



# Interest Rates Daily MTM Report

Daily summary for: 14/09/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 04/11/2010 Bond Future			7.22200	7.22300		4.00	0.00	0	5,037
R157 On 03/02/2011 Bond Future			7.29600	7.29700		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.37100	7.36700		4.00	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>5,037</b>
R157 On 04/11/2010 Bond Future	8.50	Call		5,769.00000	5,773,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		3.00000	2,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,987.00000	5,991,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		2.00000	2,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,550.00000	5,554,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		3.00000	3,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		306.00000	299,000	4.12	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,586.00000	1,584,000	4.12	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,135.00000	3,134,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		513.00000	508,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,305.00000	3,305,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		469.00000	465,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,967.00000	2,967,000	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		560.00000	556,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,588.00000	2,574,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,005.00000	1,008,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,730.00000	2,716,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		942.00000	945,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,449.00000	2,435,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,071.00000	1,074,000	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>5,537</b>
R186	On	04/11/2010	Bond Future			7.86800	7.87900		10.25	0.00	0	16,933
R186	On	03/02/2011	Bond Future			7.91600	7.92700		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			7.96600	7.97500		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>16,933</b>
R186	On	04/11/2010	Bond Future	9.25	Call		13,340.00000	13,454,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		13.00000	11,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,782.00000	13,897,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		10.00000	9,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,895.00000	13,009,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		16.00000	14,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		105.00000	95,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,828.00000	8,935,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		11,016.00000	11,111,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		553.00000	534,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,423.00000	11,519,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		505.00000	487,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,610.00000	10,703,000	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		605.00000	584,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,171.00000	4,095,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,310.00000	2,348,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,536.00000	9,597,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,959.00000	1,927,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,895.00000	9,958,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,852.00000	1,823,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,180.00000	9,239,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,070.00000	2,037,000	12.28	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,900</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>27,833</b>
R189	On	04/11/2010	Bond Future			1.56400	1.55800			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		478.00000	463,000		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		602.00000	587,000		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		354.00000	339,000		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			2.65700	2.63500			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		5,261.00000	4,976,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		5,877.00000	5,592,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future	3.00	Call		4,641.00000	4,356,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	04/11/2010	Bond Future			7.11300	7.10300		4.00	0.00	0	1,691
R201	On	03/02/2011	Bond Future			7.18000	7.16900		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.25600	7.23900		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,691</b>
R201	On	04/11/2010	Bond Future	8.50	Call		4,940.00000	4,903,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		2.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,111.00000	5,074,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,769.00000	4,732,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		3.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,632.00000	1,599,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		199.00000	202,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		424.00000	431,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		957.00000	928,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,233.00000	3,196,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		29.00000	28,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,476.00000	1,500,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		181.00000	169,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,071.00000	3,037,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		265.00000	269,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,209.00000	3,175,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		237.00000	241,000	4.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Call		2,910.00000	2,876,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		270.00000	274,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,406.00000	2,366,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		774.00000	789,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,520.00000	2,479,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		730.00000	744,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,294.00000	2,255,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		821.00000	836,000	4.20	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,120</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>2,811</b>
R202	On	04/11/2010	Bond Future			2.59200	2.59100			0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202	On	04/11/2010	Bond Future	3.05	Call		8,258.00000	8,239,000		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		9,112.00000	9,093,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		7,395.00000	7,377,000		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			7.68300	7.68300		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.75700	7.75800		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.83200	7.82900		6.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,918</b>
R203	On	04/11/2010	Bond Future	9.25	Call		7,971.00000	7,971,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,212.00000	8,212,000	7.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,729.00000	7,729,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,297.00000	4,297,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		550.00000	545,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,500.00000	4,499,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		506.00000	500,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,097.00000	4,096,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		597.00000	591,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,308.00000	3,294,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,232.00000	1,233,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,479.00000	3,465,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,160.00000	1,161,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,141.00000	3,127,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,309.00000	1,310,000	6.42	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>1,918</b>
R204	On	04/11/2010	Bond Future			7.79400	7.80000		7.25	0.00	0	2,252
R204	On	03/02/2011	Bond Future			7.86100	7.86700		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.93200	7.93500		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,252</b>
R204	On	04/11/2010	Bond Future	9.25	Call		8,218.00000	8,253,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		4.00000	3,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,485.00000	8,520,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		3.00000	2,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,951.00000	7,986,000	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		6.00000	5,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,237.00000	4,259,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		641.00000	628,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,460.00000	4,482,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		587.00000	574,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,017.00000	4,039,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		699.00000	686,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,458.00000	4,465,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,329.00000	1,319,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,656.00000	4,663,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,256.00000	1,246,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,262.00000	4,269,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,405.00000	1,395,000	7.94	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>2,252</b>
R206	On	04/11/2010	Bond Future			6.97200	6.96800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.04000	7.03500		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.12600	7.11400		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		4,237.00000	4,225,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,371.00000	4,360,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,102.00000	4,091,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,013.00000	1,000,000	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		216.00000	215,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,888.00000	2,876,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		10.00000	9,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		868.00000	871,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		247.00000	239,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,653.00000	2,640,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		154.00000	154,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,764.00000	2,751,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		137.00000	137,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,541.00000	2,528,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		169.00000	169,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,568.00000	1,547,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		639.00000	648,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,650.00000	1,629,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		602.00000	610,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,488.00000	1,467,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		679.00000	687,000	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			7.85500	7.86600		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			7.91700	7.92800		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.98400	7.99300		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		8,231.00000	8,299,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		7.00000	6,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,509.00000	8,578,000	9.31	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.30	Put		5.00000	5,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,952.00000	8,020,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		9.00000	8,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,397.00000	5,449,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		512.00000	496,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,640.00000	5,693,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		468.00000	454,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,157.00000	5,207,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		560.00000	542,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,454.00000	4,485,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,474.00000	1,451,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,660.00000	4,692,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,393.00000	1,371,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,250.00000	4,281,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,559.00000	1,536,000	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			7.88900	7.88400		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.94700	7.94300		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.00700	8.00000		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R208	On	04/11/2010	Bond Future	9.25	Call		8,529.00000	8,495,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		5.00000	5,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,819.00000	8,786,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		3.00000	3,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,237.00000	8,203,000	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		7.00000	6,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,680.00000	5,653,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		615.00000	614,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,932.00000	5,905,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		565.00000	564,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,430.00000	5,403,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		668.00000	667,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,615.00000	4,579,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,496.00000	1,505,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,833.00000	4,796,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,410.00000	1,417,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,400.00000	4,364,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,587.00000	1,595,000	9.54	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R209	On	04/11/2010	Bond Future			7.82600	7.83100		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			7.86100	7.86600		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.89600	7.90000		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.92700	7.93100		14.75	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,873</b>
R209	On	04/11/2010	Bond Future	9.00	Call		9,990.00000	10,035,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		19.00000	17,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		10,368.00000	10,414,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		15.00000	13,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		9,608.00000	9,653,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		23.00000	21,000	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		6,117.00000	6,154,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		161.00000	151,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		418.00000	399,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		4,231.00000	4,259,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,857.00000	11,904,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		5.00000	5,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,030.00000	1,987,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,259.00000	1,264,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		10,132.00000	10,168,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		507.00000	496,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,473.00000	10,510,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		466.00000	456,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,790.00000	9,825,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		550.00000	538,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		7,158.00000	7,177,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,870.00000	1,852,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,465.00000	7,485,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,761.00000	1,744,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,853.00000	6,872,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,985.00000	1,967,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		8,047.00000	8,065,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,056.00000	3,037,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,363.00000	8,381,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,957.00000	2,938,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		7,669.00000	7,686,000	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		3,097.00000	3,077,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,527.00000	17,556,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		845.00000	837,000	20.00	0.00	0	1,000
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>2,432</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>26,305</b>
R210	On	04/11/2010	Bond Future			2.60500	2.60400			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		6,627.00000	6,613,000		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		7,266.00000	7,252,000		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		5,983.00000	5,969,000		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			2.40500	2.40300			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		1,980.00000	1,968,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		2,261.00000	2,250,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		1,697.00000	1,686,000		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			2.67700	2.67600			0.00	0	1,080
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,080</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	3,082.00000	3,072,000		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	3,547.00000	3,538,000		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	2,613.00000	2,603,000		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>76,071</b>
GOVI	On	04/11/2010	GOVI			346.10500	346.00900		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	170,090.00000	171,050,000		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	169,990.00000	170,950,000		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	170,190.00000	171,150,000		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			374.34000	374.24400		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			345.65200	345.53800		0.00	0	1,308
ALBI	On	03/02/2011	Index Future			350.98500	350.87100		0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,308</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,308</b>
CRD1	On	04/11/2010	Index Future			150.73700	150.72000		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			152.95400	152.93600			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			399.00100	399.38500			0.00	0	507
ILBI On 03/02/2011 Index Future			405.70200	406.09100			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			342.83900	342.63100			0.00	0	3
OTH1 On 03/02/2011 Index Future			348.12800	347.91900			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			342.03600	341.93900			0.00	0	100
TRT1 On 03/02/2011 Index Future			347.06600	346.96700			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>1,958</b>
JIBAR On 15/09/2010 Jibar Future			6.04000	6.07800			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.08000	6.09800			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.05000	6.09100			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.01000	6.00800			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.97000	5.97700			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.97000	5.96100			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.97000	5.96100			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.08000	6.07500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.29000	6.23900			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.46000	6.40800			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.71000	6.64000			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			6.94000	6.87000			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>0.00</b>	<b>0</b>	<b>100,188</b>
R155 On 31/08/2011 Spot Bond			6.13000	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			7.18000	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			7.84000	7.85000			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			2.62000	2.60000			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			7.07500	7.06500			0.00	0	0
<b>Total R201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Spot Bond			2.57000	2.57000			0.00	0	0
<b>Total R202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			7.64000	7.64000			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			7.75500	7.76000			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			6.93500	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>
R207 On 15/01/2020 Spot Bond			7.82000	7.83000			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			7.85500	7.85000			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			7.80500	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>
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			2.35000	2.35000			0.00	0	0
<b>Total R211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Spot Bond			2.64000	2.64000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>0.00</b>	<b>0</b>	<b>84,036</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>16,152</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>100,188</b>