



# Interest Rates Daily MTM Report

Daily summary for: 21/05/2010

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			8.25500	8.31900		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.35100	8.41900		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.42000	8.49300		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		2,244.00000	2,481,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		273.00000	214,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,418.00000	1,609,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		585.00000	480,000	4.08	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		3,207.00000	3,475,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		112.00000	84,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		1,106.00000	945,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		787.00000	922,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		1,529.00000	1,695,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1,173.00000	1,040,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		1,653.00000	1,826,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		1,079.00000	952,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,412.00000	1,570,000	4.07	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		1,276.00000	1,134,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		716.00000	802,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		3,225.00000	3,006,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		777.00000	870,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		3,072.00000	2,860,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		657.00000	739,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		3,381.00000	3,158,000	3.98	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			9.09800	9.17000		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.16500	9.24000		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.21700	9.29400		10.25	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		2,438.00000	2,813,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,715.00000	1,433,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		657.00000	810,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		4,573.00000	4,069,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		5,527.00000	6,084,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		439.00000	339,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		7,366.00000	7,973,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		192.00000	142,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		3,183.00000	3,535,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		3,094.00000	2,772,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,415.00000	3,782,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,880.00000	2,574,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		2,960.00000	3,296,000	10.11	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		3,319.00000	2,981,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,887.00000	5,414,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,373.00000	1,573,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		2,701.00000	2,982,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		5,339.00000	4,938,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		2,887.00000	3,181,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		5,070.00000	4,682,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,524.00000	2,793,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,620.00000	5,207,000	10.23	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			8.22000	8.28400		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.31700	8.38600		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.38400	8.45800		3.50	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		2,630.00000	2,845,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		66.00000	48,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,287.00000	1,422,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		895.00000	792,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,386.00000	1,527,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		822.00000	725,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,192.00000	1,321,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		972.00000	862,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		603.00000	680,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		2,110.00000	1,945,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		657.00000	739,000	3.51	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		1,998.00000	1,839,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		552.00000	625,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		2,225.00000	2,057,000	3.49	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			8.79500	8.85900		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.88900	8.95600		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.96300	9.03300		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,317</b>
R203	On	05/08/2010	Bond Future	9.25	Call		2,372.00000	2,620,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		410.00000	332,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,451.00000	2,665,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		1,016.00000	900,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,610.00000	2,831,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		934.00000	824,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,298.00000	2,504,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,105.00000	981,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		974.00000	1,079,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,561.00000	3,331,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,053.00000	1,164,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,393.00000	3,169,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		900.00000	1,000,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,734.00000	3,499,000	5.92	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>3,317</b>
R204	On	05/08/2010	Bond Future			8.89200	8.95500		6.75	0.00	0	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			8.97700	9.04300		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			9.04300	9.11100		7.00	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		2,189.00000	2,441,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		558.00000	456,000	6.92	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		617.00000	731,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		2,057.00000	1,818,000	6.81	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		2,490.00000	2,707,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,371.00000	1,227,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		2,654.00000	2,879,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,267.00000	1,131,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,331.00000	2,540,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,481.00000	1,329,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		965.00000	1,070,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		4,283.00000	4,026,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,046.00000	1,157,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		4,087.00000	3,836,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		889.00000	988,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		4,486.00000	4,222,000	6.91	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>0.00</b>	<b>0</b>	<b>4,094</b>
R206	On	05/08/2010	Bond Future			8.21800	8.28300		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.33200	8.40300		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.41400	8.49200		2.75	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		2,090.00000	2,265,000	3.12	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		44.00000	31,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		961.00000	1,069,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		699.00000	615,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,038.00000	1,150,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		642.00000	562,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		887.00000	990,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		760.00000	671,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		424.00000	483,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,669.00000	1,532,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		462.00000	526,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,579.00000	1,447,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		387.00000	443,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,759.00000	1,619,000	2.76	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			8.91800	8.98100		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.99300	9.05900		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			9.05100	9.11900		8.00	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>872</b>
R207	On	05/08/2010	Bond Future	9.50	Call		3,280.00000	3,583,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		323.00000	258,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,212.00000	2,466,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		663.00000	550,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		4,516.00000	4,181,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		126.00000	158,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,537.00000	2,763,000	7.95	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		1,457.00000	1,306,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,707.00000	2,941,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,347.00000	1,204,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,373.00000	2,590,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,574.00000	1,414,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,523.00000	1,667,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,612.00000	3,376,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,633.00000	1,784,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,436.00000	3,206,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,419.00000	1,556,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,796.00000	3,553,000	7.98	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>1,372</b>
R208	On	05/08/2010	Bond Future			8.95100	9.02400		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			9.02400	9.10000		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.08000	9.15800		8.75	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,287</b>
R208	On	05/08/2010	Bond Future	9.50	Call		3,227.00000	3,582,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		409.00000	321,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,472.00000	2,738,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,588.00000	1,401,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,644.00000	2,920,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,467.00000	1,291,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,307.00000	2,562,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,716.00000	1,518,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,524.00000	1,693,000	8.65	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		3,948.00000	3,660,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,635.00000	1,812,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,757.00000	3,477,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,420.00000	1,580,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		4,147.00000	3,850,000	8.63	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>6,287</b>
R209	On	05/08/2010	Bond Future			9.04400	9.12600		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.09500	9.17900		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.13300	9.22000		13.75	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		672.00000	840,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,597.00000	3,143,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		1,937.00000	2,215,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		3,292.00000	2,939,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,102.00000	2,395,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		3,074.00000	2,737,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		1,781.00000	2,045,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,522.00000	3,155,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		2,661.00000	2,953,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		4,319.00000	3,963,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		2,828.00000	3,132,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		4,103.00000	3,759,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,501.00000	2,782,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		4,544.00000	4,177,000	13.72	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>0.00</b>	<b>0</b>	<b>62,750</b>
GOVI	On	05/08/2010	GOVI			317.69800	316.49200		6.57	3,176,980.00	1	324
GOVI	On	04/11/2010	GOVI			323.01600	321.79100			0.00	0	0
<b>Total GOVI Future</b>										<b>3,176,980.00</b>	<b>1</b>	<b>324</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		42,649.00000	49,259,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		33,729.00000	28,279,000	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		72,090.00000	59,840,000		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		72,190.00000	59,940,000		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		71,990.00000	59,740,000		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>3,176,980.00</b>	<b>1</b>	<b>324</b>
<b>Total for GOVI</b>										<b>3,176,980.00</b>	<b>1</b>	<b>324</b>
AL7T	On	05/08/2010	Index Future			343.50800	342.18300			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			316.33500	315.09400			705,427,050.00	223	1,679
ALBI	On	04/11/2010	Index Future			321.63100	320.36900			0.00	0	0
<b>Total ALBI Future</b>										<b>705,427,050.00</b>	<b>223</b>	<b>1,679</b>
<b>Total For ALBI</b>										<b>705,427,050.00</b>	<b>223</b>	<b>1,679</b>
CRD1	On	05/08/2010	Index Future			139.38700	139.06400			0.00	0	2
CRD1	On	04/11/2010	Index Future			141.72000	141.39200			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			379.48900	379.39400			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			308.50500	307.05600			0.00	0	3
OTH1 On 04/11/2010 Index Future			313.67000	312.19700			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			313.85500	312.66000			0.00	0	100
TRT1 On 04/11/2010 Index Future			319.11000	317.89400			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>705,427,050.00</b>	<b>223</b>	<b>2,343</b>
JIBAR On 15/06/2010 Jibar Future			6.61500	6.61500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.59500	6.59500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.55500	6.55500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.54500	6.54500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.54500	6.54500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.54500	6.54500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.54500	6.54500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.74500	6.74500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			7.03500	7.03500			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.39500	7.39500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.70500	7.70500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.90500	7.90500			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>708,604,030.00</b>	<b>224</b>	<b>87,017</b>
R155 On 31/08/2011 Spot Bond			7.23000	7.28500			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			8.18000	8.24000			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			9.03500	9.11000			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			8.14000	8.19500			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			8.72000	8.78000			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			8.82000	8.88000			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			8.12000	8.17500			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			8.84500	8.91000			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			8.89000	8.95500			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			8.99500	9.08000			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>708,604,030.00</b>	<b>224</b>	<b>66,687</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>20,330</b>
<b>Grand Total:</b>							<b>708,604,030.00</b>	<b>224</b>	<b>87,017</b>