



Interest Rates Daily MTM Report

Daily summary for: 14/06/2010

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			8.01700	8.03800		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.09900	8.12200		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.15700	8.18200		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,345.00000	3,430,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		67.00000	53,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,322.00000	2,392,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		182.00000	153,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,424.00000	4,517,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		22.00000	16,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		436.00000	386,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,424.00000	1,472,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,642.00000	2,544,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		88.00000	88,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,382.00000	2,440,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		711.00000	667,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,540.00000	2,601,000	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		650.00000	609,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,228.00000	2,284,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		777.00000	730,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,140.00000	3,048,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		325.00000	336,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,073.00000	1,105,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,275.00000	2,201,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,164.00000	1,198,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,152.00000	2,080,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		985.00000	1,015,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,401.00000	2,325,000	3.93	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										0.00	0	9,757
R186	On	05/08/2010	Bond Future			8.97900	8.98000		10.00	0.00	0	20,749
R186	On	04/11/2010	Bond Future			9.04400	9.04500		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.09400	9.09500		11.00	0.00	0	0
Total R186 Future										0.00	0	20,749
R186	On	05/08/2010	Bond Future	9.25	Call		3,338.00000	3,300,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		868.00000	821,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		908.00000	867,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,077.00000	3,027,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,998.00000	6,988,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		163.00000	144,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		8,983.00000	8,982,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		63.00000	52,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,911.00000	1,866,000	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		1,725.00000	1,671,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,938.00000	4,902,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		340.00000	313,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,300.00000	4,272,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,446.00000	2,409,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,571.00000	4,544,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,272.00000	2,236,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,031.00000	4,003,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,625.00000	2,588,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,751.00000	4,715,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,001.00000	1,974,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,596.00000	3,575,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,459.00000	4,429,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,826.00000	3,805,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,233.00000	4,203,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,374.00000	3,353,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,695.00000	4,665,000	10.94	0.00	0	0
Total R186 Option										0.00	0	15,784
Total For R186										0.00	0	36,533
R201	On	05/08/2010	Bond Future			7.90600	7.92700		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.98300	8.00700		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.03300	8.05700		3.75	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		3,879.00000	3,955,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		6.00000	5,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,177.00000	2,230,000	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		467.00000	436,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,308.00000	2,363,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		427.00000	398,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,049.00000	2,100,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		511.00000	478,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,156.00000	1,186,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,345.00000	1,296,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,243.00000	1,276,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,266.00000	1,220,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,072.00000	1,101,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,427.00000	1,377,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,388
R203	On	05/08/2010	Bond Future			8.64100	8.66300		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.73000	8.75200		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.80000	8.82300		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,113.00000	3,201,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		148.00000	123,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,222.00000	3,287,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		776.00000	731,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,402.00000	3,469,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		714.00000	671,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,046.00000	3,108,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		842.00000	794,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,342.00000	1,374,000	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		2,920.00000	2,840,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,447.00000	1,481,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,778.00000	2,701,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,242.00000	1,272,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,067.00000	2,986,000	6.21	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	3,767
R204	On	05/08/2010	Bond Future			8.74800	8.75900		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.82900	8.84100		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.89200	8.90400		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,982.00000	3,016,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		246.00000	218,000	7.60	108,564.00	498	780
R204	On	05/08/2010	Bond Future	8.70	Call		914.00000	913,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,250.00000	1,186,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		0.00000	1,054,000	7.20	87,482.00	83	83
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	1,043,000	7.20	86,569.00	83	83
R204	On	05/08/2010	Bond Future	8.25	Put		0.00000	3,042,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		0.00000	159,000	6.81	79,182.00	498	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,196.00000	3,225,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		968.00000	930,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,388.00000	3,418,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		892.00000	856,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,013.00000	3,040,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,054.00000	1,014,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,339.00000	1,349,000	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		3,550.00000	3,495,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,448.00000	1,459,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,381.00000	3,328,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,237.00000	1,246,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,726.00000	3,670,000	7.25	0.00	0	0
Total R204 Option										361,797.00	1,162	1,845
Total For R204										361,797.00	1,162	4,509
R206	On	05/08/2010	Bond Future			7.80100	7.82400		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.88300	7.90700		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.93300	7.95900		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,387.00000	3,454,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		3.00000	3,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,906.00000	1,950,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		293.00000	271,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,014.00000	2,060,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		266.00000	246,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,800.00000	1,843,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		321.00000	298,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,026.00000	1,055,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		921.00000	884,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,096.00000	1,126,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		864.00000	828,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		959.00000	987,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		982.00000	944,000	3.04	0.00	0	0
Total R206 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R206										0.00	0	0
R207	On	05/08/2010	Bond Future			8.77600	8.79700		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.84700	8.87000		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.90300	8.92600		8.25	0.00	0	0
Total R207 Future										0.00	0	3,941
R207	On	05/08/2010	Bond Future	9.50	Call		4,144.00000	4,248,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		107.00000	87,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,901.00000	2,985,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		273.00000	232,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,443.00000	3,318,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		132.00000	132,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,267.00000	3,339,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,102.00000	1,041,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,463.00000	3,538,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,018.00000	960,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,076.00000	3,145,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,192.00000	1,128,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,939.00000	1,983,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,943.00000	2,857,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,076.00000	2,122,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,794.00000	2,709,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,807.00000	1,849,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,099.00000	3,011,000	8.20	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										0.00	0	4,441
R208	On	05/08/2010	Bond Future			8.83200	8.85400		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			8.90300	8.92500		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.95700	8.98000		9.00	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		3,995.00000	4,105,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		140.00000	115,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,202.00000	3,270,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,270.00000	1,205,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,400.00000	3,470,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,176.00000	1,113,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,010.00000	3,074,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,372.00000	1,303,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,929.00000	1,972,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,306.00000	3,213,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,067.00000	2,113,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,142.00000	3,052,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,796.00000	1,837,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,476.00000	3,381,000	8.95	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,317
R209	On	05/08/2010	Bond Future			8.91000	8.91000		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.95800	8.95900		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			8.99500	8.99600		14.00	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		955.00000	916,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,223.00000	2,184,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,872.00000	2,848,000	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		2,556.00000	2,524,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,081.00000	3,058,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,382.00000	2,351,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,670.00000	2,646,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,740.00000	2,708,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,391.00000	3,373,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,360.00000	3,335,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,596.00000	3,579,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,183.00000	3,158,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,192.00000	3,174,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,547.00000	3,521,000	13.93	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										361,797.00	1,162	74,129
GOVI	On	05/08/2010	GOVI			320.76400	320.39200		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			326.09800	325.72000			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		61,786.00000	63,792,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		13,866.00000	12,152,000	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		32,800.00000	29,020,000		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		32,900.00000	29,120,000		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		32,700.00000	28,920,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	326

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							0.00	0	326
AL7T On 05/08/2010 Index Future			346.54900	346.02500			0.00	0	58
Total AL7T Future							0.00	0	58
Total For AL7T							0.00	0	58
ALBI On 05/08/2010 Index Future			319.46200	319.09300			0.00	0	1,460
ALBI On 04/11/2010 Index Future			324.77500	324.39900			0.00	0	0
Total ALBI Future							0.00	0	1,460
Total For ALBI							0.00	0	1,460
CRD1 On 05/08/2010 Index Future			141.08200	140.91500			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.42800	143.25800			0.00	0	0
Total CRD1 Future							0.00	0	2
Total For CRD1							0.00	0	2
ILBI On 05/08/2010 Index Future			381.02800	381.51500			0.00	0	501
Total ILBI Future							0.00	0	501
Total For ILBI							0.00	0	501
OTH1 On 05/08/2010 Index Future			311.98400	311.62800			0.00	0	3
OTH1 On 04/11/2010 Index Future			317.17200	316.81000			0.00	0	0
Total OTH1 Future							0.00	0	3
Total For OTH1							0.00	0	3
TRT1 On 05/08/2010 Index Future			316.90700	316.53900			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.17600	321.80300			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	2,124
JIBAR On 15/06/2010 Jibar Future			6.62300	6.61500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.54900	6.53500			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.46600	6.43500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.40100	6.39500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.40100	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 17/11/2010 Jibar Future			6.40100	6.39500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.40200	6.39500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.50700	6.51500			0.00	200	5,500
JIBAR On 15/06/2011 Jibar Future			6.64100	6.67500			0.00	100	4,500
JIBAR On 21/09/2011 Jibar Future			7.01600	7.01500			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.34700	7.32500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.60500	7.58500			0.00	0	0
Total Jibar Future							0.00	300	21,500
Total For JIBAR FUTURE							0.00	300	21,500
Total for Jibar							0.00	300	21,500
Total for Derivatives :							361,797.00	1,462	98,079
R155 On 31/08/2011 Spot Bond			6.89500	6.90500			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.97000	7.99000			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.94000	8.94000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.85500	7.87500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.59000	8.61000			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.70000	8.70500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0

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			7.75500	7.77500			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.73000	8.75000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.79000	8.81000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.88000	8.87500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							0.00	300	75,950
Total Options							361,797.00	1,162	22,129
Grand Total:							361,797.00	1,462	98,079