



# Interest Rates Daily MTM Report

Daily summary for: 15/06/2010

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			8.02600	8.01700		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.10900	8.09900		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.16800	8.15700		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		3,430.00000	3,387,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		53.00000	53,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,392.00000	2,351,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		153.00000	155,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,517.00000	4,475,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		16.00000	16,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		386.00000	391,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,472.00000	1,435,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,544.00000	2,579,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		88.00000	81,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,440.00000	2,405,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		667.00000	676,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,601.00000	2,565,000	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		609.00000	617,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,284.00000	2,250,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		730.00000	741,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,048.00000	3,081,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		336.00000	324,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,105.00000	1,083,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,201.00000	2,225,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,198.00000	1,176,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,080.00000	2,104,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,015.00000	994,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,325.00000	2,351,000	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			9.01900	8.97900		10.00	0.00	0	20,749
R186	On	04/11/2010	Bond Future			9.08500	9.04400		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.13700	9.09400		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>20,749</b>
R186	On	05/08/2010	Bond Future	9.25	Call		3,300.00000	3,024,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		821.00000	916,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		867.00000	741,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,027.00000	3,272,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,988.00000	6,637,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		144.00000	164,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		8,982.00000	8,619,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		52.00000	61,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,866.00000	1,660,000	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		1,671.00000	1,836,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,902.00000	5,214,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		313.00000	254,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,272.00000	4,038,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,409.00000	2,550,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,544.00000	4,302,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,236.00000	2,368,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,003.00000	3,777,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,588.00000	2,736,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,715.00000	4,941,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,974.00000	1,826,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,575.00000	3,382,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,429.00000	4,623,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,805.00000	3,605,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,203.00000	4,391,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,353.00000	3,168,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,665.00000	4,867,000	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>36,533</b>
R201	On	05/08/2010	Bond Future			7.91500	7.90600		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.99400	7.98300		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.04400	8.03300		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		3,955.00000	3,921,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		5.00000	4,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,230.00000	2,198,000	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		436.00000	443,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,363.00000	2,330,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		398.00000	403,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,100.00000	2,069,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		478.00000	486,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,186.00000	1,166,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,296.00000	1,312,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,276.00000	1,254,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,220.00000	1,234,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,101.00000	1,081,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,377.00000	1,393,000	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			8.65000	8.64100		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.73900	8.73000		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.81000	8.80000		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		3,201.00000	3,155,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		123.00000	123,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,287.00000	3,249,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		731.00000	738,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,469.00000	3,431,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		671.00000	678,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,108.00000	3,071,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		794.00000	802,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,374.00000	1,350,000	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		2,840.00000	2,865,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,481.00000	1,456,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,701.00000	2,725,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,272.00000	1,250,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,986.00000	3,012,000	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			8.75800	8.74800		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.83900	8.82900		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.90200	8.89200		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		3,016.00000	2,962,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		218.00000	221,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		913.00000	877,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,186.00000	1,207,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,054.00000	1,016,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		1,043.00000	1,061,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		3,042.00000	3,087,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		159.00000	147,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,225.00000	3,181,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		930.00000	942,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,418.00000	3,373,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		856.00000	866,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,040.00000	2,997,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,014.00000	1,027,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,349.00000	1,325,000	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		3,495.00000	3,525,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,459.00000	1,434,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,328.00000	3,357,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,246.00000	1,223,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,670.00000	3,701,000	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			7.82100	7.80100		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.90500	7.88300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.95700	7.93300		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		3,454.00000	3,395,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		3.00000	2,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,950.00000	1,901,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		271.00000	282,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,060.00000	2,009,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		246.00000	256,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,843.00000	1,794,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		298.00000	310,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,055.00000	1,021,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		884.00000	911,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,126.00000	1,091,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		828.00000	854,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		987.00000	953,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		944.00000	971,000	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			8.79500	8.77600		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.86800	8.84700		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.92400	8.90300		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		4,248.00000	4,140,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		87.00000	92,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,985.00000	2,884,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		232.00000	244,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,318.00000	3,415,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		132.00000	116,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,339.00000	3,250,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,041.00000	1,073,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,538.00000	3,447,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		960.00000	990,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,145.00000	3,058,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,128.00000	1,162,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,983.00000	1,924,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,857.00000	2,917,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,122.00000	2,061,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,709.00000	2,767,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,849.00000	1,792,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,011.00000	3,073,000	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			8.86200	8.83200		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			8.93300	8.90300		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.98900	8.95700		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		4,105.00000	3,932,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		115.00000	126,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,270.00000	3,144,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,205.00000	1,260,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,470.00000	3,341,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,113.00000	1,165,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,074.00000	2,952,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,303.00000	1,362,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,972.00000	1,885,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,213.00000	3,316,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,113.00000	2,022,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,052.00000	3,151,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,837.00000	1,754,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,381.00000	3,488,000	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			8.96000	8.91000		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			9.01000	8.95800		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.04800	8.99500		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		916.00000	766,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,184.00000	2,423,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,848.00000	2,628,000	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		2,524.00000	2,705,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,058.00000	2,829,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,351.00000	2,523,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,646.00000	2,435,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,708.00000	2,898,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,373.00000	3,158,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,335.00000	3,525,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,579.00000	3,356,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,158.00000	3,341,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,174.00000	2,966,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,521.00000	3,719,000	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>74,129</b>
GOVI	On	05/08/2010	GOVI			320.30900	320.76400		6.57	704,679,800.00	220	326
GOVI	On	04/11/2010	GOVI			325.63500	326.09800			0.00	0	0
<b>Total GOVI Future</b>										<b>704,679,800.00</b>	<b>220</b>	<b>326</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		63,792.00000	60,179,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		12,152.00000	13,089,000	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		29,020.00000	33,650,000		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		29,120.00000	33,750,000		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		28,920.00000	33,550,000		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>704,679,800.00</b>	<b>220</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>704,679,800.00</b>	<b>220</b>	<b>326</b>
AL7T On 05/08/2010 Index Future			346.17600	346.54900			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			318.97800	319.46200			127,591,200.00	40	1,460
ALBI On 04/11/2010 Index Future			324.28200	324.77500			0.00	0	0
<b>Total ALBI Future</b>							<b>127,591,200.00</b>	<b>40</b>	<b>1,460</b>
<b>Total For ALBI</b>							<b>127,591,200.00</b>	<b>40</b>	<b>1,460</b>
CRD1 On 05/08/2010 Index Future			141.01700	141.08200			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.36200	143.42800			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			381.07100	381.02800			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			311.33500	311.98400			0.00	0	3
OTH1 On 04/11/2010 Index Future			316.51200	317.17200			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			316.45400	316.90700			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.71600	322.17600			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>127,591,200.00</b>	<b>40</b>	<b>2,124</b>
JIBAR On 15/06/2010 Jibar Future			6.62500	6.62300			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.55100	6.54900			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			6.40100	6.40100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.40100	6.40100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 17/11/2010 Jibar Future			6.40100	6.40100			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.40200	6.40200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.50500	6.50700			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.63700	6.64100			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.01300	7.01600			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.34400	7.34700			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.60500	7.60500			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>832,271,000.00</b>	<b>260</b>	<b>98,079</b>
R155 On 31/08/2011 Spot Bond			6.91000	6.89500			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			7.98000	7.97000			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			8.98000	8.94000			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			7.87000	7.85500			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			8.60000	8.59000			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			8.70500	8.70000			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			7.77000	7.75500			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			8.75500	8.73000			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			8.82500	8.79000			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			8.93500	8.88000			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>832,271,000.00</b>	<b>260</b>	<b>75,950</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>22,129</b>
<b>Grand Total:</b>							<b>832,271,000.00</b>	<b>260</b>	<b>98,079</b>