



# Interest Rates Daily MTM Report

Daily summary for: 18/06/2010

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			7.96000	8.00200		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.03800	8.08300		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.09300	8.14100		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		3,489.00000	3,676,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		42.00000	32,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,439.00000	2,610,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		130.00000	104,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,583.00000	4,777,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		12.00000	8,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		344.00000	287,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,501.00000	1,641,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,470.00000	2,291,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		85.00000	103,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,478.00000	2,619,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		633.00000	573,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,641.00000	2,786,000	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		577.00000	521,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,320.00000	2,457,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		694.00000	630,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,982.00000	2,819,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		341.00000	380,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,122.00000	1,203,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,150.00000	2,027,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,217.00000	1,302,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,031.00000	1,912,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,031.00000	1,108,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,274.00000	2,147,000	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			8.96400	8.99600		10.00	185,823,258.87	1,623	19,126
R186	On	04/11/2010	Bond Future			9.02900	9.06100		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.07900	9.11200		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>185,823,258.87</b>	<b>1,623</b>	<b>19,126</b>
R186	On	05/08/2010	Bond Future	9.25	Call		3,143.00000	3,342,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		822.00000	723,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		774.00000	851,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,092.00000	2,872,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,823.00000	7,096,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		137.00000	112,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		8,820.00000	9,107,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		48.00000	38,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,733.00000	1,871,000	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		1,696.00000	1,536,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		5,011.00000	4,745,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		264.00000	296,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,145.00000	4,311,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,438.00000	2,311,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,414.00000	4,586,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,261.00000	2,140,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,879.00000	4,038,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,619.00000	2,486,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,781.00000	4,587,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,885.00000	1,984,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,471.00000	3,607,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,487.00000	4,325,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,698.00000	3,839,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,259.00000	4,102,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,253.00000	3,383,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,727.00000	4,559,000	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>185,823,258.87</b>	<b>1,623</b>	<b>34,910</b>
R201	On	05/08/2010	Bond Future			7.84900	7.89100		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.92200	7.96800		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.96800	8.01600		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		4,009.00000	4,164,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		3.00000	2,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,260.00000	2,380,000	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		414.00000	372,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,394.00000	2,517,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		376.00000	338,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,129.00000	2,246,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		454.00000	410,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,206.00000	1,285,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,259.00000	1,179,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,297.00000	1,379,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,184.00000	1,107,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,120.00000	1,195,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,339.00000	1,255,000	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			8.60500	8.62600		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.69100	8.71400		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.76000	8.78400		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		3,258.00000	3,353,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		102.00000	89,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,331.00000	3,411,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		695.00000	660,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,515.00000	3,598,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		637.00000	605,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,150.00000	3,229,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		756.00000	720,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,392.00000	1,435,000	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		2,781.00000	2,707,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,500.00000	1,546,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,643.00000	2,572,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,289.00000	1,330,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,925.00000	2,850,000	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			8.69200	8.73300		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.77000	8.81400		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.83100	8.87600		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		3,071.00000	3,269,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		188.00000	152,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		923.00000	1,028,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,111.00000	982,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,067.00000	1,183,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		970.00000	853,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		2,953.00000	2,747,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		155.00000	182,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,266.00000	3,435,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		888.00000	813,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,461.00000	3,635,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		816.00000	745,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,079.00000	3,243,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		970.00000	890,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,367.00000	1,454,000	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		3,426.00000	3,270,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,478.00000	1,570,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,260.00000	3,109,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,263.00000	1,345,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,601.00000	3,439,000	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			7.75300	7.79600		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.83100	7.87800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.87700	7.92700		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		3,468.00000	3,594,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,955.00000	2,056,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		262.00000	233,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,065.00000	2,168,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		237.00000	211,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,847.00000	1,945,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		289.00000	257,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,057.00000	1,125,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		871.00000	811,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,129.00000	1,199,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		815.00000	757,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		988.00000	1,053,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		929.00000	866,000	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			8.75000	8.78100		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.82100	8.85300		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.87600	8.91000		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		4,209.00000	4,379,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		78.00000	64,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,941.00000	3,092,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		218.00000	185,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,332.00000	3,163,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		116.00000	131,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,297.00000	3,419,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,033.00000	970,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,495.00000	3,622,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		952.00000	893,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,102.00000	3,221,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,120.00000	1,053,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,949.00000	2,033,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,863.00000	2,753,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,088.00000	2,175,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,715.00000	2,609,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,816.00000	1,896,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,018.00000	2,904,000	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			8.81700	8.84900		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			8.88700	8.92000		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.94100	8.97500		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		3,996.00000	4,173,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		111.00000	90,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,182.00000	3,308,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,220.00000	1,146,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,380.00000	3,511,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,126.00000	1,057,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,988.00000	3,110,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,319.00000	1,242,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,910.00000	1,992,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,258.00000	3,138,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,048.00000	2,135,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,094.00000	2,979,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,777.00000	1,856,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,428.00000	3,305,000	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			8.91700	8.93800		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.96500	8.98700		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.00300	9.02500		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		797.00000	842,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,283.00000	2,165,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,701.00000	2,782,000	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		2,601.00000	2,512,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,906.00000	2,990,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,423.00000	2,338,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,504.00000	2,581,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,790.00000	2,697,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,232.00000	3,312,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,424.00000	3,335,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,434.00000	3,517,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,243.00000	3,158,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,038.00000	3,115,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,615.00000	3,524,000	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>185,823,258.87</b>	<b>1,623</b>	<b>72,506</b>
GOVI	On	05/08/2010	GOVI			321.15100	320.55300		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			326.49100	325.88400			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>326</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		61,472.00000	65,761,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		11,942.00000	10,251,000	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		31,160.00000	25,090,000		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		31,260.00000	25,190,000		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		31,060.00000	24,990,000		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>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>0.00</b>	<b>0</b>	<b>326</b>
AL7T On 05/08/2010 Index Future			350.30100	349.58200			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			319.83500	319.23200			3,198,350.00	1	1,460
ALBI On 04/11/2010 Index Future			325.15400	324.54100			0.00	0	0
<b>Total ALBI Future</b>							<b>3,198,350.00</b>	<b>1</b>	<b>1,460</b>
<b>Total For ALBI</b>							<b>3,198,350.00</b>	<b>1</b>	<b>1,460</b>
CRD1 On 05/08/2010 Index Future			141.29500	141.09100			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.64500	143.43700			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			380.89200	381.69200			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			312.28200	311.64700			0.00	0	3
OTH1 On 04/11/2010 Index Future			317.47500	316.83000			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			317.28700	316.69600			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.56300	321.96300			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>3,198,350.00</b>	<b>1</b>	<b>2,124</b>
JIBAR On 21/07/2010 Jibar Future			6.57000	6.56300			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.47300	6.46800			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.40800	6.40500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.39300	6.40100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.39300	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	15/12/2010	Jibar Future			6.39400	6.40200			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.48300	6.50200			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.63800	6.63400			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.98700	6.99800			0.00	0	3,500
JIBAR	On	21/12/2011	Jibar Future			7.31400	7.33200			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			7.59000	7.60500			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.59600	7.61700			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>189,021,608.87</b>	<b>1,624</b>	<b>96,456</b>
R155	On	31/08/2011	Spot Bond			6.83000	6.89000			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			7.92000	7.96000			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			8.93000	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			7.81000	7.85000			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			8.55500	8.58000			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			8.65000	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			7.71000	7.75000			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			8.70500	8.74000			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			8.77500	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			8.88500	8.90500			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>189,021,608.87</b>	<b>1,624</b>	<b>74,327</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>22,129</b>
<b>Grand Total:</b>							<b>189,021,608.87</b>	<b>1,624</b>	<b>96,456</b>