



Interest Rates Daily MTM Report

Daily summary for: 21/06/2010

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			7.93800	7.96000		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.01500	8.03800		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.06800	8.09300		4.00	0.00	0	0
Total R157 Future										0.00	0	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,676.00000	3,771,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		32.00000	23,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,610.00000	2,692,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		104.00000	82,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,777.00000	4,878,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		8.00000	6,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		287.00000	243,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,641.00000	1,701,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,291.00000	2,188,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		103.00000	104,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,619.00000	2,683,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		573.00000	534,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,786.00000	2,852,000	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		521.00000	484,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,457.00000	2,518,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		630.00000	588,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,819.00000	2,729,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		380.00000	393,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,203.00000	1,238,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,027.00000	1,956,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,302.00000	1,340,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,912.00000	1,844,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,108.00000	1,141,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,147.00000	2,073,000	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			8.97400	8.96400		10.00	0.00	0	19,126
R186	On	04/11/2010	Bond Future			9.03900	9.02900		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.08900	9.07900		11.00	0.00	0	0
Total R186 Future										0.00	0	19,126
R186	On	05/08/2010	Bond Future	9.25	Call		3,342.00000	3,228,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		723.00000	702,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		851.00000	775,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		2,872.00000	2,889,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,096.00000	6,992,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		112.00000	101,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		9,107.00000	9,009,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		38.00000	33,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,871.00000	1,768,000	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		1,536.00000	1,526,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,745.00000	4,798,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		296.00000	255,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,311.00000	4,221,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,311.00000	2,312,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,586.00000	4,495,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,140.00000	2,141,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,038.00000	3,950,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,486.00000	2,489,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,587.00000	4,612,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,984.00000	1,917,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,607.00000	3,537,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,325.00000	4,345,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,839.00000	3,768,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,102.00000	4,121,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,383.00000	3,315,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,559.00000	4,581,000	10.94	0.00	0	0
Total R186 Option										0.00	0	15,784
Total For R186										0.00	0	34,910
R201	On	05/08/2010	Bond Future			7.82700	7.84900		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.89900	7.92200		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.94300	7.96800		3.75	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		4,164.00000	4,244,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		2.00000	1,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,380.00000	2,434,000	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		372.00000	345,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,517.00000	2,573,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		338.00000	313,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,246.00000	2,298,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		410.00000	381,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,285.00000	1,321,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,179.00000	1,132,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,379.00000	1,416,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,107.00000	1,061,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,195.00000	1,229,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,255.00000	1,206,000	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			8.58300	8.60500		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.66900	8.69100		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.73700	8.76000		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,353.00000	3,448,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		89.00000	70,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,411.00000	3,480,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		660.00000	618,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,598.00000	3,669,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		605.00000	566,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,229.00000	3,295,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		720.00000	675,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,435.00000	1,469,000	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		2,707.00000	2,630,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,546.00000	1,581,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,572.00000	2,495,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,330.00000	1,361,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,850.00000	2,769,000	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			8.67000	8.69200		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.74800	8.77000		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.80800	8.83100		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,269.00000	3,366,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		152.00000	123,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,028.00000	1,062,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		982.00000	891,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,183.00000	1,222,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		853.00000	766,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		2,747.00000	2,622,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		182.00000	183,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,435.00000	3,507,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		813.00000	763,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,635.00000	3,710,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		745.00000	698,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,243.00000	3,313,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		890.00000	837,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,454.00000	1,489,000	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		3,270.00000	3,180,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,570.00000	1,607,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,109.00000	3,021,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,345.00000	1,377,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,439.00000	3,346,000	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			7.73200	7.75300		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.80700	7.83100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.85100	7.87700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,594.00000	3,655,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,056.00000	2,103,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		233.00000	214,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,168.00000	2,216,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		211.00000	193,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,945.00000	1,991,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		257.00000	237,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,125.00000	1,156,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		811.00000	775,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,199.00000	1,232,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		757.00000	724,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,053.00000	1,083,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		866.00000	830,000	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			8.73900	8.75000		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.80900	8.82100		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.86400	8.87600		8.25	0.00	0	0
Total R207 Future										0.00	0	3,941
R207	On	05/08/2010	Bond Future	9.50	Call		4,379.00000	4,432,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		64.00000	52,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,092.00000	3,131,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		185.00000	159,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,163.00000	3,090,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		131.00000	123,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,419.00000	3,450,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		970.00000	931,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,622.00000	3,654,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		893.00000	855,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,221.00000	3,250,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,053.00000	1,012,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,033.00000	2,049,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,753.00000	2,701,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,175.00000	2,193,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,609.00000	2,558,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,896.00000	1,911,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,904.00000	2,851,000	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			8.80600	8.81700		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			8.87600	8.88700		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.92900	8.94100		9.00	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		4,173.00000	4,225,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		90.00000	74,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,308.00000	3,333,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,146.00000	1,105,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,511.00000	3,537,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,057.00000	1,017,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,110.00000	3,133,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,242.00000	1,198,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,992.00000	2,008,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,138.00000	3,082,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,135.00000	2,151,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,979.00000	2,923,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,856.00000	1,870,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,305.00000	3,248,000	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			8.91600	8.91700		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.96500	8.96500		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.00200	9.00300		14.00	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		842.00000	803,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,165.00000	2,118,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,782.00000	2,753,000	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		2,512.00000	2,483,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,990.00000	2,961,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,338.00000	2,309,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,581.00000	2,552,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,697.00000	2,668,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,312.00000	3,295,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,335.00000	3,310,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,517.00000	3,499,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,158.00000	3,132,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,115.00000	3,097,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,524.00000	3,498,000	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	72,506
GOVI	On	05/08/2010	GOVI			321.45100	321.15100		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			326.79700	326.49100			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		65,761.00000	67,387,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		10,251.00000	8,877,000	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		25,090.00000	22,030,000		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		25,190.00000	22,130,000		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		24,990.00000	21,930,000		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			350.78900	350.30100			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			320.12900	319.83500			0.00	0	1,460
ALBI On 04/11/2010 Index Future			325.45300	325.15400			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			141.45700	141.29500			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.81000	143.64500			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			380.86700	380.89200			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			312.53800	312.28200			0.00	0	3
OTH1 On 04/11/2010 Index Future			317.73500	317.47500			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			317.58300	317.28700			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.86400	322.56300			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 21/07/2010 Jibar Future			6.55300	6.57000			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.46600	6.47300			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.39400	6.40800			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.38300	6.39300			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.38300	6.39300			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			6.38400	6.39400			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.45400	6.48300			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.60700	6.63800			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.95800	6.98700			0.00	0	3,500
JIBAR	On	21/12/2011	Jibar Future			7.20600	7.31400			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			7.47700	7.59000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.50500	7.59600			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 :										0.00	0	96,456
R155	On	31/08/2011	Spot Bond			6.81500	6.83000			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			7.89500	7.92000			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			8.93500	8.93000			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			7.78500	7.81000			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			8.53500	8.55500			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			8.62500	8.65000			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			7.68500	7.71000			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			8.70000	8.70500			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			8.76500	8.77500			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			8.89000	8.88500			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	0	74,327
Total Options							0.00	0	22,129
Grand Total:							0.00	0	96,456