



# Interest Rates Daily MTM Report

Daily summary for: 31/05/2010

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			8.10000	8.03800		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.18500	8.11900		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.24400	8.17300		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,757</b>
R157	On	05/08/2010	Bond Future	8.75	Call		3,353.00000	3,113,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		75.00000	125,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,346.00000	2,141,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		206.00000	291,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,426.00000	4,161,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		24.00000	49,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		485.00000	611,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,473.00000	1,309,000	4.25	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,329.00000	2,240,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		645.00000	850,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,485.00000	2,391,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		582.00000	782,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,178.00000	2,094,000	4.48	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	8.45	Put		713.00000	923,000	4.48	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,146.00000	1,008,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,310.00000	2,472,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,233.00000	1,096,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,182.00000	2,346,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,063.00000	926,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,441.00000	2,605,000	3.93	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,000</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>8,757</b>
R186	On	05/08/2010	Bond Future			8.98900	8.92800		10.00	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.05200	8.99000		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.10100	9.03600		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>20,528</b>
R186	On	05/08/2010	Bond Future	9.25	Call		3,787.00000	3,435,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		832.00000	1,049,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,228.00000	1,034,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,912.00000	3,287,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,469.00000	6,993,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		149.00000	242,000	11.09	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,458.00000	8,942,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		53.00000	105,000	11.37	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,415.00000	4,380,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,056.00000	2,590,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,697.00000	4,649,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,893.00000	2,414,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,140.00000	4,113,000	11.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.20	Put		2,229.00000	2,771,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,332.00000	4,902,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,087.00000	2,088,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,695.00000	3,661,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,023.00000	4,578,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,924.00000	3,891,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,797.00000	4,353,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,476.00000	3,440,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,262.00000	4,815,000	10.94	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,400</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>35,928</b>
R201	On	05/08/2010	Bond Future			8.04200	7.98000		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.12700	8.06000		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.18100	8.10900		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,174</b>
R201	On	05/08/2010	Bond Future	9.00	Call		3,688.00000	3,470,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		11.00000	21,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,991.00000	1,918,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		467.00000	628,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,117.00000	2,040,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		422.00000	578,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,869.00000	1,799,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		517.00000	681,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,026.00000	997,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,387.00000	1,596,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,104.00000	1,076,000	3.77	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	8.05	Put		1,299.00000	1,509,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		951.00000	922,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,478.00000	1,687,000	3.73	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>1,174</b>
R203	On	05/08/2010	Bond Future			8.68400	8.62200		6.00	45,478,485.00	450	3,767
R203	On	04/11/2010	Bond Future			8.77200	8.70800		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.84100	8.77400		6.25	0.00	0	0
<b>Total R203 Future</b>										<b>45,478,485.00</b>	<b>450</b>	<b>3,767</b>
R203	On	05/08/2010	Bond Future	9.25	Call		3,335.00000	3,071,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		159.00000	214,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,279.00000	3,206,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		613.00000	859,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,463.00000	3,383,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		555.00000	795,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,099.00000	3,033,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		675.00000	929,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,390.00000	1,353,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,730.00000	3,018,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,492.00000	1,457,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,586.00000	2,875,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,294.00000	1,254,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,882.00000	3,166,000	6.21	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>45,478,485.00</b>	<b>450</b>	<b>3,767</b>
R204	On	05/08/2010	Bond Future			8.73900	8.66800		7.00	870,997.77	9	2,664

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			8.81800	8.74400		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.87700	8.80000		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>870,997.77</b>	<b>9</b>	<b>2,664</b>
R204	On	05/08/2010	Bond Future	9.25	Call		3,439.00000	3,145,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		185.00000	296,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,241.00000	1,069,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,058.00000	1,291,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,551.00000	3,346,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		784.00000	990,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,750.00000	3,539,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		716.00000	916,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,357.00000	3,162,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		859.00000	1,075,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,502.00000	1,441,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,150.00000	3,506,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,613.00000	1,554,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,984.00000	3,342,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,397.00000	1,335,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,323.00000	3,678,000	7.25	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,430</b>
<b>Total For R204</b>										<b>870,997.77</b>	<b>9</b>	<b>4,094</b>
R206	On	05/08/2010	Bond Future			8.00400	7.94200		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			8.10000	8.03200		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.16200	8.08800		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		3,043.00000	2,874,000	3.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future	9.00	Put		5.00000	18,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,597.00000	1,546,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		326.00000	461,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,698.00000	1,643,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		293.00000	424,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,499.00000	1,451,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		363.00000	501,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		797.00000	800,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,021.00000	1,212,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		857.00000	860,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		954.00000	1,145,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		740.00000	744,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,092.00000	1,284,000	3.04	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>
R207	On	05/08/2010	Bond Future			8.77600	8.71500		7.75	7,269,759.20	80	3,941
R207	On	04/11/2010	Bond Future			8.84600	8.78300		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.90000	8.83400		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>7,269,759.20</b>	<b>80</b>	<b>3,941</b>
R207	On	05/08/2010	Bond Future	9.50	Call		4,625.00000	4,302,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		102.00000	141,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,370.00000	3,075,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		255.00000	322,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,119.00000	3,384,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		295.00000	198,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,543.00000	3,429,000	8.70	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	9.25	Put		873.00000	1,125,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,747.00000	3,626,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		797.00000	1,042,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,344.00000	3,236,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		955.00000	1,213,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,177.00000	2,060,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,658.00000	2,917,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,316.00000	2,201,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,510.00000	2,771,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,043.00000	1,925,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,812.00000	3,070,000	8.20	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>7,269,759.20</b>	<b>80</b>	<b>4,441</b>
R208	On	05/08/2010	Bond Future			8.83200	8.77100		8.25	0.00	0	9,147
R208	On	04/11/2010	Bond Future			8.90000	8.83700		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.95200	8.88700		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>9,147</b>
R208	On	05/08/2010	Bond Future	9.50	Call		4,513.00000	4,169,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		146.00000	179,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,442.00000	3,374,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		977.00000	1,291,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,649.00000	3,573,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		892.00000	1,198,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,241.00000	3,179,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,070.00000	1,390,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,148.00000	2,059,000	9.00	0.00	0	0

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	8.75	Put		2,972.00000	3,270,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,288.00000	2,201,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,810.00000	3,110,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,015.00000	1,922,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,142.00000	3,436,000	8.95	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>9,147</b>
R209	On	05/08/2010	Bond Future			8.90600	8.83600		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			8.95400	8.88100		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			8.98900	8.91500		14.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,821</b>
R209	On	05/08/2010	Bond Future	8.75	Call		1,371.00000	1,104,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,057.00000	2,341,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,024.00000	2,993,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,100.00000	2,638,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,243.00000	3,203,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,936.00000	2,465,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,814.00000	2,790,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,276.00000	2,821,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,764.00000	3,496,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,107.00000	3,411,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,972.00000	3,703,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,932.00000	3,236,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,564.00000	3,296,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,292.00000	3,597,000	13.93	0.00	0	0
<b>Total R209 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 R209</b>										<b>0.00</b>	<b>0</b>	<b>1,821</b>
<b>Total for Bond</b>										<b>53,619,241.97</b>	<b>539</b>	<b>69,129</b>
GOVI	On	05/08/2010	GOVI			320.22000	321.20000		6.57	0.00	0	325
GOVI	On	04/11/2010	GOVI			325.58100	326.57900			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>325</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		70,933.00000	63,201,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		14,933.00000	17,001,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		24,210.00000	34,190,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		24,310.00000	34,290,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		24,110.00000	34,090,000		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>325</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>325</b>
AL7T	On	05/08/2010	Index Future			346.34500	347.50800			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>
ALBI	On	05/08/2010	Index Future			318.90700	319.91500			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			324.24700	325.27100			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,460</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,460</b>
CRD1	On	05/08/2010	Index Future			140.55200	140.75100			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.90500	143.10700			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			379.07700	378.61600			0.00	0	501
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>501</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>501</b>
OTH1 On 05/08/2010 Index Future			311.36400	312.53100			0.00	0	3
OTH1 On 04/11/2010 Index Future			316.57800	317.76400			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			316.36000	317.33100			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.65700	322.64400			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>2,124</b>
JIBAR On 15/06/2010 Jibar Future			6.59500	6.60500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.53500	6.54500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.49500	6.51500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.49500	6.50500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.49500	6.50500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.48500	6.50500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.47500	6.50500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.64500	6.67500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.88500	6.92500			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.25500	7.29500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.56500	7.60500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.77500	7.81500			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>21,600</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>21,600</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>21,600</b>
<b>Total for Derivatives :</b>							<b>53,619,241.97</b>	<b>539</b>	<b>93,178</b>
R155 On 31/08/2011 Spot Bond			7.09000	7.03000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			8.04000	7.98000			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			8.94000	8.87500			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>
R201 On 21/12/2014 Spot Bond			7.98000	7.92000			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>
R203 On 15/09/2017 Spot Bond			8.62000	8.55500			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			8.68000	8.61000			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			7.93000	7.87000			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			8.72000	8.66000			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			8.78000	8.72000			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			8.87000	8.80000			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>
<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 for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>53,619,241.97</b>	<b>539</b>	<b>72,848</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>20,330</b>
<b>Grand Total:</b>							<b>53,619,241.97</b>	<b>539</b>	<b>93,178</b>