



# Interest Rates Daily MTM Report

Daily summary for: 21/09/2010

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			7.32700	7.39800		4.00	0.00	0	4,817
R157 On 03/02/2011 Bond Future			7.41000	7.48600		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.49300	7.57400		4.00	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>4,817</b>
R157 On 04/11/2010 Bond Future	8.50	Call		4,960.00000	5,286,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		5.00000	3,000	4.62	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,177.00000	5,504,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		3.00000	2,000	4.64	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		4,742.00000	5,067,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		6.00000	3,000	4.59	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		517.00000	391,000	4.12	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		987.00000	1,189,000	4.12	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,497.00000	2,730,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		705.00000	605,000	4.59	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,653.00000	2,892,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		647.00000	553,000	4.61	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,344.00000	2,570,000	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		767.00000	660,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,036.00000	2,230,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,312.00000	1,171,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,162.00000	2,363,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,233.00000	1,099,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,912.00000	2,101,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,393.00000	1,247,000	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>5,317</b>
R186	On	04/11/2010	Bond Future			8.03500	8.09400		10.25	0.00	0	16,933
R186	On	03/02/2011	Bond Future			8.08900	8.14900		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			8.14400	8.20600		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		11,110.00000	11,711,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		24.00000	16,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,550.00000	12,152,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		19.00000	12,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		10,668.00000	11,267,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		30.00000	20,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		202.00000	148,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,684.00000	7,239,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,004.00000	9,510,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		819.00000	716,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,390.00000	9,904,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		750.00000	655,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,620.00000	9,119,000	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		893.00000	783,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,554.00000	5,129,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,415.00000	1,599,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,793.00000	8,216,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,548.00000	2,352,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,125.00000	8,556,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,415.00000	2,227,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,465.00000	7,880,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,688.00000	2,484,000	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			1.69600	1.64200			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		268.00000	134,000		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		392.00000	258,000		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		144.00000	10,000		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			2.66600	2.66200			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		4,911.00000	4,859,000		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		5,527.00000	5,475,000		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		4,291.00000	4,239,000		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			7.22000	7.28000		4.00	0.00	0	1,391
R201	On	03/02/2011	Bond Future			7.29500	7.36000		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.38000	7.45000		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,391</b>
R201	On	04/11/2010	Bond Future	8.50	Call		4,299.00000	4,515,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		3.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,470.00000	4,686,000	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		4,128.00000	4,344,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		4.00000	3,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,114.00000	1,263,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		323.00000	255,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		664.00000	549,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		556.00000	658,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,609.00000	2,812,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		47.00000	33,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,998.00000	1,801,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		62.00000	82,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,523.00000	2,695,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		370.00000	321,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,652.00000	2,828,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		333.00000	288,000	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		2,368.00000	2,538,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		382.00000	330,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,947.00000	2,084,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		993.00000	906,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,051.00000	2,192,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		939.00000	856,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,847.00000	1,980,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,051.00000	960,000	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>2,511</b>
R202	On	04/11/2010	Bond Future			2.59700	2.59500			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		8,183.00000	8,145,000		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		9,036.00000	8,999,000		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		7,320.00000	7,282,000		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			7.79700	7.88300		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.87800	7.96800		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.95900	8.05300		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		6,909.00000	7,364,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		2.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,150.00000	7,605,000	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		6,668.00000	7,122,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		3.00000	1,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,437.00000	3,775,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		768.00000	646,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,624.00000	3,970,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		709.00000	594,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,253.00000	3,584,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		831.00000	702,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,585.00000	2,860,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,620.00000	1,431,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,738.00000	3,020,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,530.00000	1,348,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,437.00000	2,703,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,716.00000	1,518,000	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			7.91400	7.98400		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.98700	8.05900		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			8.06300	8.13900		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		7,128.00000	7,539,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		6.00000	3,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,394.00000	7,806,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		4.00000	2,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		6,861.00000	7,272,000	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		8.00000	5,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,371.00000	3,666,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		883.00000	764,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,576.00000	3,878,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		811.00000	699,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,171.00000	3,457,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		961.00000	833,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,660.00000	3,929,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,675.00000	1,520,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,842.00000	4,118,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,586.00000	1,438,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,481.00000	3,744,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,768.00000	1,607,000	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>2,242</b>
R206	On	04/11/2010	Bond Future			7.02300	7.09400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.09600	7.17400		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.18700	7.27300		3.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	04/11/2010	Bond Future	8.50	Call		3,880.00000	4,080,000	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		4,014.00000	4,215,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,745.00000	3,946,000	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		735.00000	865,000	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		295.00000	224,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,534.00000	2,730,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		13.00000	8,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,106.00000	947,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		128.00000	170,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,329.00000	2,501,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		195.00000	162,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,436.00000	2,610,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		174.00000	144,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,221.00000	2,390,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		214.00000	179,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,316.00000	1,439,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		771.00000	687,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,392.00000	1,519,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		728.00000	647,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,242.00000	1,362,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		817.00000	730,000	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			7.98100	8.05500		8.25	0.00	0	801
R207	On	03/02/2011	Bond Future			8.04800	8.12500		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.12000	8.20000		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>801</b>
R207	On	04/11/2010	Bond Future	9.25	Call		7,056.00000	7,511,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		11.00000	7,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,333.00000	7,789,000	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		9.00000	5,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		6,778.00000	7,232,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		14.00000	9,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		7,885.00000	8,343,000	9.31	0.00	0	1
R207	On	04/11/2010	Bond Future	9.40	Put		4.00000	3,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,398.00000	4,759,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		714.00000	608,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,625.00000	4,994,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		654.00000	556,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,174.00000	4,527,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		778.00000	664,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,615.00000	3,908,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,866.00000	1,686,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,803.00000	4,103,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,767.00000	1,593,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,430.00000	3,716,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,970.00000	1,782,000	8.75	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>1</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>802</b>
R208	On	04/11/2010	Bond Future			8.02000	8.08300		8.75	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.08300	8.14900		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.14800	8.21600		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		7,223.00000	7,631,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		9.00000	5,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,513.00000	7,922,000	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	9.30	Put		7.00000	4,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		6,933.00000	7,340,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		12.00000	7,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,591.00000	4,909,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		854.00000	749,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,826.00000	5,151,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		787.00000	690,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,359.00000	4,671,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		925.00000	815,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,686.00000	3,948,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,932.00000	1,767,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,883.00000	4,153,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,824.00000	1,667,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,493.00000	3,748,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,044.00000	1,873,000	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			8.02900	8.06600		13.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.06900	8.10700		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.10900	8.14800		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			8.14600	8.18600		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		7,840.00000	8,166,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		43.00000	32,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,214.00000	8,542,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		34.00000	26,000	15.08	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	8.95	Call		7,465.00000	7,789,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		54.00000	41,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,135.00000	4,410,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		353.00000	291,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		859.00000	739,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,498.00000	2,714,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,691.00000	10,024,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		13.00000	10,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,397.00000	3,127,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		453.00000	519,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,178.00000	8,459,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		762.00000	701,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,501.00000	8,785,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		703.00000	645,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,857.00000	8,133,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		827.00000	760,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,558.00000	5,777,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,524.00000	2,395,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,833.00000	6,058,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,383.00000	2,260,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,286.00000	5,499,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,671.00000	2,537,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,507.00000	6,718,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		3,814.00000	3,672,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		6,797.00000	7,013,000	17.05	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	8.55	Put		3,689.00000	3,551,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,154.00000	6,361,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,880.00000	3,734,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,462.00000	15,766,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,078.00000	1,028,000	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			2.63200	2.63000			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		6,266.00000	6,238,000		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		6,905.00000	6,877,000		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		5,622.00000	5,594,000		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			2.42300	2.41600			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		1,905.00000	1,864,000		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		2,186.00000	2,146,000		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		1,622.00000	1,582,000		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>

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			2.64700	2.64300			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		3,402.00000	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		3,867.00000	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		2,933.00000	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>1,080</b>
<b>Total for Bond</b>										<b>0.00</b>	<b>0</b>	<b>75,533</b>
GOVI	On	04/11/2010	GOVI			343.20600	341.94900			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		129,490.00000	142,060,000		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		129,390.00000	141,960,000		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		129,590.00000	142,160,000		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			371.54300	369.97500			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			342.63200	341.36300			0.00	0	1,297
ALBI	On	03/02/2011	Index Future			347.91100	346.62400			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,297</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>1,297</b>
CRD1 On 04/11/2010 Index Future			150.33300	149.85600			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.54600	152.06300			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			398.23700	398.54800			0.00	0	507
ILBI On 03/02/2011 Index Future			404.25000	405.24800			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			339.16700	337.84000			0.00	0	3
OTH1 On 03/02/2011 Index Future			344.39300	343.04600			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			339.16400	337.99700			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.15800	342.97300			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>1,947</b>
JIBAR On 20/10/2010 Jibar Future			6.03000	6.04000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			5.98000	6.01000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.95000	5.98000			0.00	0	1
JIBAR On 19/01/2011 Jibar Future			5.94000	5.97000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.94000	5.97000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.91000	5.94000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.09000	6.12000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.32000	6.35000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.50000	6.53000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.74000	6.77000			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			6.98000	7.01000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			7.02000	7.06000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>21,001</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>21,001</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>21,001</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>98,640</b>
R155 On 31/08/2011 Spot Bond			6.24000	6.31000			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			7.29000	7.35500			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			8.01000	8.06500			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			1.55000	1.52000			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	2.62000			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			7.18500	7.24000			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			7.76000	7.84000			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			7.88000	7.94500			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			6.99000	7.05500			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			7.95000	8.02000			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	8.05000			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			8.01000	8.04500			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			2.60000	2.60000			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			2.60000	2.60000			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>82,487</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>16,153</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>98,640</b>