



# Interest Rates Daily MTM Report

Daily summary for: 24/06/2010

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			7.85100	7.96600		4.00	150,693,227.10	1,170	5,033
R157	On	04/11/2010	Bond Future			7.93800	8.04500		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			7.99400	8.10000		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>150,693,227.10</b>	<b>1,170</b>	<b>5,033</b>
R157	On	05/08/2010	Bond Future	8.75	Call		3,641.00000	4,169,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		25.00000	11,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,565.00000	3,064,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		87.00000	44,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,746.00000	5,285,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		6.00000	2,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		260.00000	150,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,586.00000	2,018,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,298.00000	1,823,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		82.00000	149,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,576.00000	2,934,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		561.00000	439,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,742.00000	3,110,000	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		508.00000	396,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,413.00000	2,762,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		618.00000	486,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,828.00000	2,458,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		357.00000	467,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,173.00000	1,370,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,027.00000	1,772,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,272.00000	1,478,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,912.00000	1,666,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,079.00000	1,266,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,148.00000	1,883,000	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>150,693,227.10</b>	<b>1,170</b>	<b>9,033</b>
R186	On	05/08/2010	Bond Future			9.05200	9.01200		10.00	0.00	0	19,126
R186	On	04/11/2010	Bond Future			9.11900	9.07700		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.17900	9.12900		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>19,126</b>
R186	On	05/08/2010	Bond Future	9.25	Call		2,942.00000	2,668,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		769.00000	865,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		642.00000	533,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,108.00000	3,369,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,648.00000	6,295,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		110.00000	127,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		8,658.00000	8,294,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		35.00000	40,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,550.00000	1,354,000	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		1,661.00000	1,835,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		5,090.00000	5,416,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		195.00000	151,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		3,990.00000	3,756,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,429.00000	2,577,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,257.00000	4,014,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,250.00000	2,389,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,727.00000	3,501,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,614.00000	2,770,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,811.00000	5,050,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,769.00000	1,626,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,347.00000	3,133,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,516.00000	4,750,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,571.00000	3,348,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,285.00000	4,510,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,133.00000	2,926,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,760.00000	5,001,000	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>34,910</b>
R201	On	05/08/2010	Bond Future			7.92600	7.87600		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			8.00500	7.95100		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.05800	7.99900		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		4,063.00000	3,878,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,286.00000	2,140,000	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		380.00000	423,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,422.00000	2,273,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		345.00000	385,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,153.00000	2,011,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		419.00000	466,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,219.00000	1,119,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,216.00000	1,311,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,310.00000	1,207,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,141.00000	1,234,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,131.00000	1,036,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,294.00000	1,395,000	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			8.69100	8.64100		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.78200	8.72900		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.85600	8.80100		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		3,163.00000	2,925,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		85.00000	104,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,245.00000	3,047,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		684.00000	750,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,429.00000	3,226,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		626.00000	688,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,065.00000	2,872,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		746.00000	817,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,334.00000	1,228,000	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		2,805.00000	2,965,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,440.00000	1,329,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,665.00000	2,820,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,233.00000	1,133,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,951.00000	3,117,000	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			8.77800	8.72800		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.86100	8.80800		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.92500	8.87100		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		3,060.00000	2,807,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		148.00000	179,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		873.00000	733,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,032.00000	1,176,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,018.00000	864,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		893.00000	1,023,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		2,897.00000	3,147,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		127.00000	93,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,255.00000	3,043,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		844.00000	925,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,452.00000	3,235,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		773.00000	850,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,066.00000	2,861,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		924.00000	1,012,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,350.00000	1,241,000	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		3,382.00000	3,565,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,461.00000	1,346,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,216.00000	3,393,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,245.00000	1,142,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,556.00000	3,744,000	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			7.85100	7.80000		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.93800	7.88200		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.99400	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		3,455.00000	3,306,000	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		1,932.00000	1,810,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		250.00000	282,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,043.00000	1,918,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		226.00000	255,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,824.00000	1,704,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		277.00000	311,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,036.00000	953,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		865.00000	938,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,108.00000	1,021,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		810.00000	878,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		968.00000	888,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		925.00000	1,000,000	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			8.84600	8.79600		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.92100	8.86900		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.97600	8.92600		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		4,105.00000	3,824,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		63.00000	77,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,825.00000	2,569,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		191.00000	230,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,388.00000	3,658,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		83.00000	58,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,195.00000	2,986,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,024.00000	1,115,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,393.00000	3,178,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		942.00000	1,028,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,002.00000	2,799,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,112.00000	1,209,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,878.00000	1,750,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,882.00000	3,037,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,015.00000	1,881,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,733.00000	2,881,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,747.00000	1,625,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,039.00000	3,200,000	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			8.89400	8.84400		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			8.96700	8.91500		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			9.02400	8.97000		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		3,998.00000	3,710,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		82.00000	101,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,160.00000	2,949,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,168.00000	1,270,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,361.00000	3,142,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,077.00000	1,171,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,965.00000	2,760,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,266.00000	1,375,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,890.00000	1,751,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,208.00000	3,388,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,029.00000	1,883,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,045.00000	3,219,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,757.00000	1,624,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,378.00000	3,565,000	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			9.00400	8.95400		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			9.05600	9.00400		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.09500	9.04300		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		675.00000	546,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,286.00000	2,543,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,576.00000	2,366,000	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		2,607.00000	2,794,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,777.00000	2,558,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,425.00000	2,604,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,382.00000	2,182,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,799.00000	2,996,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,119.00000	2,916,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,448.00000	3,639,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,318.00000	3,107,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,265.00000	3,448,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,927.00000	2,732,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,641.00000	3,841,000	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>150,693,227.10</b>	<b>1,170</b>	<b>72,480</b>
GOVI	On	05/08/2010	GOVI			319.63200	320.49100		6.57	3,196,320.00	1	326
GOVI	On	04/11/2010	GOVI			324.94900	325.82200			0.00	0	0
<b>Total GOVI Future</b>										<b>3,196,320.00</b>	<b>1</b>	<b>326</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		59,459.00000	52,845,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		10,549.00000	12,525,000	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		31,780.00000	40,510,000		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		31,880.00000	40,610,000		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		31,680.00000	40,410,000		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>3,196,320.00</b>	<b>1</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>3,196,320.00</b>	<b>1</b>	<b>326</b>
AL7T On 05/08/2010 Index Future			348.45300	349.50100			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			318.28900	319.16100			0.00	0	1,460
ALBI On 04/11/2010 Index Future			323.58300	324.46900			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,460</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,460</b>
CRD1 On 05/08/2010 Index Future			141.11100	141.20400			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.45800	143.55200			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			382.51400	382.51400			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			310.57000	311.51700			0.00	0	3
OTH1 On 04/11/2010 Index Future			315.73500	316.69800			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			315.79000	316.63600			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.04200	321.90200			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>2,124</b>
JIBAR On 21/07/2010 Jibar Future			6.10000	6.57500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.48900	6.48500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.44800	6.41500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.43100	6.39500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.43100	6.39500			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			6.43200	6.39500			0.00	0	0
JIBAR	On	16/03/2011			6.48400	6.45500			0.00	0	5,500
JIBAR	On	15/06/2011			6.67800	6.64500			0.00	0	4,500
JIBAR	On	21/09/2011			7.03200	6.95500			0.00	0	3,500
JIBAR	On	21/12/2011			7.28000	7.21500			0.00	0	5,000
JIBAR	On	20/03/2012			7.55600	7.48500			0.00	0	0
JIBAR	On	20/06/2012			7.58600	7.52500			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>153,889,547.10</b>	<b>1,171</b>	<b>96,430</b>
R155	On	31/08/2011			6.92000	6.86500			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			7.98000	7.93000			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			9.02500	8.97500			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			7.89000	7.83500			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			8.65000	8.60000			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			8.74000	8.68500			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			7.81000	7.76000			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			8.81000	8.76000			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			8.85500	8.81000			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			8.98000	8.93000			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>153,889,547.10</b>	<b>1,171</b>	<b>74,301</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>22,129</b>
<b>Grand Total:</b>							<b>153,889,547.10</b>	<b>1,171</b>	<b>96,430</b>