



# Interest Rates Daily MTM Report

Daily summary for: 13/09/2010

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			7.22300	7.18700		4.00	17,188,310.70	135	5,037
R157	On	03/02/2011	Bond Future			7.29700	7.27400		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.36700	7.38400		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>17,188,310.70</b>	<b>135</b>	<b>5,037</b>
R157	On	04/11/2010	Bond Future	8.50	Call		5,936.00000	5,769,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		2.00000	3,000	4.62	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		6,154.00000	5,987,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		2.00000	2,000	4.64	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,718.00000	5,550,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		4.00000	3,000	4.59	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		283.00000	306,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,731.00000	1,586,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,225.00000	3,135,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		502.00000	513,000	4.59	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		3,396.00000	3,305,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		459.00000	469,000	4.61	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		3,056.00000	2,967,000	4.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Put		548.00000	560,000	4.56	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,552.00000	2,588,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,040.00000	1,005,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,693.00000	2,730,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		976.00000	942,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,415.00000	2,449,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,108.00000	1,071,000	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>17,188,310.70</b>	<b>135</b>	<b>5,537</b>
R186	On	04/11/2010	Bond Future			7.87900	7.83100		10.25	25,798,864.30	202	16,933
R186	On	03/02/2011	Bond Future			7.92700	7.88300		10.75	0.00	0	0
R186	On	05/05/2011	Bond Future			7.97500	7.94800		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>25,798,864.30</b>	<b>202</b>	<b>16,933</b>
R186	On	04/11/2010	Bond Future	9.25	Call		13,848.00000	13,340,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		13.00000	13,000	11.94	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		14,291.00000	13,782,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		10.00000	10,000	12.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		13,403.00000	12,895,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		16.00000	16,000	11.87	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		97.00000	105,000	11.28	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		9,329.00000	8,828,000	11.28	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		11,442.00000	11,016,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		520.00000	553,000	12.13	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		11,852.00000	11,423,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		475.00000	505,000	12.20	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		11,033.00000	10,610,000	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		569.00000	605,000	12.06	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		3,942.00000	4,171,000	10.08	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		2,540.00000	2,310,000	10.08	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		9,770.00000	9,536,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,916.00000	1,959,000	12.35	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		10,132.00000	9,895,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,812.00000	1,852,000	12.42	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		9,411.00000	9,180,000	12.28	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,024.00000	2,070,000	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>25,798,864.30</b>	<b>202</b>	<b>27,833</b>
R189	On	04/11/2010	Bond Future			1.55800	1.55300			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		490.00000	478,000		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		614.00000	602,000		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		366.00000	354,000		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			2.63500	2.63400			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		5,274.00000	5,261,000		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		5,890.00000	5,877,000		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		4,654.00000	4,641,000		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			7.10300	7.07400		4.00	7,421,917.12	68	1,691
R201	On	03/02/2011	Bond Future			7.16900	7.15500		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.23900	7.26800		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>7,421,917.12</b>	<b>68</b>	<b>1,691</b>
R201	On	04/11/2010	Bond Future	8.50	Call		5,046.00000	4,940,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		2.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		5,216.00000	5,111,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	2,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,874.00000	4,769,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		2.00000	3,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,731.00000	1,632,000	4.24	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		192.00000	199,000	4.24	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		403.00000	424,000	4.00	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,042.00000	957,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		3,338.00000	3,233,000	4.48	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		28.00000	29,000	4.48	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,406.00000	1,476,000	3.79	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		217.00000	181,000	3.79	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		3,119.00000	3,071,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		265.00000	265,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		3,257.00000	3,209,000	4.46	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		237.00000	237,000	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		2,957.00000	2,910,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		269.00000	270,000	4.32	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,351.00000	2,406,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		813.00000	774,000	4.22	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,464.00000	2,520,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		768.00000	730,000	4.24	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,241.00000	2,294,000	4.20	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		861.00000	821,000	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>7,421,917.12</b>	<b>68</b>	<b>2,811</b>
R202	On	04/11/2010	Bond Future			2.59100	2.59000			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		8,277.00000	8,258,000		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		9,130.00000	9,112,000		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		7,414.00000	7,395,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203	On	04/11/2010	Bond Future			7.68300	7.64700		6.25	14,589,836.80	140	1,918
R203	On	03/02/2011	Bond Future			7.75800	7.72900		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.82900	7.82900		6.25	0.00	0	0
<b>Total R203 Future</b>										<b>14,589,836.80</b>	<b>140</b>	<b>1,918</b>
R203	On	04/11/2010	Bond Future	9.25	Call		8,164.00000	7,971,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,405.00000	8,212,000	7.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,922.00000	7,729,000	7.05	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	7.05	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,431.00000	4,297,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		534.00000	550,000	7.13	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,635.00000	4,500,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		491.00000	506,000	7.17	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,229.00000	4,097,000	7.09	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		579.00000	597,000	7.09	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,321.00000	3,308,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,245.00000	1,232,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,492.00000	3,479,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,173.00000	1,160,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,154.00000	3,141,000	6.42	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,322.00000	1,309,000	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>14,589,836.80</b>	<b>140</b>	<b>1,918</b>
R204	On	04/11/2010	Bond Future			7.80000	7.75300		7.25	10,529,696.42	101	2,252
R204	On	03/02/2011	Bond Future			7.86700	7.82600		7.25	0.00	0	0
R204	On	05/05/2011	Bond Future			7.93500	7.91900		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>10,529,696.42</b>	<b>101</b>	<b>2,252</b>
R204	On	04/11/2010	Bond Future	9.25	Call		8,499.00000	8,218,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		3.00000	4,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,766.00000	8,485,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		3.00000	3,000	8.19	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,232.00000	7,951,000	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		5.00000	6,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		4,439.00000	4,237,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		604.00000	641,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,665.00000	4,460,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		553.00000	587,000	7.77	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,216.00000	4,017,000	7.67	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		659.00000	699,000	7.67	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,536.00000	4,458,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,317.00000	1,329,000	7.99	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,735.00000	4,656,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,245.00000	1,256,000	8.04	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,339.00000	4,262,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,391.00000	1,405,000	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>10,529,696.42</b>	<b>101</b>	<b>2,252</b>
R206	On	04/11/2010	Bond Future			6.96800	6.95500		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.03500	7.04300		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.11400	7.17900		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		4,274.00000	4,237,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,408.00000	4,371,000	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		4,139.00000	4,102,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,052.00000	1,013,000	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		219.00000	216,000	3.34	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,926.00000	2,888,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		11.00000	10,000	3.62	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		856.00000	868,000	3.17	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		272.00000	247,000	3.17	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,640.00000	2,653,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		162.00000	154,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,750.00000	2,764,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		144.00000	137,000	3.60	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,529.00000	2,541,000	3.58	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		178.00000	169,000	3.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,475.00000	1,568,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		704.00000	639,000	3.16	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,554.00000	1,650,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		663.00000	602,000	3.18	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,397.00000	1,488,000	3.14	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		745.00000	679,000	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			7.86600	7.82900		8.25	0.00	0	810
R207	On	03/02/2011	Bond Future			7.92800	7.89700		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			7.99300	7.98400		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>810</b>
R207	On	04/11/2010	Bond Future	9.25	Call		8,464.00000	8,231,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		7.00000	7,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,743.00000	8,509,000	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		6.00000	5,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,186.00000	7,952,000	9.31	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		10.00000	9,000	9.31	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,570.00000	5,397,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		494.00000	512,000	9.04	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,815.00000	5,640,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		453.00000	468,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,328.00000	5,157,000	8.99	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		540.00000	560,000	8.99	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,506.00000	4,454,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,472.00000	1,474,000	8.81	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,713.00000	4,660,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,392.00000	1,393,000	8.87	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,302.00000	4,250,000	8.75	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,557.00000	1,559,000	8.75	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>810</b>
R208	On	04/11/2010	Bond Future			7.88400	7.84700		8.75	28,300,315.60	305	6,325
R208	On	03/02/2011	Bond Future			7.94300	7.91000		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.00000	7.98800		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>28,300,315.60</b>	<b>305</b>	<b>6,325</b>
R208	On	04/11/2010	Bond Future	9.25	Call		8,775.00000	8,529,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		5.00000	5,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		9,066.00000	8,819,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		4.00000	3,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,483.00000	8,237,000	9.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.20	Put		7.00000	7,000	9.85	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,872.00000	5,680,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		592.00000	615,000	10.13	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		6,127.00000	5,932,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		545.00000	565,000	10.19	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,621.00000	5,430,000	10.07	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		644.00000	668,000	10.07	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,683.00000	4,615,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,488.00000	1,496,000	9.60	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,902.00000	4,833,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,402.00000	1,410,000	9.66	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,468.00000	4,400,000	9.54	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,578.00000	1,587,000	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>28,300,315.60</b>	<b>305</b>	<b>6,325</b>
R209	On	04/11/2010	Bond Future			7.83100	7.78300		13.25	4,918,175.10	59	23,873
R209	On	03/02/2011	Bond Future			7.86600	7.82100		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			7.90000	7.86600		14.50	0.00	0	0
R209	On	04/08/2011	Bond Future			7.93100	7.87600		14.75	0.00	0	0
<b>Total R209 Future</b>										<b>4,918,175.10</b>	<b>59</b>	<b>23,873</b>
R209	On	04/11/2010	Bond Future	9.00	Call		10,444.00000	9,990,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		18.00000	19,000	15.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		10,823.00000	10,368,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		14.00000	15,000	15.08	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		10,062.00000	9,608,000	14.91	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		22.00000	23,000	14.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	8.50	Call		6,556.00000	6,117,000	14.14	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		145.00000	161,000	14.14	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		373.00000	418,000	13.70	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		4,641.00000	4,231,000	13.70	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		12,313.00000	11,857,000	15.41	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		6.00000	5,000	15.41	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		1,828.00000	2,030,000	12.81	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		1,513.00000	1,259,000	12.81	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		10,526.00000	10,132,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		478.00000	507,000	16.65	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		10,870.00000	10,473,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		439.00000	466,000	16.74	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		10,182.00000	9,790,000	16.56	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		519.00000	550,000	16.56	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		7,410.00000	7,158,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,806.00000	1,870,000	15.50	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		7,721.00000	7,465,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,700.00000	1,761,000	15.60	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		7,101.00000	6,853,000	15.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,916.00000	1,985,000	15.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		8,418.00000	8,047,000	16.85	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,918.00000	3,056,000	16.85	0.00	0	1,000
R209	On	04/08/2011	Bond Future	8.55	Call		8,739.00000	8,363,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,824.00000	2,957,000	17.05	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		8,035.00000	7,669,000	16.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.45	Put		2,954.00000	3,097,000	16.43	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		17,998.00000	17,527,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		807.00000	845,000	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>4,918,175.10</b>	<b>59</b>	<b>26,305</b>
R210	On	04/11/2010	Bond Future			2.60400	2.59400			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		6,766.00000	6,627,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		7,405.00000	7,266,000		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		6,122.00000	5,983,000		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			2.40300	2.40200			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		1,985.00000	1,980,000		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		2,267.00000	2,261,000		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		1,703.00000	1,697,000		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			2.67600	2.67500			0.00	0	1,080
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,080</b>

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/11/2010	Bond Future	3.00	Call	3,091.00000	3,082,000		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	3,557.00000	3,547,000		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	2,623.00000	2,613,000		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>108,747,116.04</b>	<b>1,010</b>	<b>76,071</b>
GOVI	On	04/11/2010	GOVI			346.00900	346.72100		24,220,630.00	7	159
<b>Total GOVI Future</b>									<b>24,220,630.00</b>	<b>7</b>	<b>159</b>
GOVI	On	04/11/2010	GOVI	329.00	Call	177,210.00000	170,090,000		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	177,110.00000	169,990,000		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	177,310.00000	170,190,000		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>24,220,630.00</b>	<b>7</b>	<b>159</b>
<b>Total for GOVI</b>									<b>24,220,630.00</b>	<b>7</b>	<b>159</b>
AL7T	On	04/11/2010	Index Future			374.24400	375.11300		0.00	0	38
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>38</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>38</b>
ALBI	On	04/11/2010	Index Future			345.53800	346.26800		0.00	0	1,308
ALBI	On	03/02/2011	Index Future			350.87100	351.07900		0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,308</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,308</b>
CRD1	On	04/11/2010	Index Future			150.72000	150.86900		0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 03/02/2011 Index Future			152.93600	153.08700			0.00	0	0
<b>Total CRD1 Future</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
ILBI On 04/11/2010 Index Future			399.38500	399.61800			0.00	0	507
ILBI On 03/02/2011 Index Future			406.09100	406.32500			0.00	0	0
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>507</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>507</b>
OTH1 On 04/11/2010 Index Future			342.63100	343.45700			0.00	0	3
OTH1 On 03/02/2011 Index Future			347.91900	348.50700			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			341.93900	342.70600			0.00	0	100
TRT1 On 03/02/2011 Index Future			346.96700	347.74400			0.00	0	0
<b>Total TRT1 Future</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>							<b>0.00</b>	<b>0</b>	<b>1,958</b>
JIBAR On 15/09/2010 Jibar Future			6.07800	6.06000			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.09800	6.07000			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.09100	6.02000			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.00800	5.99000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.97700	5.95000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.96100	5.97000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.96100	5.98000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.07500	6.09000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.23900	6.23000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.40800	6.40000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.64000	6.63000			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			6.87000	6.87000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>22,000</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>22,000</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>22,000</b>
<b>Total for Derivatives :</b>							<b>132,967,746.04</b>	<b>1,017</b>	<b>100,188</b>
R155 On 31/08/2011 Spot Bond			6.13000	6.09000			0.00	0	0
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157 On 15/09/2015 Spot Bond			7.18000	7.14000			0.00	0	0
<b>Total R157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			7.85000	7.79500			0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R189 On 31/03/2013 Spot Bond			1.48000	1.48000			0.00	0	0
<b>Total R189 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R189</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Spot Bond			2.60000	2.60000			0.00	0	0
<b>Total R197 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201 On 21/12/2014 Spot Bond			7.06500	7.03500			0.00	0	0
<b>Total R201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Spot Bond			2.57000	2.57000			0.00	0	0
<b>Total R202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Spot Bond			7.64000	7.59500			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			7.76000	7.71000			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			6.93000	6.90500			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			7.83000	7.78500			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			7.85000	7.81000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			7.81000	7.76000			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	2.57000			0.00	0	0
<b>Total R210 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R211 On 31/01/2017 Spot Bond			2.35000	2.35000			0.00	0	0
<b>Total R211 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Spot Bond			2.64000	2.64000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>132,967,746.04</b>	<b>1,017</b>	<b>84,036</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>16,152</b>
<b>Grand Total:</b>							<b>132,967,746.04</b>	<b>1,017</b>	<b>100,188</b>