b>Grand Total:</b>							<b>76,177,860.00</b>	<b>2,522</b>	<b>126,736</b>