



# Interest Rates Daily MTM Report

Daily summary for: 25/05/2010

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			8.26400	8.18000		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.36000	8.27100		4.00	0.00	0	0
R157	On	03/02/2011	Bond Future			8.43000	8.33400		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		2,767.00000	2,431,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		152.00000	206,000	4.13	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,842.00000	1,558,000	4.08	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		365.00000	471,000	4.08	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		3,795.00000	3,427,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		55.00000	77,000	4.18	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		763.00000	941,000	4.04	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,088.00000	876,000	4.04	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		1,896.00000	1,656,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		887.00000	1,041,000	4.08	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,036.00000	1,786,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		809.00000	952,000	4.09	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,762.00000	1,532,000	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		973.00000	1,136,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		910.00000	778,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,753.00000	3,024,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		983.00000	844,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,612.00000	2,876,000	3.99	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		840.00000	716,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,898.00000	3,177,000	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			9.08600	9.00400		9.75	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.15300	9.06900		10.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.20400	9.11700		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		3,335.00000	2,828,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,088.00000	1,338,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,032.00000	796,000	9.75	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,424.00000	3,945,000	9.75	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,837.00000	6,153,000	10.19	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		225.00000	298,000	10.19	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		8,785.00000	8,060,000	10.29	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		88.00000	119,000	10.29	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,007.00000	3,557,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,373.00000	2,686,000	10.14	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,273.00000	3,807,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,193.00000	2,490,000	10.16	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,749.00000	3,316,000	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		2,563.00000	2,892,000	10.11	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,816.00000	5,307,000	9.90	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,847.00000	1,575,000	9.90	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,367.00000	3,003,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,428.00000	4,843,000	10.25	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,583.00000	3,204,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,189.00000	4,589,000	10.28	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,162.00000	2,813,000	10.23	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,681.00000	5,111,000	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			8.21800	8.15500		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.31500	8.24800		3.75	0.00	0	0
R201	On	03/02/2011	Bond Future			8.38200	8.31000		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		3,067.00000	2,847,000	3.91	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		33.00000	43,000	3.91	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,559.00000	1,413,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		690.00000	776,000	3.82	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,670.00000	1,519,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		629.00000	710,000	3.83	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,452.00000	1,312,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		754.00000	846,000	3.81	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		760.00000	674,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,783.00000	1,933,000	3.50	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		824.00000	732,000	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		1,681.00000	1,825,000	3.51	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		700.00000	618,000	3.49	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,889.00000	2,043,000	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			8.80400	8.72100		6.00	0.00	0	3,317
R203	On	04/11/2010	Bond Future			8.89800	8.81200		6.00	0.00	0	0
R203	On	03/02/2011	Bond Future			8.97300	8.88200		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		2,914.00000	2,562,000	6.22	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		247.00000	320,000	6.22	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,916.00000	2,617,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		769.00000	896,000	6.23	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,090.00000	2,783,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		701.00000	821,000	6.25	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,747.00000	2,457,000	6.21	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		842.00000	978,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,205.00000	1,049,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		3,067.00000	3,349,000	5.93	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,297.00000	1,133,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,913.00000	3,186,000	5.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,119.00000	971,000	5.92	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,229.00000	3,518,000	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			8.90000	8.81800		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			8.98600	8.90100		7.00	0.00	0	0
R204	On	03/02/2011	Bond Future			9.05200	8.96300		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		2,746.00000	2,382,000	6.92	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		344.00000	442,000	6.92	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		870.00000	685,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,540.00000	1,817,000	6.81	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		2,962.00000	2,654,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,065.00000	1,223,000	7.18	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,144.00000	2,826,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		979.00000	1,128,000	7.20	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,786.00000	2,488,000	7.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,158.00000	1,326,000	7.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,197.00000	1,040,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,725.00000	4,044,000	6.92	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,291.00000	1,126,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,542.00000	3,853,000	6.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,107.00000	959,000	6.91	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,913.00000	4,241,000	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			8.21500	8.14100		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			8.32900	8.24900		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			8.41100	8.32400		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		2,476.00000	2,270,000	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	19.00000	27,000	3.12	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call	1,199.00000	1,064,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put	520.00000	602,000	3.05	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call	1,287.00000	1,146,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put	474.00000	550,000	3.06	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call	1,115.00000	985,000	3.04	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put	571.00000	658,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call	557.00000	479,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put	1,379.00000	1,520,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call	604.00000	522,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put	1,299.00000	1,436,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call	512.00000	439,000	2.76	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put	1,462.00000	1,608,000	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			8.92600	8.84400	7.75	0.00	0	872
R207	On	04/11/2010	Bond Future			9.00200	8.91700	7.75	0.00	0	0
R207	On	03/02/2011	Bond Future			9.06100	8.97300	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	3,946.00000	3,523,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put	187.00000	245,000	8.05	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call	2,773.00000	2,403,000	7.94	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put	422.00000	533,000	7.94	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put	3,785.00000	4,207,000	7.60	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call	197.00000	138,000	7.60	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call	3,027.00000	2,708,000	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		1,133.00000	1,303,000	7.95	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,215.00000	2,886,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,042.00000	1,201,000	7.97	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,846.00000	2,536,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,233.00000	1,412,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,836.00000	1,627,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,106.00000	3,392,000	8.00	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,961.00000	1,742,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,944.00000	3,220,000	8.02	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,717.00000	1,517,000	7.98	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,275.00000	3,570,000	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			8.96000	8.87800		8.50	0.00	0	6,287
R208	On	04/11/2010	Bond Future			9.03300	8.94900		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.08900	9.00200		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		3,945.00000	3,513,000	8.83	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		238.00000	307,000	8.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,006.00000	2,681,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,219.00000	1,398,000	8.72	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,198.00000	2,863,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,119.00000	1,287,000	8.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,820.00000	2,506,000	8.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,326.00000	1,516,000	8.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,866.00000	1,654,000	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		3,373.00000	3,674,000	8.65	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,993.00000	1,771,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,199.00000	3,489,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,745.00000	1,542,000	8.63	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,556.00000	3,865,000	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			9.02200	8.90000		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.07300	8.94100		13.00	0.00	0	0
R209	On	03/02/2011	Bond Future			9.11100	8.98900		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		1,204.00000	852,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,394.00000	2,987,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,793.00000	2,264,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,337.00000	2,822,000	13.00	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,000.00000	2,447,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,162.00000	2,622,000	13.04	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,594.00000	2,090,000	12.97	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,524.00000	3,034,000	12.97	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,482.00000	3,006,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,397.00000	3,850,000	13.75	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,680.00000	3,187,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,213.00000	3,649,000	13.79	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,292.00000	2,832,000	13.72	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,593.00000	4,062,000	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			317.86300	319.28000		6.57	0.00	0	325
GOVI	On	04/11/2010	GOVI			323.18500	324.62500			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>325</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		58,446.00000	49,263,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		21,646.00000	26,633,000	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		43,750.00000	58,150,000		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		43,850.00000	58,250,000		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		43,650.00000	58,050,000		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>325</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>325</b>
AL7T	On	05/08/2010	Index Future			343.49200	344.91000			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			316.52200	317.97300			6,330,440.00	2	1,460
ALBI	On	04/11/2010	Index Future			321.82100	323.29700			0.00	0	0
<b>Total ALBI Future</b>										<b>6,330,440.00</b>	<b>2</b>	<b>1,460</b>
<b>Total For ALBI</b>										<b>6,330,440.00</b>	<b>2</b>	<b>1,460</b>
CRD1	On	05/08/2010	Index Future			139.74500	140.11100			0.00	0	2
CRD1	On	04/11/2010	Index Future			142.08400	142.45600			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			379.26200	379.21300			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			308.81400	310.47400			0.00	0	3
OTH1 On 04/11/2010 Index Future			313.98400	315.67200			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			314.02900	315.43200			0.00	0	100
TRT1 On 04/11/2010 Index Future			319.28600	320.71300			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>6,330,440.00</b>	<b>2</b>	<b>2,124</b>
JIBAR On 15/06/2010 Jibar Future			6.60500	6.59600			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.56500	6.55700			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.54500	6.52700			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.54500	6.52100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.54500	6.52100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.54500	6.52200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.54500	6.52200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.71500	6.69400			0.00	5,000	5,500
JIBAR On 15/06/2011 Jibar Future			6.97500	6.95200			0.00	5,000	4,600
JIBAR On 21/09/2011 Jibar Future			7.34500	7.32400			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.66500	7.63900			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.87500	7.84000			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>10,000</b>	<b>21,600</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>10,000</b>	<b>21,600</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>10,000</b>	<b>21,600</b>
<b>Total for Derivatives :</b>							<b>6,330,440.00</b>	<b>10,002</b>	<b>86,799</b>
R155 On 31/08/2011 Spot Bond			7.23500	7.17000			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			8.19000	8.12000			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			9.03000	8.96000			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			8.14500	8.08000			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			8.73000	8.66000			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			8.82500	8.76000			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			8.11500	8.06000			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			8.86000	8.79000			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			8.90000	8.83000			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			8.97500	8.91000			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>6,330,440.00</b>	<b>10,002</b>	<b>66,469</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>20,330</b>
<b>Grand Total:</b>							<b>6,330,440.00</b>	<b>10,002</b>	<b>86,799</b>