



Interest Rates Daily MTM Report

Daily summary for: 28/06/2010

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			8.07700	8.09800		4.00	0.00	0	5,033
R157	On	04/11/2010	Bond Future			8.16300	8.18600		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.22700	8.25100		4.00	0.00	0	0
Total R157 Future										0.00	0	5,033
R157	On	05/08/2010	Bond Future	8.75	Call		3,044.00000	3,130,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		47.00000	34,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,014.00000	2,082,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		155.00000	124,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,134.00000	4,228,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		12.00000	8,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		424.00000	366,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,131.00000	1,172,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,867.00000	2,767,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		32.00000	31,000	3.90	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,127.00000	2,182,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		741.00000	694,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,280.00000	2,338,000	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		675.00000	631,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,978.00000	2,031,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		811.00000	762,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,337.00000	3,242,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		237.00000	245,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		919.00000	945,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,412.00000	2,337,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,003.00000	1,032,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,282.00000	2,210,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		839.00000	863,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,547.00000	2,470,000	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			9.11100	9.14200		10.00	0.00	0	20,936
R186	On	04/11/2010	Bond Future			9.18000	9.21200		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.23500	9.26800		11.00	0.00	0	0
Total R186 Future										0.00	0	20,936
R186	On	05/08/2010	Bond Future	9.25	Call		2,120.00000	2,239,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,142.00000	978,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		350.00000	364,000	10.00	176,176.00	484	816
R186	On	05/08/2010	Bond Future	8.75	Put		4,011.00000	3,742,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		5,528.00000	5,763,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		185.00000	137,000	11.09	66,308.00	484	960
R186	On	05/08/2010	Bond Future	10.00	Call		7,490.00000	7,753,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		61.00000	41,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		992.00000	1,046,000	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		2,298.00000	2,069,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		6,176.00000	5,894,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		86.00000	87,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		3,281.00000	3,400,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,941.00000	2,772,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,521.00000	3,647,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,736.00000	2,574,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,045.00000	3,158,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		3,153.00000	2,978,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,612.00000	5,383,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,349.00000	1,407,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		2,780.00000	2,879,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		5,189.00000	4,995,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		2,980.00000	3,084,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,933.00000	4,745,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,589.00000	2,682,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,456.00000	5,256,000	10.94	0.00	0	0
Total R186 Option										242,484.00	968	14,816
Total For R186										242,484.00	968	35,752
R201	On	05/08/2010	Bond Future			7.94500	7.99800		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			8.02600	8.08200		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.08000	8.14000		3.75	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		3,614.00000	3,808,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		3.00000	2,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,941.00000	2,073,000	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		494.00000	430,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,068.00000	2,204,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		449.00000	390,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,817.00000	1,944,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		542.00000	473,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		991.00000	1,074,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,455.00000	1,339,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,073.00000	1,160,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,371.00000	1,259,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		914.00000	992,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,544.00000	1,423,000	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			8.76100	8.77200		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.85500	8.86700		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.93200	8.94500		6.25	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		2,552.00000	2,584,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		147.00000	122,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,746.00000	2,770,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		872.00000	836,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		2,917.00000	2,943,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		801.00000	768,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,579.00000	2,601,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		947.00000	909,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,072.00000	1,081,000	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		3,237.00000	3,184,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,164.00000	1,174,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,083.00000	3,031,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		984.00000	993,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,397.00000	3,343,000	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			8.83800	8.85900		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.92200	8.94500		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.99000	9.01300		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,415.00000	2,490,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		245.00000	201,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		543.00000	553,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,444.00000	1,336,000	7.16	999,328.00	748	650
R204	On	05/08/2010	Bond Future	8.75	Call		652.00000	667,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		1,269.00000	1,165,000	7.20	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		3,566.00000	3,446,000	6.81	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		55.00000	53,000	6.81	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		2,726.00000	2,791,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,071.00000	1,009,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		2,908.00000	2,976,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		985.00000	927,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,554.00000	2,615,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,168.00000	1,102,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,080.00000	1,106,000	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		3,876.00000	3,779,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,176.00000	1,204,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,695.00000	3,600,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		990.00000	1,014,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		4,064.00000	3,965,000	7.25	0.00	0	0
Total R204 Option										999,328.00	748	1,845
Total For R204										999,328.00	748	4,509
R206	On	05/08/2010	Bond Future			7.88000	7.91300		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.96900	8.00400		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.02800	8.06600		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,124.00000	3,220,000	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		1,670.00000	1,735,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		323.00000	292,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,774.00000	1,841,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		292.00000	263,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,568.00000	1,630,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		356.00000	322,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		861.00000	902,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,029.00000	973,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		925.00000	968,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		966.00000	912,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		800.00000	838,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,096.00000	1,037,000	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			8.90600	8.92700		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.98200	9.00500		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			9.04400	9.06700		8.25	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		3,382.00000	3,480,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		110.00000	85,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,177.00000	2,249,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		313.00000	262,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		4,108.00000	3,983,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		33.00000	31,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,669.00000	2,731,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,281.00000	1,211,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,851.00000	2,917,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,183.00000	1,117,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,493.00000	2,552,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,386.00000	1,313,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,536.00000	1,572,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,335.00000	3,242,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,657.00000	1,695,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,169.00000	3,078,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,421.00000	1,454,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,508.00000	3,412,000	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			8.95400	8.97500		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			9.02800	9.05000		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			9.08700	9.11000		9.00	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		3,257.00000	3,354,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		142.00000	111,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,631.00000	2,690,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,449.00000	1,377,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,815.00000	2,876,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,341.00000	1,270,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,454.00000	2,509,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,565.00000	1,489,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,546.00000	1,582,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,689.00000	3,590,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,669.00000	1,707,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,510.00000	3,413,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,429.00000	1,463,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,875.00000	3,774,000	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			9.06400	9.09500		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			9.11700	9.14900		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.15800	9.19100		14.00	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		365.00000	381,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		3,056.00000	2,837,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,027.00000	2,107,000	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		3,158.00000	2,997,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,202.00000	2,288,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,950.00000	2,796,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		1,860.00000	1,935,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		3,377.00000	3,211,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		2,572.00000	2,662,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		4,015.00000	3,859,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		2,749.00000	2,844,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,809.00000	3,659,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,401.00000	2,487,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		4,229.00000	4,069,000	13.93	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										1,241,812.00	1,716	73,322
GOVI	On	05/08/2010	GOVI			318.75100	318.31900		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			324.05300	323.61300			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		43,509.00000	45,456,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		16,319.00000	13,946,000	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		53,870.00000	49,470,000		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		53,970.00000	49,570,000		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		53,770.00000	49,370,000		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			347.36300	346.78800			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			317.39300	316.93900			69,826,460.00	22	1,452
ALBI On 04/11/2010 Index Future			322.67200	322.21000			0.00	0	0
Total ALBI Future							69,826,460.00	22	1,452
Total For ALBI							69,826,460.00	22	1,452
CRD1 On 05/08/2010 Index Future			141.11100	140.73000			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.45800	143.07000			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			381.52700	382.46200			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			309.58800	308.80200			0.00	0	3
OTH1 On 04/11/2010 Index Future			314.73700	313.93800			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			314.92300	314.48200			0.00	0	100
TRT1 On 04/11/2010 Index Future			320.16100	319.71200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							69,826,460.00	22	2,116
JIBAR On 21/07/2010 Jibar Future			6.54600	6.53900			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.49500	6.49000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.45300	6.44900			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			6.43200	6.43200			0.00	0	0
JIBAR	On	16/03/2011			6.47400	6.48100			0.00	0	5,500
JIBAR	On	15/06/2011			6.65200	6.67200			0.00	0	4,500
JIBAR	On	21/09/2011			7.00400	7.03100			0.00	0	6,000
JIBAR	On	21/12/2011			7.25700	7.28000			0.00	0	5,000
JIBAR	On	20/03/2012			7.53000	7.55600			0.00	0	0
JIBAR	On	20/06/2012			7.56500	7.58600			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 :									71,068,272.00	1,738	100,764
R155	On	31/08/2011			6.97500	6.99000			0.00	0	0
Total R155 SPOT									0.00	0	0
Total For R155									0.00	0	0
R157	On	15/09/2015			8.04000	8.06000			0.00	0	0
Total R157 SPOT									0.00	0	0
Total For R157									0.00	0	0
R186	On	21/12/2026			9.08000	9.10500			0.00	0	0
Total R186 SPOT									0.00	0	0
Total For R186									0.00	0	0
R201	On	21/12/2014			7.91000	7.95500			0.00	0	0
Total R201 SPOT									0.00	0	0
Total For R201									0.00	0	0
R203	On	15/09/2017			8.71500	8.73000			0.00	0	0
Total R203 SPOT									0.00	0	0
Total For R203									0.00	0	0
R204	On	21/12/2018			8.80000	8.82000			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			7.83500	7.88000			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			8.87000	8.89000			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			8.91500	8.93500			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			9.03500	9.06000			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							69,826,460.00	22	79,603
Total Options							1,241,812.00	1,716	21,161
Grand Total:							71,068,272.00	1,738	100,764