



# Interest Rates Daily MTM Report

Daily summary for: 29/06/2010

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			8.12700	8.07700		4.00	10,200,120.80	80	5,033
R157	On	04/11/2010	Bond Future			8.21700	8.16300		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.28400	8.22700		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>10,200,120.80</b>	<b>80</b>	<b>5,033</b>
R157	On	05/08/2010	Bond Future	8.75	Call		3,130.00000	2,906,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		34.00000	44,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,082.00000	1,877,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		124.00000	153,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,228.00000	3,997,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		8.00000	11,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		366.00000	438,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,172.00000	1,010,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,767.00000	2,990,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		31.00000	20,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,182.00000	2,017,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		694.00000	769,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,338.00000	2,168,000	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		631.00000	701,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,031.00000	1,872,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		762.00000	843,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,242.00000	3,443,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		245.00000	206,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		945.00000	857,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,337.00000	2,490,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,032.00000	938,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,210.00000	2,356,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		863.00000	780,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,470.00000	2,627,000	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>10,200,120.80</b>	<b>80</b>	<b>9,033</b>
R186	On	05/08/2010	Bond Future			9.14100	9.11100		10.00	0.00	0	20,936
R186	On	04/11/2010	Bond Future			9.21100	9.18000		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.26700	9.23500		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>20,936</b>
R186	On	05/08/2010	Bond Future	9.25	Call		2,239.00000	2,049,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		978.00000	1,062,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		364.00000	304,000	10.00	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		3,742.00000	3,956,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		5,763.00000	5,503,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		137.00000	151,000	11.09	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		7,753.00000	7,483,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		41.00000	45,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,046.00000	922,000	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		2,069.00000	2,219,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		5,894.00000	6,148,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		87.00000	67,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		3,400.00000	3,238,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,772.00000	2,889,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,647.00000	3,478,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,574.00000	2,684,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,158.00000	3,002,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,978.00000	3,101,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,383.00000	5,567,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,407.00000	1,313,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		2,879.00000	2,750,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,995.00000	5,150,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,084.00000	2,950,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,745.00000	4,894,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,682.00000	2,559,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,256.00000	5,417,000	10.94	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>14,816</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>35,752</b>
R201	On	05/08/2010	Bond Future			7.99600	7.94500		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			8.08000	8.02600		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.13800	8.08000		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		3,808.00000	3,620,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		2.00000	2,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,073.00000	1,932,000	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		430.00000	478,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,204.00000	2,060,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		390.00000	434,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,944.00000	1,808,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		473.00000	526,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,074.00000	983,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,339.00000	1,440,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,160.00000	1,065,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,259.00000	1,356,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		992.00000	906,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,423.00000	1,529,000	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			8.78000	8.76100		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.87500	8.85500		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.95400	8.93200		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		2,584.00000	2,493,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		122.00000	128,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,770.00000	2,696,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		836.00000	861,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,943.00000	2,867,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		768.00000	791,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,601.00000	2,530,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		909.00000	937,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,081.00000	1,041,000	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		3,184.00000	3,250,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,174.00000	1,132,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,031.00000	3,094,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		993.00000	955,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,343.00000	3,411,000	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			8.87700	8.83800		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.96400	8.92200		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			9.03300	8.99000		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		2,490.00000	2,299,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		201.00000	230,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		553.00000	466,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,336.00000	1,468,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		667.00000	568,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		1,165.00000	1,286,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		3,446.00000	3,651,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		53.00000	38,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		2,791.00000	2,633,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,009.00000	1,082,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		2,976.00000	2,813,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		927.00000	994,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,615.00000	2,463,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,102.00000	1,181,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,106.00000	1,029,000	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		3,779.00000	3,932,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,204.00000	1,122,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,600.00000	3,748,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,014.00000	942,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,965.00000	4,123,000	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			7.90000	7.88000		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.99000	7.96900		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.05200	8.02800		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		3,220.00000	3,162,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,735.00000	1,689,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		292.00000	303,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,841.00000	1,794,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		263.00000	274,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,630.00000	1,585,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		322.00000	334,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		902.00000	870,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		973.00000	1,002,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		968.00000	934,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		912.00000	939,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		838.00000	808,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,037.00000	1,068,000	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			8.95600	8.90600		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			9.03400	8.98200		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			9.09800	9.04400		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,639</b>
R207	On	05/08/2010	Bond Future	9.50	Call		3,480.00000	3,207,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		85.00000	104,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,249.00000	2,009,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		262.00000	315,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,983.00000	4,265,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		31.00000	20,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,731.00000	2,539,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,211.00000	1,317,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,917.00000	2,717,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,117.00000	1,215,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,552.00000	2,366,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,313.00000	1,425,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,572.00000	1,449,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,242.00000	3,421,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,695.00000	1,566,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,078.00000	3,251,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,454.00000	1,338,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,412.00000	3,598,000	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>5,139</b>
R208	On	05/08/2010	Bond Future			8.99300	8.95400		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			9.06900	9.02800		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			9.13000	9.08700		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		3,354.00000	3,135,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		111.00000	129,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,690.00000	2,534,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,377.00000	1,465,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,876.00000	2,715,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,270.00000	1,354,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,509.00000	2,359,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,489.00000	1,584,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,582.00000	1,481,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,590.00000	3,741,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,707.00000	1,601,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,413.00000	3,559,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,463.00000	1,368,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,774.00000	3,931,000	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			9.07400	9.06400		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			9.12700	9.11700		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.16800	9.15800		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		381.00000	353,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,837.00000	2,885,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,107.00000	2,063,000	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		2,997.00000	3,029,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,288.00000	2,242,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,796.00000	2,825,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		1,935.00000	1,892,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,211.00000	3,243,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		2,662.00000	2,621,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,859.00000	3,892,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		2,844.00000	2,801,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,659.00000	3,690,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,487.00000	2,447,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		4,069.00000	4,104,000	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>10,200,120.80</b>	<b>80</b>	<b>73,322</b>
GOVI	On	05/08/2010	GOVI			318.13000	318.75100		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			323.42100	324.05300			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		45,456.00000	40,980,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		13,946.00000	15,680,000	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		49,470.00000	55,790,000		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		49,570.00000	55,890,000		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		49,370.00000	55,690,000		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			346.60000	347.36300			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			316.76300	317.39300			0.00	0	1,452
ALBI On 04/11/2010 Index Future			322.03200	322.67200			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,452</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,452</b>
CRD1 On 05/08/2010 Index Future			140.99300	141.11100			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.33800	143.45800			0.00	0	0
<b>Total CRD1 Future</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
ILBI On 05/08/2010 Index Future			381.41500	381.52700			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			308.91100	309.58800			0.00	0	3
OTH1 On 04/11/2010 Index Future			314.04900	314.73700			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			314.31000	314.92300			0.00	0	100
TRT1 On 04/11/2010 Index Future			319.53800	320.16100			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>2,116</b>
JIBAR On 21/07/2010 Jibar Future			6.54900	6.54600			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.49500	6.49500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.45400	6.45300			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.43100	6.43100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.43100	6.43100			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			6.43200	6.43200			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.47100	6.47400			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.66700	6.65200			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			7.02000	7.00400			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			7.27400	7.25700			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			7.54700	7.53000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.58500	7.56500			0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total for Derivatives :</b>										<b>10,200,120.80</b>	<b>80</b>	<b>100,764</b>
R155	On	31/08/2011	Spot Bond			7.03000	6.97500			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			8.09000	8.04000			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			9.11500	9.08000			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			7.95000	7.91000			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			8.74000	8.71500			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			8.84000	8.80000			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			7.86000	7.83500			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			8.92000	8.87000			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			8.96000	8.91500			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			9.05500	9.03500			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>10,200,120.80</b>	<b>80</b>	<b>79,603</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>21,161</b>
<b>Grand Total:</b>							<b>10,200,120.80</b>	<b>80</b>	<b>100,764</b>