



# Interest Rates Daily MTM Report

Daily summary for: 23/07/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future			7.75900	7.65900		4.00	0.00	0	3,768
R157	On	04/11/2010	Bond Future			7.82400	7.71700		4.50	249,127,920.00	2,000	4,155
R157	On	03/02/2011	Bond Future			7.86800	7.75300		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>249,127,920.00</b>	<b>2,000</b>	<b>7,923</b>
R157	On	05/08/2010	Bond Future	8.75	Call		5,070.00000	4,594,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,932.00000	3,456,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		6,195.00000	5,718,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		1.00000	3,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,781.00000	2,307,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		870.00000	1,272,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		108.00000	34,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,693.00000	3,273,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		199.00000	264,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,888.00000	3,463,000	4.70	0.00	0	0

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	8.55	Put		175.00000	235,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,499.00000	3,087,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		224.00000	297,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,671.00000	1,991,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		680.00000	514,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,837.00000	1,563,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,204.00000	1,426,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,971.00000	1,685,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,124.00000	1,333,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,708.00000	1,445,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,290.00000	1,522,000	4.01	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,000</b>
<b>Total For R157</b>										<b>249,127,920.00</b>	<b>2,000</b>	<b>11,923</b>
R186	On	05/08/2010	Bond Future			8.83900	8.79000		10.00	0.00	0	13,181
R186	On	04/11/2010	Bond Future			8.89900	8.84800		11.00	0.00	0	12,012
R186	On	03/02/2011	Bond Future			8.94700	8.89400		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>25,193</b>
R186	On	05/08/2010	Bond Future	9.25	Call		4,282.00000	3,826,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		24.00000	33,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		673.00000	464,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		1,055.00000	1,311,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,623.00000	8,158,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		10,708.00000	10,243,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		2,191.00000	1,799,000	9.68	0.00	0	48

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.00	Put		218.00000	291,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		2,900.00000	3,321,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		89.00000	45,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,959.00000	4,613,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,280.00000	1,411,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,289.00000	4,932,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,165.00000	1,284,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,639.00000	4,303,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,408.00000	1,549,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,108.00000	3,362,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,184.00000	1,961,000	10.33	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		4,146.00000	3,869,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,172.00000	3,383,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,415.00000	4,128,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		2,986.00000	3,187,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,885.00000	3,618,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,369.00000	3,590,000	10.81	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,916</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>41,109</b>
R189	On	05/08/2010	Bond Future			1.42200	1.45000			0.00	0	0
R189	On	04/11/2010	Bond Future			1.53800	1.56800			0.00	0	0
<b>Total R189 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R189	On	05/08/2010	Bond Future	1.75	Call		827.00000	905,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Call		965.00000	1,042,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	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
R189	On	05/08/2010	Bond Future	1.70	Call		690.00000	768,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		453.00000	528,000		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		577.00000	652,000		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		329.00000	404,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	1,000		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	05/08/2010	Bond Future			2.99400	2.99400			0.00	0	0
R197	On	04/11/2010	Bond Future			3.06200	3.06100			0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197	On	05/08/2010	Bond Future	3.05	Call		707.00000	707,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Call		1,334.00000	1,334,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Call		76.00000	76,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		136.00000	148,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		480.00000	468,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		756.00000	768,000		0.00	0	0
<b>Total R197 Option</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
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	05/08/2010	Bond Future			7.73000	7.61900		3.75	0.00	0	486
R201	On	04/11/2010	Bond Future			7.79500	7.67600		4.00	0.00	0	1,364
R201	On	03/02/2011	Bond Future			7.83500	7.70800		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,850</b>
R201	On	05/08/2010	Bond Future	9.00	Call		5,019.00000	4,604,000	4.38	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		3,019.00000	2,652,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		142.00000	196,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,175.00000	2,801,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		126.00000	174,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,866.00000	2,504,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		160.00000	220,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,723.00000	1,462,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		748.00000	912,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,837.00000	1,567,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		696.00000	851,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,614.00000	1,361,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		805.00000	977,000	3.82	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>1,850</b>
R202	On	05/08/2010	Bond Future			3.01200	3.01100			0.00	0	0
R202	On	04/11/2010	Bond Future			3.05300	3.05200			0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202	On	05/08/2010	Bond Future	3.05	Call		677.00000	660,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	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	05/08/2010	Bond Future	3.10	Call		1,537.00000	1,520,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Put		192.00000	209,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		34.00000	51,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		819.00000	802,000		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		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		897.00000	914,000		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	05/08/2010	Bond Future			8.32100	8.26100		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.39300	8.33100		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.45100	8.38500		6.50	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,982</b>
R203	On	05/08/2010	Bond Future	9.25	Call		5,063.00000	4,746,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,767.00000	4,482,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		191.00000	223,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,988.00000	4,699,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		170.00000	199,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,549.00000	4,267,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		215.00000	250,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,103.00000	1,920,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,534.00000	1,678,000	6.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.55	Call		2,253.00000	2,063,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,437.00000	1,575,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,961.00000	1,785,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,639.00000	1,790,000	5.99	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>5,982</b>
R204	On	05/08/2010	Bond Future			8.45000	8.40100		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.51800	8.46700		7.50	0.00	0	2,456
R204	On	03/02/2011	Bond Future			8.57100	8.51700		7.75	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,120</b>
R204	On	05/08/2010	Bond Future	9.25	Call		4,796.00000	4,511,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	1,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,778.00000	1,514,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		54.00000	75,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		2,042.00000	1,771,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		33.00000	47,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,057.00000	1,273,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		171.00000	102,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,631.00000	4,380,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		305.00000	344,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,867.00000	4,612,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		274.00000	308,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,398.00000	4,150,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		341.00000	383,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,023.00000	1,870,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		2,117.00000	2,263,000	7.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.55	Call		2,174.00000	2,015,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,991.00000	2,131,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,879.00000	1,733,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,251.00000	2,404,000	7.17	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,845</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>6,965</b>
R206	On	05/08/2010	Bond Future			7.61000	7.49900		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.67500	7.55400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.71100	7.58000		3.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	05/08/2010	Bond Future	9.00	Call		4,345.00000	4,015,000	3.51	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,663.00000	2,359,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		74.00000	105,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,789.00000	2,481,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		65.00000	93,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,539.00000	2,238,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		84.00000	119,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,518.00000	1,291,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		440.00000	551,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,612.00000	1,379,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		406.00000	511,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,426.00000	1,206,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		475.00000	593,000	2.98	0.00	0	0
<b>Total R206 Option</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	05/08/2010	Bond Future			8.59000	8.51000		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.65400	8.57200		8.50	0.00	0	600
R207	On	03/02/2011	Bond Future			8.70500	8.61900		8.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,239</b>
R207	On	05/08/2010	Bond Future	9.50	Call		5,755.00000	5,271,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		1.00000	0,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		4,347.00000	3,864,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		1.00000	1,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		1,659.00000	2,100,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		66.00000	24,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		4,347.00000	3,949,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		436.00000	523,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,583.00000	4,178,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		392.00000	472,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,114.00000	3,724,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		484.00000	579,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,591.00000	2,313,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,834.00000	2,054,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,767.00000	2,478,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,723.00000	1,932,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,423.00000	2,155,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,954.00000	2,184,000	8.12	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>5,739</b>
R208	On	05/08/2010	Bond Future			8.67000	8.60000		8.50	0.00	0	10,666
R208	On	04/11/2010	Bond Future			8.73400	8.66200		9.50	0.00	0	6,835

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			8.78500	8.71000		9.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>17,501</b>
R208	On	05/08/2010	Bond Future	9.50	Call		5,435.00000	4,996,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,102.00000	3,751,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		564.00000	657,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,340.00000	3,982,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		510.00000	595,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,869.00000	3,526,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		625.00000	725,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,370.00000	2,131,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,128.00000	2,342,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,541.00000	2,292,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,997.00000	2,202,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,207.00000	1,978,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,268.00000	2,493,000	8.56	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>17,501</b>
R209	On	05/08/2010	Bond Future			8.82700	8.78800		12.75	0.00	0	1,281
R209	On	04/11/2010	Bond Future			8.87400	8.83300		14.50	0.00	0	2,406
R209	On	03/02/2011	Bond Future			8.91000	8.86800		14.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,687</b>
R209	On	05/08/2010	Bond Future	8.75	Call		598.00000	446,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		902.00000	1,061,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,939.00000	2,736,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,637.00000	1,757,000	14.07	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	9.05	Call		3,178.00000	2,967,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,493.00000	1,605,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,708.00000	2,514,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,792.00000	1,921,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,634.00000	3,441,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		2,609.00000	2,745,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,862.00000	3,662,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,455.00000	2,583,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,411.00000	3,225,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		2,771.00000	2,914,000	13.92	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>3,687</b>
R210	On	05/08/2010	Bond Future			3.04600	3.04600			0.00	0	0
R210	On	04/11/2010	Bond Future			3.09400	3.09400			0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210	On	05/08/2010	Bond Future	3.10	Call		703.00000	703,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Call		1,348.00000	1,348,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Call		52.00000	52,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		77.00000	77,000		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		716.00000	716,000		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		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
R210	On	04/11/2010	Bond Future	3.05	Put		567.00000	567,000		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	05/08/2010	Bond Future			2.73900	2.73800			0.00	0	0
R211	On	04/11/2010	Bond Future			2.84100	2.84000			0.00	0	0
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R211	On	05/08/2010	Bond Future	2.75	Call		70.00000	64,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Call		362.00000	356,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Put		222.00000	228,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		506.00000	512,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		225.00000	230,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		789.00000	794,000		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	05/08/2010	Bond Future			3.01400	3.01400			0.00	0	0
R212	On	04/11/2010	Bond Future			3.08300	3.08200			0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.00	Put		133.00000	133,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		341.00000	341,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	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
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0
R212	On	05/08/2010	Bond Future	2.95	Put		610.00000	610,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		763.00000	772,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		297.00000	306,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		1,231.00000	1,240,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Bond</b>										<b>249,127,920.00</b>	<b>2,000</b>	<b>94,756</b>
GOVI	On	05/08/2010	GOVI			324.16200	325.40800		6.57	0.00	0	172
GOVI	On	04/11/2010	GOVI			329.55600	330.82300			0.00	0	154
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>326</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		98,199.00000	85,837,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		119.00000	217,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		18,230.00000	5,560,000		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		18,130.00000	5,460,000		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		18,330.00000	5,660,000		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>326</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>326</b>
AL7T	On	05/08/2010	Index Future			351.59800	352.92400			0.00	0	58
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>58</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>58</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	05/08/2010	Index Future			323.01200	324.25900			297,171,040.00	92	1,399
ALBI	On	04/11/2010	Index Future			328.38800	329.65500			0.00	0	0
<b>Total ALBI Future</b>										<b>297,171,040.00</b>	<b>92</b>	<b>1,399</b>
<b>Total For ALBI</b>										<b>297,171,040.00</b>	<b>92</b>	<b>1,399</b>
CRD1	On	05/08/2010	Index Future			143.72500	144.13400			0.00	0	2
CRD1	On	04/11/2010	Index Future			146.11600	146.53200			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	05/08/2010	Index Future			381.60700	381.53700			0.00	0	501
ILBI	On	04/11/2010	Index Future			388.06100	387.98800			0.00	0	0
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>501</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>501</b>
OTH1	On	05/08/2010	Index Future			316.39400	317.64500			0.00	0	3
OTH1	On	04/11/2010	Index Future			321.65900	322.93000			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	05/08/2010	Index Future			320.32000	321.55000			0.00	0	100
TRT1	On	04/11/2010	Index Future			325.65000	326.90000			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>297,171,040.00</b>	<b>92</b>	<b>2,063</b>
JIBAR	On	18/08/2010	Jibar Future			6.57000	6.52500			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.41000	6.36500			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.35000	6.30500			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.34000	6.29500			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.33000	6.28500			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.34000	6.28500			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.36000	6.26500			0.00	0	5,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/06/2011 Jibar Future			6.47000	6.41500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.64000	6.59500			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.88000	6.83500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.13000	7.08500			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.21000	7.16500			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>23,000</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>23,000</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>23,000</b>
<b>Total for Derivatives :</b>							<b>546,298,960.00</b>	<b>2,092</b>	<b>120,145</b>
R155 On 31/08/2011 Spot Bond			6.70000	6.60500			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			7.75000	7.65500			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			8.83000	8.78500			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			1.47000	1.50000			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			3.00000	3.00000			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			7.72000	7.61500			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			3.01500	3.01500			0.00	0	0
<b>Total R202 SPOT</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
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			8.30500	8.25000			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			8.43500	8.39500			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			7.60000	7.49000			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			8.58000	8.50000			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			8.66000	8.59000			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			8.82000	8.77500			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			3.05000	3.05000			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			2.75000	2.75000			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			3.02000	3.02000			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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>546,298,960.00</b>	<b>2,092</b>	<b>97,884</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>22,261</b>
<b>Grand Total:</b>							<b>546,298,960.00</b>	<b>2,092</b>	<b>120,145</b>