



Interest Rates Daily MTM Report

Daily summary for: 17/06/2010

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			8.00200	8.02600		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.08300	8.10900		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.14100	8.16800		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,387.00000	3,489,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		53.00000	42,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,351.00000	2,439,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		155.00000	130,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,475.00000	4,583,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		16.00000	12,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		391.00000	344,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,435.00000	1,501,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,579.00000	2,470,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		81.00000	85,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,405.00000	2,478,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		676.00000	633,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,565.00000	2,641,000	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		617.00000	577,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,250.00000	2,320,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		741.00000	694,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,081.00000	2,982,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		324.00000	341,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,083.00000	1,122,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,225.00000	2,150,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,176.00000	1,217,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,104.00000	2,031,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		994.00000	1,031,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,351.00000	2,274,000	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			8.99600	9.01900		10.00	0.00	0	20,749
R186	On	04/11/2010	Bond Future			9.06100	9.08500		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.11200	9.13700		11.00	0.00	0	0
Total R186 Future										0.00	0	20,749
R186	On	05/08/2010	Bond Future	9.25	Call		3,024.00000	3,143,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		916.00000	822,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		741.00000	774,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,272.00000	3,092,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,637.00000	6,823,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		164.00000	137,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		8,619.00000	8,820,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		61.00000	48,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,660.00000	1,733,000	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		1,836.00000	1,696,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		5,214.00000	5,011,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		254.00000	264,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,038.00000	4,145,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,550.00000	2,438,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,302.00000	4,414,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,368.00000	2,261,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,777.00000	3,879,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,736.00000	2,619,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,941.00000	4,781,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,826.00000	1,885,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,382.00000	3,471,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,623.00000	4,487,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,605.00000	3,698,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,391.00000	4,259,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,168.00000	3,253,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,867.00000	4,727,000	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			7.89100	7.91500		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.96800	7.99400		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.01600	8.04400		3.75	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		3,921.00000	4,009,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		4.00000	3,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,198.00000	2,260,000	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		443.00000	414,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,330.00000	2,394,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		403.00000	376,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,069.00000	2,129,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		486.00000	454,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,166.00000	1,206,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,312.00000	1,259,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,254.00000	1,297,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,234.00000	1,184,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,081.00000	1,120,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,393.00000	1,339,000	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			8.62600	8.65000		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.71400	8.73900		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.78400	8.81000		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,155.00000	3,258,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		123.00000	102,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,249.00000	3,331,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		738.00000	695,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,431.00000	3,515,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		678.00000	637,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,071.00000	3,150,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		802.00000	756,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,350.00000	1,392,000	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		2,865.00000	2,781,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,456.00000	1,500,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,725.00000	2,643,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,250.00000	1,289,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,012.00000	2,925,000	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			8.73300	8.75800		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.81400	8.83900		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.87600	8.90200		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,962.00000	3,071,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		221.00000	188,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		877.00000	923,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,207.00000	1,111,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,016.00000	1,067,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		1,061.00000	970,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		3,087.00000	2,953,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		147.00000	155,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,181.00000	3,266,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		942.00000	888,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,373.00000	3,461,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		866.00000	816,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,997.00000	3,079,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,027.00000	970,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,325.00000	1,367,000	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		3,525.00000	3,426,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,434.00000	1,478,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,357.00000	3,260,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,223.00000	1,263,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,701.00000	3,601,000	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			7.79600	7.82100		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.87800	7.90500		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.92700	7.95700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,395.00000	3,468,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		2.00000	2,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,901.00000	1,955,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		282.00000	262,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,009.00000	2,065,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		256.00000	237,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,794.00000	1,847,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		310.00000	289,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,021.00000	1,057,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		911.00000	871,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,091.00000	1,129,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		854.00000	815,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		953.00000	988,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		971.00000	929,000	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			8.78100	8.79500		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.85300	8.86800		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.91000	8.92400		8.25	0.00	0	0
Total R207 Future										0.00	0	3,941
R207	On	05/08/2010	Bond Future	9.50	Call		4,140.00000	4,209,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		92.00000	78,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,884.00000	2,941,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		244.00000	218,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,415.00000	3,332,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		116.00000	116,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,250.00000	3,297,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,073.00000	1,033,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,447.00000	3,495,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		990.00000	952,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,058.00000	3,102,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,162.00000	1,120,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,924.00000	1,949,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,917.00000	2,863,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,061.00000	2,088,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,767.00000	2,715,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,792.00000	1,816,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,073.00000	3,018,000	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			8.84900	8.86200		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			8.92000	8.93300		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.97500	8.98900		9.00	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		3,932.00000	3,996,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		126.00000	111,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,144.00000	3,182,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,260.00000	1,220,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,341.00000	3,380,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,165.00000	1,126,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,952.00000	2,988,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,362.00000	1,319,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,885.00000	1,910,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,316.00000	3,258,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,022.00000	2,048,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,151.00000	3,094,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,754.00000	1,777,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,488.00000	3,428,000	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			8.93800	8.96000		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.98700	9.01000		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.02500	9.04800		14.00	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		766.00000	797,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,423.00000	2,283,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,628.00000	2,701,000	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		2,705.00000	2,601,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,829.00000	2,906,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,523.00000	2,423,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,435.00000	2,504,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,898.00000	2,790,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,158.00000	3,232,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,525.00000	3,424,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,356.00000	3,434,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,341.00000	3,243,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,966.00000	3,038,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,719.00000	3,615,000	13.93	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										0.00	0	74,129
GOVI	On	05/08/2010	GOVI			320.55300	320.30900		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			325.88400	325.63500			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		60,179.00000	61,472,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		13,089.00000	11,942,000	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		33,650.00000	31,160,000		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		33,750.00000	31,260,000		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		33,550.00000	31,060,000		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			349.58200	346.17600			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			319.23200	318.97800			143,654,400.00	45	1,460
ALBI On 04/11/2010 Index Future			324.54100	324.28200			0.00	0	0
Total ALBI Future							143,654,400.00	45	1,460
Total For ALBI							143,654,400.00	45	1,460
CRD1 On 05/08/2010 Index Future			141.09100	141.01700			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.43700	143.36200			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			381.69200	381.07100			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			311.64700	311.33500			0.00	0	3
OTH1 On 04/11/2010 Index Future			316.83000	316.51200			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			316.69600	316.45400			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.96300	321.71600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							143,654,400.00	45	2,124
JIBAR On 21/07/2010 Jibar Future			6.56300	6.55100			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.46800	6.46600			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.40500	6.40100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.40100	6.40100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.40100	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			6.40200	6.40200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.50200	6.50500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.63400	6.63700			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.99800	7.01300			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.33200	7.34400			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.60500	7.60500			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.61700	7.60000			0.00	0	0
Total Jibar Future							0.00	0	21,500
Total For JIBAR FUTURE							0.00	0	21,500
Total for Jibar							0.00	0	21,500
Total for Derivatives :							143,654,400.00	45	98,079
R155 On 31/08/2011 Spot Bond			6.89000	6.91000			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			7.96000	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			8.96000	8.98000			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			7.85000	7.87000			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			8.58000	8.60000			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			8.68500	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			7.75000	7.77000			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			8.74000	8.75500			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			8.81000	8.82500			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			8.90500	8.93500			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							143,654,400.00	45	75,950
Total Options							0.00	0	22,129
Grand Total:							143,654,400.00	45	98,079