



# Interest Rates Daily MTM Report

Daily summary for: 22/06/2010

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			7.94800	7.93800		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.02500	8.01500		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.07900	8.06800		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		3,771.00000	3,724,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		23.00000	23,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,692.00000	2,645,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		82.00000	82,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,878.00000	4,831,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		6.00000	6,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		243.00000	247,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,701.00000	1,658,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,188.00000	2,226,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		104.00000	95,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,683.00000	2,646,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		534.00000	542,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,852.00000	2,814,000	4.53	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		484.00000	491,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,518.00000	2,482,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		588.00000	597,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,729.00000	2,761,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		393.00000	380,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,238.00000	1,215,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,956.00000	1,980,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,340.00000	1,315,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,844.00000	1,865,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,141.00000	1,119,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,073.00000	2,098,000	3.93	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>0.00</b>	<b>0</b>	<b>9,757</b>
R186	On	05/08/2010	Bond Future			8.99400	8.97400		10.00	0.00	0	19,126
R186	On	04/11/2010	Bond Future			9.05900	9.03900		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.11000	9.08900		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>19,126</b>
R186	On	05/08/2010	Bond Future	9.25	Call		3,228.00000	3,077,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		702.00000	737,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		775.00000	704,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,889.00000	3,004,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,992.00000	6,811,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		101.00000	106,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		9,009.00000	8,824,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		33.00000	34,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,768.00000	1,652,000	10.27	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		1,526.00000	1,596,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,798.00000	4,950,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		255.00000	222,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,221.00000	4,099,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,312.00000	2,373,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,495.00000	4,370,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,141.00000	2,199,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,950.00000	3,832,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,489.00000	2,554,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,612.00000	4,717,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,917.00000	1,839,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,537.00000	3,437,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,345.00000	4,435,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,768.00000	3,664,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,121.00000	4,207,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,315.00000	3,219,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,581.00000	4,675,000	10.94	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,784</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>34,910</b>
R201	On	05/08/2010	Bond Future			7.84700	7.82700		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.92000	7.89900		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.96600	7.94300		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,388</b>
R201	On	05/08/2010	Bond Future	9.00	Call		4,244.00000	4,170,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,434.00000	2,373,000	4.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.50	Put		345.00000	358,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,573.00000	2,511,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		313.00000	325,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,298.00000	2,238,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		381.00000	395,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,321.00000	1,278,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,132.00000	1,165,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,416.00000	1,372,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,061.00000	1,093,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,229.00000	1,188,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,206.00000	1,241,000	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>1,388</b>
R203	On	05/08/2010	Bond Future			8.60300	8.58300		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.68900	8.66900		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.75800	8.73700		6.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,767</b>
R203	On	05/08/2010	Bond Future	9.25	Call		3,448.00000	3,348,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		70.00000	74,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,480.00000	3,399,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		618.00000	638,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,669.00000	3,586,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		566.00000	583,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,295.00000	3,216,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		675.00000	697,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,469.00000	1,422,000	6.25	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	8.50	Put		2,630.00000	2,685,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,581.00000	1,532,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,495.00000	2,548,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,361.00000	1,317,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,769.00000	2,827,000	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>0.00</b>	<b>0</b>	<b>3,767</b>
R204	On	05/08/2010	Bond Future			8.70000	8.67000		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.77900	8.74800		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.84000	8.80800		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,664</b>
R204	On	05/08/2010	Bond Future	9.25	Call		3,366.00000	3,207,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		123.00000	136,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,062.00000	962,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		891.00000	962,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,222.00000	1,115,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		766.00000	830,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		2,622.00000	2,762,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		183.00000	152,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,507.00000	3,376,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		763.00000	804,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,710.00000	3,576,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		698.00000	736,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,313.00000	3,185,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		837.00000	882,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,489.00000	1,417,000	7.29	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	8.50	Put		3,180.00000	3,282,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,607.00000	1,531,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,021.00000	3,119,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,377.00000	1,309,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,346.00000	3,452,000	7.25	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>4,509</b>
R206	On	05/08/2010	Bond Future			7.76200	7.73200		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.84000	7.80700		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.88700	7.85100		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		3,655.00000	3,567,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	1,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,103.00000	2,027,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		214.00000	229,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,216.00000	2,139,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		193.00000	207,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,991.00000	1,917,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		237.00000	254,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,156.00000	1,102,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		775.00000	813,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,232.00000	1,176,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		724.00000	760,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,083.00000	1,031,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		830.00000	870,000	3.04	0.00	0	0
<b>Total R206 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 R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	05/08/2010	Bond Future			8.76800	8.73900		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.84000	8.80900		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.89600	8.86400		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,941</b>
R207	On	05/08/2010	Bond Future	9.50	Call		4,432.00000	4,265,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		52.00000	57,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,131.00000	2,975,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		159.00000	175,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,090.00000	3,240,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		123.00000	101,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,450.00000	3,317,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		931.00000	978,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,654.00000	3,518,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		855.00000	899,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,250.00000	3,121,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,012.00000	1,063,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,049.00000	1,960,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,701.00000	2,794,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,193.00000	2,100,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,558.00000	2,647,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,911.00000	1,826,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,851.00000	2,948,000	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>0.00</b>	<b>0</b>	<b>4,441</b>
R208	On	05/08/2010	Bond Future			8.82600	8.80600		8.25	0.00	0	11,317

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			8.89600	8.87600		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.95100	8.92900		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>11,317</b>
R208	On	05/08/2010	Bond Future	9.50	Call		4,225.00000	4,106,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		74.00000	79,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,333.00000	3,244,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,105.00000	1,137,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,537.00000	3,446,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,017.00000	1,047,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,133.00000	3,047,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,198.00000	1,233,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,008.00000	1,945,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,082.00000	3,150,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,151.00000	2,085,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,923.00000	2,988,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,870.00000	1,810,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,248.00000	3,318,000	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>11,317</b>
R209	On	05/08/2010	Bond Future			8.94600	8.91600		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.99600	8.96500		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.03400	9.00200		14.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,417</b>
R209	On	05/08/2010	Bond Future	8.75	Call		803.00000	709,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,118.00000	2,258,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,753.00000	2,617,000	14.62	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	9.00	Put		2,483.00000	2,586,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,961.00000	2,820,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,309.00000	2,407,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,552.00000	2,422,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,668.00000	2,777,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,295.00000	3,161,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,310.00000	3,421,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,499.00000	3,361,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,132.00000	3,239,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,097.00000	2,968,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,498.00000	3,614,000	13.93	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>2,417</b>
<b>Total for Bond</b>										<b>0.00</b>	<b>0</b>	<b>72,506</b>
GOVI	On	05/08/2010	GOVI			321.04600	321.45100		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			326.38500	326.79700			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>326</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		67,387.00000	63,970,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		8,877.00000	9,510,000	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		22,030.00000	26,150,000		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		22,130.00000	26,250,000		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		21,930.00000	26,050,000		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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for GOVI</b>							<b>0.00</b>	<b>0</b>	<b>326</b>
AL7T On 05/08/2010 Index Future			350.21000	350.78900			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			319.71400	320.12900			0.00	0	1,460
ALBI On 04/11/2010 Index Future			325.03100	325.45300			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			141.37500	141.45700			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.72600	143.81000			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			382.23200	380.86700			0.00	0	501
<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			312.06000	312.53800			0.00	0	3
OTH1 On 04/11/2010 Index Future			317.25000	317.73500			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			317.18300	317.58300			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.45800	322.86400			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 21/07/2010 Jibar Future			6.55300	6.55300			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.46600	6.46600			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.39400	6.39400			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.38300	6.38300			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.38300	6.38300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/12/2010 Jibar Future			6.38400	6.38400			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.45400	6.45400			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.60700	6.60700			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.95800	6.95800			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.20600	7.20600			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.47700	7.47700			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.50500	7.50500			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>21,500</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>21,500</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>21,500</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>96,456</b>
R155 On 31/08/2011 Spot Bond			6.84500	6.81500			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			7.91500	7.89500			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			8.96000	8.93500			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			7.81000	7.78500			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			8.56000	8.53500			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			8.66000	8.62500			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 15/01/2014 Spot Bond			7.72000	7.68500			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			8.73500	8.70000			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			8.78500	8.76500			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			8.92000	8.89000			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>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>0.00</b>	<b>0</b>	<b>74,327</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>22,129</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>96,456</b>