



Interest Rates Daily MTM Report

Daily summary for: 30/06/2010

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			8.06300	8.12700		4.00	0.00	0	5,033
R157	On	04/11/2010	Bond Future			8.14800	8.21700		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			8.21100	8.28400		4.25	0.00	0	0
Total R157 Future										0.00	0	5,033
R157	On	05/08/2010	Bond Future	8.75	Call		2,906.00000	3,183,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		44.00000	22,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,877.00000	2,112,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		153.00000	89,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		3,997.00000	4,291,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		11.00000	6,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		438.00000	295,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,010.00000	1,166,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,990.00000	2,692,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		20.00000	21,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,017.00000	2,261,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		769.00000	706,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,168.00000	2,419,000	4.70	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		701.00000	645,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,872.00000	2,107,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		843.00000	771,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,443.00000	3,198,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		206.00000	267,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		857.00000	995,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,490.00000	2,319,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		938.00000	1,086,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,356.00000	2,196,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		780.00000	909,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,627.00000	2,448,000	4.01	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			9.06700	9.14100		10.00	0.00	0	20,936
R186	On	04/11/2010	Bond Future			9.13500	9.21100		11.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.18900	9.26700		11.25	0.00	0	0
Total R186 Future										0.00	0	20,936
R186	On	05/08/2010	Bond Future	9.25	Call		2,049.00000	2,398,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,062.00000	733,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		304.00000	352,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		3,956.00000	3,326,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		5,503.00000	6,113,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		151.00000	83,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		7,483.00000	8,138,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		45.00000	22,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		922.00000	1,093,000	9.68	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		2,219.00000	1,712,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		6,148.00000	5,478,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		67.00000	75,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		3,238.00000	3,520,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,889.00000	2,486,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,478.00000	3,786,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,684.00000	2,307,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,002.00000	3,264,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,101.00000	2,678,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,567.00000	4,982,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,313.00000	1,413,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		2,750.00000	3,000,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		5,150.00000	4,707,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		2,950.00000	3,217,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,894.00000	4,468,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,559.00000	2,790,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,417.00000	4,955,000	10.81	0.00	0	0
Total R186 Option										0.00	0	14,816
Total For R186										0.00	0	35,752
R201	On	05/08/2010	Bond Future			7.92100	7.99600		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			8.00000	8.08000		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.05200	8.13800		4.00	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		3,620.00000	3,896,000	4.38	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	4.38	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,932.00000	2,148,000	4.30	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		478.00000	414,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,060.00000	2,282,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		434.00000	377,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,808.00000	2,016,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		526.00000	454,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		983.00000	1,145,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,440.00000	1,318,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,065.00000	1,234,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,356.00000	1,241,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		906.00000	1,060,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,529.00000	1,399,000	3.82	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			8.70600	8.78000		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.79700	8.87500		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.87200	8.95400		6.50	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		2,493.00000	2,825,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		128.00000	81,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,696.00000	2,952,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		861.00000	730,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,867.00000	3,133,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		791.00000	670,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,530.00000	2,774,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		937.00000	794,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,041.00000	1,111,000	6.03	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		3,250.00000	2,925,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,132.00000	1,211,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,094.00000	2,779,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		955.00000	1,018,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,411.00000	3,079,000	5.99	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			8.81400	8.87700		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.89700	8.96400		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.96400	9.03300		7.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,299.00000	2,568,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		230.00000	144,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		466.00000	529,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,468.00000	1,176,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		568.00000	648,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		1,286.00000	1,011,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		3,651.00000	3,296,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		38.00000	39,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		2,633.00000	2,896,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,082.00000	977,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		2,813.00000	3,086,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		994.00000	899,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,463.00000	2,710,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,181.00000	1,060,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,029.00000	1,121,000	7.21	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		3,932.00000	3,654,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,122.00000	1,224,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,748.00000	3,480,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		942.00000	1,026,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		4,123.00000	3,838,000	7.17	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			7.83400	7.90000		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.91900	7.99000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.97400	8.05200		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,162.00000	3,355,000	3.51	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,689.00000	1,845,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		303.00000	265,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,794.00000	1,954,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		274.00000	239,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,585.00000	1,737,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		334.00000	291,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		870.00000	951,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,002.00000	885,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		934.00000	1,025,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		939.00000	831,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		808.00000	881,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,068.00000	942,000	2.98	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			8.89100	8.95600		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.96800	9.03400		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			9.02900	9.09800		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		3,207.00000	3,551,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		104.00000	68,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,009.00000	2,293,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		315.00000	218,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		4,265.00000	3,886,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		20.00000	22,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,539.00000	2,789,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,317.00000	1,189,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,717.00000	2,979,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,215.00000	1,099,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,366.00000	2,605,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,425.00000	1,286,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,449.00000	1,577,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,421.00000	3,162,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,566.00000	1,705,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,251.00000	3,004,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,338.00000	1,455,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,598.00000	3,328,000	8.12	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			8.93000	8.99300		8.50	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			9.00400	9.06900		9.50	0.00	0	0
R208	On	03/02/2011	Bond Future			9.06200	9.13000		9.25	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		3,135.00000	3,485,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		129.00000	96,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,534.00000	2,780,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,465.00000	1,323,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,715.00000	2,972,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,354.00000	1,223,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,359.00000	2,593,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,584.00000	1,430,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,481.00000	1,528,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,741.00000	3,389,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,601.00000	1,656,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,559.00000	3,216,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,368.00000	1,407,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,931.00000	3,572,000	8.56	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			9.01100	9.07400		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			9.06200	9.12700		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			9.10300	9.16800		14.50	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		353.00000	422,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,885.00000	2,473,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,063.00000	2,191,000	14.07	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		3,029.00000	2,665,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,242.00000	2,384,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,825.00000	2,475,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		1,892.00000	2,006,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,243.00000	2,866,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		2,621.00000	2,847,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,892.00000	3,631,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		2,801.00000	3,041,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,690.00000	3,443,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,447.00000	2,660,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		4,104.00000	3,829,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										0.00	0	73,322
GOVI	On	05/08/2010	GOVI			319.20300	318.13000		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			324.51300	323.42100			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		40,980.00000	47,985,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		15,680.00000	11,955,000	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		55,790.00000	44,870,000		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		55,890.00000	44,970,000		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		55,690.00000	44,770,000		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			347.80000	346.60000			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			317.86300	316.76300			47,679,450.00	15	1,437
ALBI On 04/11/2010 Index Future			323.15000	322.03200			0.00	0	0
Total ALBI Future							47,679,450.00	15	1,437
Total For ALBI							47,679,450.00	15	1,437
CRD1 On 05/08/2010 Index Future			141.27700	140.99300			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.62700	143.33800			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			381.39900	381.41500			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			310.16000	308.91100			0.00	0	3
OTH1 On 04/11/2010 Index Future			315.31900	314.04900			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			315.37300	314.31000			0.00	0	100
TRT1 On 04/11/2010 Index Future			320.61900	319.53800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							47,679,450.00	15	2,101
JIBAR On 21/07/2010 Jibar Future			6.57500	6.54900			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.50500	6.49500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.44500	6.45400			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.42500	6.43100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.42500	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			6.42500	6.43200			0.00	0	0
JIBAR	On	16/03/2011			6.47500	6.47100			0.00	0	5,500
JIBAR	On	15/06/2011			6.68500	6.66700			0.00	0	4,500
JIBAR	On	21/09/2011			6.98500	7.02000			0.00	0	6,000
JIBAR	On	21/12/2011			7.25500	7.27400			0.00	0	5,000
JIBAR	On	20/03/2012			7.51500	7.54700			0.00	0	0
JIBAR	On	20/06/2012			7.56500	7.58500			0.00	0	0
Total Jibar Future									0.00	0	25,000
Total For JIBAR FUTURE									0.00	0	25,000
Total for Jibar									0.00	0	25,000
Total for Derivatives :									47,679,450.00	15	100,749
R155	On	31/08/2011			6.97000	7.03000			0.00	0	0
Total R155 SPOT									0.00	0	0
Total For R155									0.00	0	0
R157	On	15/09/2015			8.03000	8.09000			0.00	0	0
Total R157 SPOT									0.00	0	0
Total For R157									0.00	0	0
R186	On	21/12/2026			9.04000	9.11500			0.00	0	0
Total R186 SPOT									0.00	0	0
Total For R186									0.00	0	0
R201	On	21/12/2014			7.89000	7.95000			0.00	0	0
Total R201 SPOT									0.00	0	0
Total For R201									0.00	0	0
R203	On	15/09/2017			8.67000	8.74000			0.00	0	0
Total R203 SPOT									0.00	0	0
Total For R203									0.00	0	0
R204	On	21/12/2018			8.78000	8.84000			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			7.80000	7.86000			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			8.86000	8.92000			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			8.90000	8.96000			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			8.99000	9.05500			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							47,679,450.00	15	79,588
Total Options							0.00	0	21,161
Grand Total:							47,679,450.00	15	100,749