



# Interest Rates Daily MTM Report

Daily summary for: 30/08/2010

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			7.25200	7.18900		4.50	0.00	0	5,252
R157 On 03/02/2011 Bond Future			7.26100	7.19400		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.29300	7.22100		4.25	0.00	0	0
<b>Total R157 Future</b>							<b>0.00</b>	<b>0</b>	<b>5,252</b>
R157 On 04/11/2010 Bond Future	8.50	Call		5,936.00000	5,645,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		12.00000	14,000	4.89	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		6,152.00000	5,861,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		9.00000	11,000	4.92	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		5,719.00000	5,428,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		14.00000	16,000	4.86	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		410.00000	477,000	4.39	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,849.00000	1,623,000	4.39	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		3,489.00000	3,244,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		412.00000	464,000	4.33	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		3,667.00000	3,418,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		376.00000	424,000	4.35	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		3,314.00000	3,073,000	4.30	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		452.00000	507,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		3,055.00000	2,839,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		861.00000	947,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,207.00000	2,986,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		809.00000	889,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,908.00000	2,696,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		920.00000	1,009,000	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>5,752</b>
R186	On	04/11/2010	Bond Future			8.05600	7.95400		11.25	0.00	0	17,545
R186	On	03/02/2011	Bond Future			8.08000	7.97600		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.12000	8.01200		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>17,545</b>
R186	On	04/11/2010	Bond Future	9.25	Call		12,601.00000	11,560,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		63.00000	82,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		13,037.00000	11,993,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		53.00000	70,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		12,164.00000	11,126,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		74.00000	96,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		293.00000	382,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		8,228.00000	7,256,000	11.59	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		10,639.00000	9,706,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		684.00000	820,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,040.00000	10,097,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		630.00000	756,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		10,240.00000	9,317,000	11.80	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		743.00000	889,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,685.00000	5,321,000	10.20	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,316.00000	1,883,000	10.20	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,028.00000	8,200,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,829.00000	2,095,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		9,391.00000	8,549,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,726.00000	1,978,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,670.00000	7,855,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,939.00000	2,217,000	11.18	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,900</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>28,445</b>
R189	On	04/11/2010	Bond Future			1.67800	1.66800			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		204.00000	179,000		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		328.00000	303,000		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		80.00000	55,000		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			2.61400	2.61200			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		5,560.00000	5,534,000		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		6,177.00000	6,151,000		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		4,940.00000	4,914,000		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			7.09300	7.05100		4.00	0.00	0	1,464
R201	On	03/02/2011	Bond Future			7.08700	7.04200		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.10900	7.06000		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,464</b>
R201	On	04/11/2010	Bond Future	8.50	Call		5,132.00000	4,979,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		4.00000	5,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,302.00000	5,149,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		3.00000	3,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,961.00000	4,808,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		5.00000	5,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,826.00000	1,692,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		204.00000	223,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		431.00000	471,000	3.90	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,154.00000	1,041,000	3.90	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,428.00000	3,278,000	4.22	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		35.00000	38,000	4.22	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,394.00000	1,496,000	3.72	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		289.00000	238,000	3.72	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,427.00000	3,286,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		184.00000	198,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,576.00000	3,433,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		167.00000	179,000	4.13	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		3,280.00000	3,141,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		203.00000	219,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,721.00000	2,596,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		510.00000	544,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,845.00000	2,718,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		476.00000	508,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,599.00000	2,477,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		547.00000	583,000	3.73	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>2,584</b>
R202	On	04/11/2010	Bond Future			2.54400	2.54300			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		9,167.00000	9,148,000		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		10,021.00000	10,002,000		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		8,305.00000	8,286,000		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			7.76400	7.69100		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			7.79400	7.71800		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.84400	7.76400		6.50	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,215</b>
R203	On	04/11/2010	Bond Future	9.25	Call		7,936.00000	7,549,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		9.00000	11,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,176.00000	7,788,000	7.58	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		7.00000	9,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,696.00000	7,309,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		11.00000	13,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,457.00000	4,131,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		503.00000	570,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,663.00000	4,332,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		462.00000	524,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,254.00000	3,933,000	6.67	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		547.00000	619,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,608.00000	3,330,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,207.00000	1,329,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,783.00000	3,499,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,139.00000	1,255,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,436.00000	3,164,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,279.00000	1,407,000	6.46	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>2,215</b>
R204	On	04/11/2010	Bond Future			7.86100	7.80000		7.50	0.00	0	2,466
R204	On	03/02/2011	Bond Future			7.88900	7.82500		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			7.93800	7.87100		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,466</b>
R204	On	04/11/2010	Bond Future	9.25	Call		8,230.00000	7,868,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		16.00000	17,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,495.00000	8,133,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		13.00000	15,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,965.00000	7,603,000	8.38	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		20.00000	21,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,566.00000	4,266,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		725.00000	797,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,788.00000	4,483,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		670.00000	737,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,348.00000	4,053,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		785.00000	863,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,651.00000	4,368,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,160.00000	1,256,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,856.00000	4,569,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,094.00000	1,186,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,449.00000	4,171,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,230.00000	1,331,000	7.45	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>2,466</b>
R206	On	04/11/2010	Bond Future			6.96500	6.92300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			6.94300	6.89700		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			6.96000	6.90900		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		4,365.00000	4,246,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,500.00000	4,380,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		2.00000	1,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		4,231.00000	4,112,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,147.00000	1,049,000	3.17	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		223.00000	244,000	3.17	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		3,020.00000	2,901,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		14.00000	15,000	3.42	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		831.00000	899,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		338.00000	286,000	3.04	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,977.00000	2,864,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		114.00000	122,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,093.00000	2,980,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		103.00000	111,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,861.00000	2,749,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		126.00000	135,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,890.00000	1,797,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		464.00000	495,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,980.00000	1,885,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		435.00000	464,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,802.00000	1,711,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		496.00000	529,000	2.99	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			7.94900	7.87700		8.50	0.00	0	810
R207	On	03/02/2011	Bond Future			7.97600	7.90200		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.02500	7.94800		8.50	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		8,181.00000	7,734,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		26.00000	30,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,456.00000	8,008,000	9.55	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		21.00000	24,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,905.00000	7,459,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		31.00000	36,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,608.00000	5,224,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		563.00000	633,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,851.00000	5,461,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		519.00000	584,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,368.00000	4,989,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		611.00000	686,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,638.00000	4,307,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,388.00000	1,519,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,849.00000	4,511,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,311.00000	1,435,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,430.00000	4,106,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,468.00000	1,606,000	8.44	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			8.01000	7.92800		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.03800	7.95300		9.50	0.00	0	0
R208	On	05/05/2011	Bond Future			8.08300	7.99500		9.50	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,835</b>
R208	On	04/11/2010	Bond Future	9.25	Call		8,260.00000	7,726,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		28.00000	34,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,548.00000	8,013,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		24.00000	29,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,972.00000	7,440,000	10.31	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		33.00000	42,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,664.00000	5,209,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		664.00000	760,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,915.00000	5,453,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		613.00000	702,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,416.00000	4,968,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		719.00000	822,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,699.00000	4,308,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,548.00000	1,717,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,918.00000	4,519,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,463.00000	1,623,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,484.00000	4,101,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,639.00000	1,815,000	9.44	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>6,835</b>
R209	On	04/11/2010	Bond Future			8.01900	7.91800		15.00	0.00	0	23,994
R209	On	03/02/2011	Bond Future			8.03700	7.93300		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.06500	7.95900		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.11600	8.02800		15.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,994</b>
R209	On	04/11/2010	Bond Future	9.00	Call		9,256.00000	8,357,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		101.00000	132,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		9,624.00000	8,721,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		86.00000	114,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,886.00000	7,993,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		117.00000	154,000	15.86	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		5,587.00000	4,787,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		446.00000	577,000	15.00	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		884.00000	1,120,000	14.53	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,881.00000	3,187,000	14.53	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		11,082.00000	10,166,000	16.42	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		46.00000	60,000	16.42	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,866.00000	3,434,000	13.65	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,280.00000	917,000	13.65	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		9,583.00000	8,743,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		582.00000	695,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,920.00000	9,072,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		536.00000	642,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		9,246.00000	8,414,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		630.00000	752,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,776.00000	6,090,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,033.00000	2,312,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,079.00000	6,379,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,920.00000	2,185,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		6,477.00000	5,804,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,154.00000	2,446,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		7,035.00000	6,500,000	15.00	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,931.00000	3,187,000	15.00	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		7,321.00000	6,776,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,801.00000	3,047,000	15.11	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,751.00000	6,226,000	14.89	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		3,066.00000	3,332,000	14.89	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,549.00000	15,829,000	18.23	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		753.00000	824,000	18.23	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>26,426</b>
R210	On	04/11/2010	Bond Future			2.63200	2.65100			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		5,976.00000	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		6,614.00000	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		5,332.00000	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			2.57300	2.57000			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		1,021.00000	1,004,000		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		1,303.00000	1,286,000		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		739.00000	722,000		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			2.64600	2.64400			0.00	0	0
<b>Total R212 Future</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	3.00	Call	3,392.00000	3,372,000		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	3,858.00000	3,838,000		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	2,923.00000	2,904,000		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>0</b>
<b>Total for Bond</b>									<b>0.00</b>	<b>0</b>	<b>76,733</b>
GOVI	On	04/11/2010	GOVI			343.80000	345.27400		34,380,000.00	10	159
<b>Total GOVI Future</b>									<b>34,380,000.00</b>	<b>10</b>	<b>159</b>
GOVI	On	04/11/2010	GOVI	329.00	Call	162,740.00000	148,000,000		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	162,640.00000	147,900,000		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	162,840.00000	148,100,000		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>34,380,000.00</b>	<b>10</b>	<b>159</b>
<b>Total for GOVI</b>									<b>34,380,000.00</b>	<b>10</b>	<b>159</b>
AL7T	On	04/11/2010	Index Future			372.03800	373.10700		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			343.13900	344.68300		0.00	0	1,261
ALBI	On	03/02/2011	Index Future			348.95700	350.53000		0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,261</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,261</b>
CRD1	On	04/11/2010	Index Future			150.41800	150.39800		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			153.11200	153.09200			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			401.76600	401.89500			0.00	0	507
ILBI On 03/02/2011 Index Future			408.49400	408.62200			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			339.19400	341.11500			0.00	0	3
OTH1 On 03/02/2011 Index Future			345.26900	347.22600			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			339.79400	341.25200			0.00	0	100
TRT1 On 03/02/2011 Index Future			345.88000	347.36600			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>1,911</b>
JIBAR On 15/09/2010 Jibar Future			6.18000	6.18000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.14000	6.14000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.03000	6.03000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			5.96000	5.96000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.94000	5.94000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.94000	5.94000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.95000	5.95000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.07000	6.07000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.16000	6.16000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.35000	6.35000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.58000	6.58000			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			6.77000	6.77000			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>34,380,000.00</b>	<b>10</b>	<b>100,803</b>
R155 On 31/08/2011 Spot Bond			6.17000	6.11000			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			7.22500	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			8.02500	7.94500			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			1.45000	1.45000			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			2.54000	2.54000			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			7.08000	7.04000			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			2.50000	2.50000			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			7.72500	7.68000			0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Spot Bond			7.83000	7.78000			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			6.95500	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			7.92000	7.86000			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			7.97500	7.92000			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			8.00000	7.92000			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	2.60000			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			2.45000	2.45000			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			2.57000	2.57000			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>34,380,000.00</b>	<b>10</b>	<b>84,651</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>16,152</b>
<b>Grand Total:</b>							<b>34,380,000.00</b>	<b>10</b>	<b>100,803</b>