



Interest Rates Daily MTM Report

Daily summary for: 23/06/2010

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			7.96600	7.94800		4.00	12,825,545.00	100	5,657
R157	On	04/11/2010	Bond Future			8.04500	8.02500		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.10000	8.07900		4.00	0.00	0	0
Total R157 Future										12,825,545.00	100	5,657
R157	On	05/08/2010	Bond Future	8.75	Call		3,724.00000	3,641,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		23.00000	25,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,645.00000	2,565,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		82.00000	87,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,831.00000	4,746,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		6.00000	6,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		247.00000	260,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,658.00000	1,586,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,226.00000	2,298,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		95.00000	82,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,646.00000	2,576,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		542.00000	561,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,814.00000	2,742,000	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		491.00000	508,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,482.00000	2,413,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		597.00000	618,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,761.00000	2,828,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		380.00000	357,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,215.00000	1,173,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,980.00000	2,027,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,315.00000	1,272,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,865.00000	1,912,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,119.00000	1,079,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,098.00000	2,148,000	3.93	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										12,825,545.00	100	9,657
R186	On	05/08/2010	Bond Future			9.01200	8.99400		10.00	0.00	0	19,126
R186	On	04/11/2010	Bond Future			9.07700	9.05900		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.12900	9.11000		11.00	0.00	0	0
Total R186 Future										0.00	0	19,126
R186	On	05/08/2010	Bond Future	9.25	Call		3,077.00000	2,942,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		737.00000	769,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		704.00000	642,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,004.00000	3,108,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,811.00000	6,648,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		106.00000	110,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		8,824.00000	8,658,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		34.00000	35,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,652.00000	1,550,000	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		1,596.00000	1,661,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,950.00000	5,090,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		222.00000	195,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,099.00000	3,990,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,373.00000	2,429,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,370.00000	4,257,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,199.00000	2,250,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,832.00000	3,727,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,554.00000	2,614,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,717.00000	4,811,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,839.00000	1,769,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,437.00000	3,347,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,435.00000	4,516,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,664.00000	3,571,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,207.00000	4,285,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,219.00000	3,133,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,675.00000	4,760,000	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			7.87600	7.84700		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.95100	7.92000		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.99900	7.96600		3.75	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		4,170.00000	4,063,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		1.00000	2,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,373.00000	2,286,000	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		358.00000	380,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,511.00000	2,422,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		325.00000	345,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,238.00000	2,153,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		395.00000	419,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,278.00000	1,219,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,165.00000	1,216,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,372.00000	1,310,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,093.00000	1,141,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,188.00000	1,131,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,241.00000	1,294,000	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	8.60300		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.72900	8.68900		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.80100	8.75800		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,348.00000	3,163,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		74.00000	85,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,399.00000	3,245,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		638.00000	684,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,586.00000	3,429,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		583.00000	626,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,216.00000	3,065,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		697.00000	746,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,422.00000	1,334,000	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		2,685.00000	2,805,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,532.00000	1,440,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,548.00000	2,665,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,317.00000	1,233,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,827.00000	2,951,000	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			8.72800	8.70000		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.80800	8.77900		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.87100	8.84000		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,207.00000	3,060,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		136.00000	148,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		962.00000	873,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		962.00000	1,032,000	7.16	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,115.00000	1,018,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		830.00000	893,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		2,762.00000	2,897,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		152.00000	127,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,376.00000	3,255,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		804.00000	844,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,576.00000	3,452,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		736.00000	773,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,185.00000	3,066,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		882.00000	924,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,417.00000	1,350,000	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		3,282.00000	3,382,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,531.00000	1,461,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,119.00000	3,216,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,309.00000	1,245,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,452.00000	3,556,000	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			7.80000	7.76200		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.88200	7.84000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.93300	7.88700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,567.00000	3,455,000	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		2,027.00000	1,932,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		229.00000	250,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,139.00000	2,043,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		207.00000	226,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,917.00000	1,824,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		254.00000	277,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,102.00000	1,036,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		813.00000	865,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,176.00000	1,108,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		760.00000	810,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,031.00000	968,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		870.00000	925,000	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			8.79600	8.76800		7.75	63,346,019.78	698	4,639
R207	On	04/11/2010	Bond Future			8.86900	8.84000		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.92600	8.89600		8.25	0.00	0	0
Total R207 Future										63,346,019.78	698	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		4,265.00000	4,105,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		57.00000	63,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,975.00000	2,825,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		175.00000	191,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,240.00000	3,388,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		101.00000	83,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,317.00000	3,195,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		978.00000	1,024,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,518.00000	3,393,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		899.00000	942,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,121.00000	3,002,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,063.00000	1,112,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,960.00000	1,878,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,794.00000	2,882,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,100.00000	2,015,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,647.00000	2,733,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,826.00000	1,747,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,948.00000	3,039,000	8.20	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										63,346,019.78	698	5,139
R208	On	05/08/2010	Bond Future			8.84400	8.82600		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			8.91500	8.89600		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.97000	8.95100		9.00	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		4,106.00000	3,998,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		79.00000	82,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,244.00000	3,160,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,137.00000	1,168,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,446.00000	3,361,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,047.00000	1,077,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,047.00000	2,965,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,233.00000	1,266,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,945.00000	1,890,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,150.00000	3,208,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,085.00000	2,029,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,988.00000	3,045,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,810.00000	1,757,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,318.00000	3,378,000	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			8.95400	8.94600		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			9.00400	8.99600		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.04300	9.03400		14.00	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		709.00000	675,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,258.00000	2,286,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,617.00000	2,576,000	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		2,586.00000	2,607,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,820.00000	2,777,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,407.00000	2,425,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,422.00000	2,382,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,777.00000	2,799,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,161.00000	3,119,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,421.00000	3,448,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,361.00000	3,318,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,239.00000	3,265,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,968.00000	2,927,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,614.00000	3,641,000	13.93	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										76,171,564.78	798	73,104
GOVI	On	05/08/2010	GOVI			320.49100	321.04600		6.57	3,204,910.00	1	327
GOVI	On	04/11/2010	GOVI			325.82200	326.38500			0.00	0	0
Total GOVI Future										3,204,910.00	1	327
GOVI	On	05/08/2010	GOVI	315.60	Call		63,970.00000	59,459,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		9,510.00000	10,549,000	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		26,150.00000	31,780,000		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		26,250.00000	31,880,000		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		26,050.00000	31,680,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										3,204,910.00	1	327

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI							3,204,910.00	1	327
AL7T On 05/08/2010 Index Future			349.50100	350.21000			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			319.16100	319.71400			0.00	0	1,460
ALBI On 04/11/2010 Index Future			324.46900	325.03100			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			141.20400	141.37500			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.55200	143.72600			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			382.51400	382.23200			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			311.51700	312.06000			0.00	0	3
OTH1 On 04/11/2010 Index Future			316.69800	317.25000			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			316.63600	317.18300			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.90200	322.45800			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			6.57500	6.55300			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.48500	6.46600			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.41500	6.39400			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.39500	6.38300			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.39500	6.38300			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			6.39500	6.38400			0.00	0	0
JIBAR	On	16/03/2011			6.45500	6.45400			0.00	0	5,500
JIBAR	On	15/06/2011			6.64500	6.60700			0.00	0	4,500
JIBAR	On	21/09/2011			6.95500	6.95800			0.00	0	3,500
JIBAR	On	21/12/2011			7.21500	7.20600			0.00	0	5,000
JIBAR	On	20/03/2012			7.48500	7.47700			0.00	0	0
JIBAR	On	20/06/2012			7.52500	7.50500			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 :									79,376,474.78	799	97,055
R155	On	31/08/2011			6.86500	6.84500			0.00	0	0
Total R155 SPOT									0.00	0	0
Total For R155									0.00	0	0
R157	On	15/09/2015			7.93000	7.91500			0.00	0	0
Total R157 SPOT									0.00	0	0
Total For R157									0.00	0	0
R186	On	21/12/2026			8.97500	8.96000			0.00	0	0
Total R186 SPOT									0.00	0	0
Total For R186									0.00	0	0
R201	On	21/12/2014			7.83500	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			8.60000	8.56000			0.00	0	0
Total R203 SPOT									0.00	0	0
Total For R203									0.00	0	0
R204	On	21/12/2018			8.68500	8.66000			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			7.76000	7.72000			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			8.76000	8.73500			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	8.78500			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			8.93000	8.92000			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							79,376,474.78	799	74,926
Total Options							0.00	0	22,129
Grand Total:							79,376,474.78	799	97,055