



Interest Rates Daily MTM Report

Daily summary for: 25/06/2010

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			8.09800	7.85100		4.00	0.00	0	5,033
R157	On	04/11/2010	Bond Future			8.18600	7.93800		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.25100	7.99400		4.00	0.00	0	0
Total R157 Future										0.00	0	5,033
R157	On	05/08/2010	Bond Future	8.75	Call		4,169.00000	3,044,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		11.00000	47,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,064.00000	2,014,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		44.00000	155,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		5,285.00000	4,134,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		2.00000	12,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		150.00000	424,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,018.00000	1,131,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		1,823.00000	2,867,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		149.00000	32,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,934.00000	2,127,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		439.00000	741,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,110.00000	2,280,000	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		396.00000	675,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,762.00000	1,978,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		486.00000	811,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,458.00000	3,337,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		467.00000	237,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,370.00000	919,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,772.00000	2,412,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,478.00000	1,003,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,666.00000	2,282,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,266.00000	839,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,883.00000	2,547,000	3.93	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										0.00	0	9,033
R186	On	05/08/2010	Bond Future			9.14200	9.05200		10.00	408,527,968.60	3,620	20,936
R186	On	04/11/2010	Bond Future			9.21200	9.11900		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.26800	9.17900		11.00	0.00	0	0
Total R186 Future										408,527,968.60	3,620	20,936
R186	On	05/08/2010	Bond Future	9.25	Call		2,668.00000	2,120,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		865.00000	1,142,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		533.00000	350,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,369.00000	4,011,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,295.00000	5,528,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		127.00000	185,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		8,294.00000	7,490,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		40.00000	61,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,354.00000	992,000	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		1,835.00000	2,298,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		5,416.00000	6,176,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		151.00000	86,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		3,756.00000	3,281,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,577.00000	2,941,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,014.00000	3,521,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,389.00000	2,736,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,501.00000	3,045,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,770.00000	3,153,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,050.00000	5,612,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,626.00000	1,349,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,133.00000	2,780,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,750.00000	5,189,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,348.00000	2,980,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,510.00000	4,933,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,926.00000	2,589,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,001.00000	5,456,000	10.94	0.00	0	0
Total R186 Option										0.00	0	15,784
Total For R186										408,527,968.60	3,620	36,720
R201	On	05/08/2010	Bond Future			7.99800	7.92600		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			8.08200	8.00500		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.14000	8.05800		3.75	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		3,878.00000	3,614,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		1.00000	3,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,140.00000	1,941,000	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		423.00000	494,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,273.00000	2,068,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		385.00000	449,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,011.00000	1,817,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		466.00000	542,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,119.00000	991,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,311.00000	1,455,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,207.00000	1,073,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,234.00000	1,371,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,036.00000	914,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,395.00000	1,544,000	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			8.77200	8.69100		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.86700	8.78200		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.94500	8.85600		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		2,925.00000	2,552,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		104.00000	147,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,047.00000	2,746,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		750.00000	872,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,226.00000	2,917,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		688.00000	801,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,872.00000	2,579,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		817.00000	947,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,228.00000	1,072,000	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		2,965.00000	3,237,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,329.00000	1,164,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,820.00000	3,083,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,133.00000	984,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,117.00000	3,397,000	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			8.85900	8.77800		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.94500	8.86100		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			9.01300	8.92500		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,807.00000	2,415,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		179.00000	245,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		733.00000	543,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,176.00000	1,444,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		864.00000	652,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		1,023.00000	1,269,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		3,147.00000	3,566,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		93.00000	55,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,043.00000	2,726,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		925.00000	1,071,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,235.00000	2,908,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		850.00000	985,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,861.00000	2,554,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,012.00000	1,168,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,241.00000	1,080,000	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		3,565.00000	3,876,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,346.00000	1,176,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,393.00000	3,695,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,142.00000	990,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,744.00000	4,064,000	7.25	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										0.00	0	4,509
R206	On	05/08/2010	Bond Future			7.91300	7.85100		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			8.00400	7.93800		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.06600	7.99400		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,306.00000	3,124,000	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		1,810.00000	1,670,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		282.00000	323,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,918.00000	1,774,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		255.00000	292,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,704.00000	1,568,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		311.00000	356,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		953.00000	861,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		938.00000	1,029,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,021.00000	925,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		878.00000	966,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		888.00000	800,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,000.00000	1,096,000	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			8.92700	8.84600		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			9.00500	8.92100		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			9.06700	8.97600		8.25	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		3,824.00000	3,382,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		77.00000	110,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,569.00000	2,177,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		230.00000	313,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,658.00000	4,108,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		58.00000	33,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,986.00000	2,669,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,115.00000	1,281,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,178.00000	2,851,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,028.00000	1,183,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,799.00000	2,493,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,209.00000	1,386,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,750.00000	1,536,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,037.00000	3,335,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,881.00000	1,657,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,881.00000	3,169,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,625.00000	1,421,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,200.00000	3,508,000	8.20	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										0.00	0	5,139
R208	On	05/08/2010	Bond Future			8.97500	8.89400		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			9.05000	8.96700		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			9.11000	9.02400		9.00	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		3,710.00000	3,257,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		101.00000	142,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,949.00000	2,631,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,270.00000	1,449,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,142.00000	2,815,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,171.00000	1,341,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,760.00000	2,454,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,375.00000	1,565,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,751.00000	1,546,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,388.00000	3,689,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,883.00000	1,669,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,219.00000	3,510,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,624.00000	1,429,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,565.00000	3,875,000	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			9.09500	9.00400		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			9.14900	9.05600		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.19100	9.09500		14.00	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		546.00000	365,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,543.00000	3,056,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,366.00000	2,027,000	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		2,794.00000	3,158,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,558.00000	2,202,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,604.00000	2,950,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,182.00000	1,860,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,996.00000	3,377,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		2,916.00000	2,572,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,639.00000	4,015,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,107.00000	2,749,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,448.00000	3,809,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,732.00000	2,401,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,841.00000	4,229,000	13.93	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										408,527,968.60	3,620	74,290
GOVI	On	05/08/2010	GOVI			318.31900	319.63200		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			323.61300	324.94900			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		52,845.00000	43,509,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		12,525.00000	16,319,000	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		40,510.00000	53,870,000		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		40,610.00000	53,970,000		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		40,410.00000	53,770,000		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			346.78800	348.45300			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			316.93900	318.28900			34,863,290.00	11	1,452
ALBI On 04/11/2010 Index Future			322.21000	323.58300			0.00	0	0
Total ALBI Future							34,863,290.00	11	1,452
Total For ALBI							34,863,290.00	11	1,452
CRD1 On 05/08/2010 Index Future			140.73000	141.11100			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.07000	143.45800			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			382.46200	382.51400			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			308.80200	310.57000			0.00	0	3
OTH1 On 04/11/2010 Index Future			313.93800	315.73500			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			314.48200	315.79000			0.00	0	100
TRT1 On 04/11/2010 Index Future			319.71200	321.04200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							34,863,290.00	11	2,116
JIBAR On 21/07/2010 Jibar Future			6.53900	6.10000			0.00	2,500	2,000
JIBAR On 18/08/2010 Jibar Future			6.49000	6.48900			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.44900	6.44800			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.43100	6.43100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.43100	6.43100			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			6.43200	6.43200			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.48100	6.48400			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.67200	6.67800			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			7.03100	7.03200			0.00	2,500	6,000
JIBAR	On	21/12/2011	Jibar Future			7.28000	7.28000			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			7.55600	7.55600			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.58600	7.58600			0.00	0	0
Total Jibar Future										0.00	5,000	25,000
Total For JIBAR FUTURE										0.00	5,000	25,000
Total for Jibar										0.00	5,000	25,000
Total for Derivatives :										443,391,258.60	8,631	101,732
R155	On	31/08/2011	Spot Bond			6.99000	6.92000			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			8.06000	7.98000			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			9.10500	9.02500			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			7.95500	7.89000			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			8.73000	8.65000			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			8.82000	8.74000			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			7.88000	7.81000			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			8.89000	8.81000			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			8.93500	8.85500			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			9.06000	8.98000			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							443,391,258.60	8,631	79,603
Total Options							0.00	0	22,129
Grand Total:							443,391,258.60	8,631	101,732