



Interest Rates Daily MTM Report

Daily summary for: 13/07/2010

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			7.66600	7.70700		4.00	0.00	0	4,923
R157	On	04/11/2010	Bond Future			7.72400	7.76800		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			7.76000	7.80700		4.25	0.00	0	0
Total R157 Future										0.00	0	4,923
R157	On	05/08/2010	Bond Future	8.75	Call		4,842.00000	5,037,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		1.00000	0,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,705.00000	3,899,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		2.00000	0,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		5,966.00000	6,161,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		13.00000	7,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,564.00000	2,754,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		1,134.00000	975,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		143.00000	180,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,526.00000	3,693,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		263.00000	231,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,716.00000	3,887,000	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		235.00000	206,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,337.00000	3,501,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		294.00000	258,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,869.00000	1,735,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		646.00000	712,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,744.00000	1,853,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,344.00000	1,251,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,872.00000	1,986,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,258.00000	1,170,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,620.00000	1,725,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,435.00000	1,337,000	4.01	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										0.00	0	8,923
R186	On	05/08/2010	Bond Future			8.79700	8.78700		10.00	3,946,239.92	34	20,902
R186	On	04/11/2010	Bond Future			8.85600	8.84600		11.00	47,197,780.00	400	400
R186	On	03/02/2011	Bond Future			8.90200	8.89100		11.25	0.00	0	0
Total R186 Future										51,144,019.92	434	21,302
R186	On	05/08/2010	Bond Future	9.25	Call		4,379.00000	4,282,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		93.00000	91,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		946.00000	881,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		1,299.00000	1,329,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,653.00000	8,558,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		2.00000	2,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		10,737.00000	10,642,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	1,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		2,410.00000	2,319,000	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		408.00000	412,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		3,009.00000	3,076,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		227.00000	199,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		5,083.00000	5,006,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,385.00000	1,402,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,410.00000	5,332,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,267.00000	1,283,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,766.00000	4,690,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,516.00000	1,534,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,219.00000	3,257,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,313.00000	2,258,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		4,253.00000	4,187,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,251.00000	3,287,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,522.00000	4,454,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,065.00000	3,099,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,991.00000	3,927,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,447.00000	3,485,000	10.81	0.00	0	0
Total R186 Option										0.00	0	14,816
Total For R186										51,144,019.92	434	36,118
R201	On	05/08/2010	Bond Future			7.53500	7.56600		3.75	2,535,563.76	24	1,364
R201	On	04/11/2010	Bond Future			7.58500	7.61900		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.60900	7.64500		4.00	0.00	0	0
Total R201 Future										2,535,563.76	24	1,364
R201	On	05/08/2010	Bond Future	9.00	Call		5,218.00000	5,334,000	4.38	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		3,221.00000	3,328,000	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		141.00000	127,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,377.00000	3,485,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		125.00000	112,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,067.00000	3,172,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		159.00000	142,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,888.00000	1,966,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		701.00000	657,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,006.00000	2,086,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		653.00000	612,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,774.00000	1,850,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		753.00000	708,000	3.82	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										2,535,563.76	24	1,364
R203	On	05/08/2010	Bond Future			8.30000	8.32100		6.00	2,473,518.48	24	3,767
R203	On	04/11/2010	Bond Future			8.37100	8.39300		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.42700	8.45000		6.50	0.00	0	0
Total R203 Future										2,473,518.48	24	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		4,747.00000	4,857,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		1.00000	0,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,522.00000	4,616,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		263.00000	245,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,737.00000	4,833,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		237.00000	220,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,309.00000	4,402,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		292.00000	273,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,973.00000	2,029,000	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		1,726.00000	1,668,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,116.00000	2,175,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,623.00000	1,568,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,837.00000	1,891,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,837.00000	1,777,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										2,473,518.48	24	3,767
R204	On	05/08/2010	Bond Future			8.39900	8.43000		7.00	2,764,595.68	28	2,664
R204	On	04/11/2010	Bond Future			8.46500	8.49700		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.51400	8.54800		7.75	0.00	0	0
Total R204 Future										2,764,595.68	28	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		4,629.00000	4,809,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		2.00000	2,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,717.00000	1,860,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		162.00000	124,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,958.00000	2,110,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		118.00000	89,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,305.00000	1,162,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		250.00000	288,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,532.00000	4,681,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		377.00000	344,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,763.00000	4,914,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		340.00000	309,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,303.00000	4,450,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		417.00000	382,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,989.00000	2,078,000	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		2,255.00000	2,156,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,137.00000	2,230,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,126.00000	2,031,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,849.00000	1,933,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,393.00000	2,289,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										2,764,595.68	28	4,509
R206	On	05/08/2010	Bond Future			7.42400	7.45500		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.47300	7.50700		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.48900	7.52600		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,476.00000	4,568,000	3.51	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,797.00000	2,883,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		77.00000	68,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,923.00000	3,009,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		68.00000	59,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,672.00000	2,757,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		86.00000	77,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,635.00000	1,702,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		417.00000	388,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,731.00000	1,800,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		386.00000	359,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,541.00000	1,606,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		451.00000	420,000	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			8.50800	8.56900		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.56900	8.63300		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.61600	8.68200		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		5,399.00000	5,767,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		1.00000	0,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		4,000.00000	4,364,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		10.00000	6,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		2,051.00000	1,729,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		102.00000	148,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		4,112.00000	4,411,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		562.00000	482,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,341.00000	4,645,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		511.00000	436,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,888.00000	4,179,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		619.00000	531,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,444.00000	2,650,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,052.00000	1,876,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,612.00000	2,826,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,933.00000	1,765,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,283.00000	2,482,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,179.00000	1,996,000	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			8.57700	8.60800		8.50	2,875,404.16	32	11,285

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			8.63800	8.67100		9.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.68500	8.71800		9.25	0.00	0	0
Total R208 Future										2,875,404.16	32	11,285
R208	On	05/08/2010	Bond Future	9.50	Call		5,388.00000	5,582,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		3.00000	2,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,122.00000	4,276,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		640.00000	590,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,356.00000	4,514,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		582.00000	535,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,892.00000	4,042,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		703.00000	649,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,401.00000	2,502,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,207.00000	2,108,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,571.00000	2,676,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,075.00000	1,980,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,238.00000	2,335,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,347.00000	2,244,000	8.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										2,875,404.16	32	11,285
R209	On	05/08/2010	Bond Future			8.79300	8.74300		12.75	841,743.54	11	2,406
R209	On	04/11/2010	Bond Future			8.83900	8.78800		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			8.87400	8.82100		14.50	0.00	0	0
Total R209 Future										841,743.54	11	2,406
R209	On	05/08/2010	Bond Future	8.75	Call		1,000.00000	786,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		944.00000	1,130,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,260.00000	3,002,000	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		1,600.00000	1,747,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,507.00000	3,238,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,465.00000	1,601,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,021.00000	2,772,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,747.00000	1,903,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,927.00000	3,677,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		2,531.00000	2,699,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,161.00000	3,903,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,383.00000	2,543,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,697.00000	3,455,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		2,687.00000	2,863,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										841,743.54	11	2,406
Total for Bond										62,634,845.54	553	73,511
GOVI	On	05/08/2010	GOVI			325.61200	325.30600		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			331.02900	330.71800			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		97,832.00000	100,712,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		772.00000	592,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		17,180.00000	20,290,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		17,080.00000	20,190,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		17,280.00000	20,390,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		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			353.07300	351.25700			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			324.43400	324.15700			0.00	0	1,255
ALBI On 04/11/2010 Index Future			329.83100	329.55000			0.00	0	0
Total ALBI Future							0.00	0	1,255
Total For ALBI							0.00	0	1,255
CRD1 On 05/08/2010 Index Future			143.43000	143.18300			0.00	0	2
CRD1 On 04/11/2010 Index Future			145.81600	145.56500			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			380.02400	380.04600			0.00	0	501
ILBI On 04/11/2010 Index Future			386.43900	386.46000			0.00	0	0
Total ILBI Future							0.00	0	501
Total For ILBI							0.00	0	501
OTH1 On 05/08/2010 Index Future			317.65300	317.54000			0.00	0	3
OTH1 On 04/11/2010 Index Future			322.93700	322.82300			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			321.72900	321.43000			0.00	0	100
TRT1 On 04/11/2010 Index Future			327.08200	326.77800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,919
JIBAR On 21/07/2010 Jibar Future			6.52500	6.52500			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.38500	6.38500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.37500	6.37500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.30500	6.30500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 17/11/2010 Jibar Future			6.29500	6.29500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.29500	6.29500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.31500	6.31500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.46500	6.46500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.70500	6.70500			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.95500	6.95500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.20500	7.20500			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.25500	7.25500			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 :							62,634,845.54	553	100,756

R155 On 31/08/2011 Spot Bond			6.59500	6.65000			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			7.65000	7.72500			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			8.78500	8.79500			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			7.52000	7.57500			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			8.27500	8.34500			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			8.38000	8.45500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.41000	7.47500			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			8.49000	8.59000			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			8.56000	8.62500			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			8.78000	8.76000			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							62,634,845.54	553	79,595
Total Options							0.00	0	21,161
Grand Total:							62,634,845.54	553	100,756