



# Interest Rates Daily MTM Report

Daily summary for: 17/05/2010

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			8.10200	8.05000		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.18700	8.13200		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.24500	8.18500		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		3,336.00000	3,110,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		114.00000	131,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,358.00000	2,152,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		274.00000	311,000	4.08	1,244,000.00	4,000	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,388.00000	4,151,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		42.00000	48,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		583.00000	655,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,515.00000	1,344,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,339.00000	2,163,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		713.00000	782,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,492.00000	2,311,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		647.00000	711,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,190.00000	2,020,000	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		783.00000	858,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		1,170.00000	1,063,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,384.00000	2,531,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,256.00000	1,145,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,256.00000	2,399,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,087.00000	986,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,516.00000	2,669,000	3.98	0.00	0	0
<b>Total R157 Option</b>										<b>1,244,000.00</b>	<b>4,000</b>	<b>3,000</b>
<b>Total For R157</b>										<b>1,244,000.00</b>	<b>4,000</b>	<b>8,757</b>
R186	On	05/08/2010	Bond Future			9.00000	8.88700		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.06400	8.94700		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.11200	8.99200		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		4,228.00000	3,446,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		888.00000	1,162,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,561.00000	1,129,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,861.00000	3,484,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,893.00000	6,912,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		188.00000	263,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,865.00000	8,843,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		75.00000	108,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,795.00000	4,098,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,039.00000	2,418,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,083.00000	4,365,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,881.00000	2,240,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,513.00000	3,840,000	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		2,205.00000	2,608,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,225.00000	4,849,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,378.00000	1,925,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		4,006.00000	3,441,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,933.00000	4,457,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,243.00000	3,658,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,715.00000	4,219,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,780.00000	3,235,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,165.00000	4,709,000	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			8.06700	8.02500		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.15300	8.10900		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.20800	8.16000		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		3,536.00000	3,384,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		25.00000	27,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,909.00000	1,796,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		556.00000	596,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,030.00000	1,914,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		506.00000	543,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,792.00000	1,682,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		611.00000	654,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		983.00000	908,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,513.00000	1,596,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,057.00000	979,000	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		1,421.00000	1,501,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		912.00000	841,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,608.00000	1,695,000	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			8.67600	8.62500		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.76400	8.71000		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.83200	8.77500		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		3,377.00000	3,140,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		216.00000	242,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,327.00000	3,117,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		671.00000	731,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,509.00000	3,294,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		611.00000	666,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,149.00000	2,944,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		735.00000	800,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,441.00000	1,321,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,786.00000	2,942,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,543.00000	1,418,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,642.00000	2,793,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,345.00000	1,230,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,937.00000	3,098,000	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			8.73200	8.69100		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			8.81000	8.76800		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			8.86800	8.82400		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		3,390.00000	3,180,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		267.00000	291,000	6.92	0.00	0	780
R204	On	04/11/2010	Bond Future	9.25	Call		3,521.00000	3,342,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		888.00000	942,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,716.00000	3,532,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		815.00000	864,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,332.00000	3,156,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		968.00000	1,025,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,509.00000	1,406,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,287.00000	3,422,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,619.00000	1,511,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,120.00000	3,250,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,406.00000	1,307,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,462.00000	3,601,000	6.91	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>780</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>3,444</b>
R206	On	05/08/2010	Bond Future			8.07500	8.02200		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.17700	8.12000		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.24400	8.18200		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		2,819.00000	2,667,000	3.12	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		15.00000	18,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,455.00000	1,343,000	3.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.50	Put		425.00000	468,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,550.00000	1,434,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		385.00000	425,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,363.00000	1,254,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		468.00000	514,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		715.00000	646,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,178.00000	1,266,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		771.00000	697,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,106.00000	1,189,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		663.00000	597,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,253.00000	1,344,000	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			8.82000	8.76900		7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			8.89100	8.83900		7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			8.94500	8.89100		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		4,381.00000	4,101,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		179.00000	200,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,184.00000	2,928,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		390.00000	436,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,459.00000	3,696,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		314.00000	249,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,385.00000	3,165,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,040.00000	1,121,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,581.00000	3,355,000	7.97	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	9.30	Put		956.00000	1,032,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,195.00000	2,981,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,131.00000	1,218,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,090.00000	1,937,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,896.00000	3,049,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,223.00000	2,065,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,742.00000	2,890,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,961.00000	1,815,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,055.00000	3,215,000	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			8.86300	8.81200		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			8.93300	8.88000		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.98500	8.93100		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		4,348.00000	4,060,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		235.00000	261,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,338.00000	3,108,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,134.00000	1,224,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,538.00000	3,302,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,042.00000	1,126,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,144.00000	2,920,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,234.00000	1,330,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,098.00000	1,942,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,184.00000	3,349,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,233.00000	2,072,000	8.67	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	8.80	Put		3,017.00000	3,177,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,968.00000	1,819,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,357.00000	3,529,000	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			8.95500	8.81200		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.00400	8.85700		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.04000	8.89000		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		1,621.00000	1,116,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,117.00000	2,734,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,240.00000	2,588,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,127.00000	2,619,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,463.00000	2,784,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,968.00000	2,432,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,027.00000	2,401,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,300.00000	2,818,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,967.00000	3,327,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,114.00000	3,633,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,178.00000	3,517,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,943.00000	3,441,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,763.00000	3,143,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,296.00000	3,835,000	13.72	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>1,821</b>
<b>Total for Bond</b>										<b>1,244,000.00</b>	<b>4,000</b>	<b>62,100</b>
GOVI	On	05/08/2010	GOVI			319.88900	321.09100		6.57	0.00	0	322



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/11/2010	GOVI			325.24400	326.46600			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>322</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		73,104.00000	64,107,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		18,194.00000	21,217,000	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		25,340.00000	37,560,000		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		25,440.00000	37,660,000		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		25,240.00000	37,460,000		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>322</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>322</b>
AL7T	On	05/08/2010	Index Future			346.05500	346.80200			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			318.52400	319.80000			0.00	0	1,212
ALBI	On	04/11/2010	Index Future			323.85600	325.15300			0.00	0	0
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,212</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>1,212</b>
CRD1	On	05/08/2010	Index Future			140.09900	140.28600			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.44500	142.63500			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			379.53000	379.63500			0.00	0	500
<b>Total ILBI Future</b>										<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For ILBI</b>										<b>0.00</b>	<b>0</b>	<b>500</b>
OTH1	On	05/08/2010	Index Future			310.67400	312.38700			0.00	0	3

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 04/11/2010 Index Future			315.87500	317.61600			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			316.01700	317.21400			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.30700	322.52300			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>1,875</b>
JIBAR On 19/05/2010 Jibar Future			6.60100	6.60000			0.00	0	0
JIBAR On 15/06/2010 Jibar Future			6.61900	6.59900			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.58700	6.55800			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.54100	6.51100			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.54100	6.51100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.54200	6.51200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.54300	6.51500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.73800	6.71800			0.00	100	5,500
JIBAR On 15/06/2011 Jibar Future			7.01900	7.00400			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			7.38900	7.37800			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.70000	7.68900			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.88100	7.86100			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>100</b>	<b>21,500</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>100</b>	<b>21,500</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>100</b>	<b>21,500</b>
<b>Total for Derivatives :</b>							<b>1,244,000.00</b>	<b>4,100</b>	<b>85,797</b>
R155 On 31/08/2011 Spot Bond			7.06500	7.02000			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 15/09/2015 Spot Bond			8.02500	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			8.93500	8.82500			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			7.98500	7.94500			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			8.59500	8.55000			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	8.62000			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			7.97500	7.93000			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			8.74500	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			8.79500	8.75000			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			8.90500	8.77000			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>0.00</b>	<b>100</b>	<b>66,117</b>
<b>Total Options</b>							<b>1,244,000.00</b>	<b>4,000</b>	<b>19,680</b>
<b>Grand Total:</b>							<b>1,244,000.00</b>	<b>4,100</b>	<b>85,797</b>