



Interest Rates Daily MTM Report

Daily summary for: 08/06/2010

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			8.10500	8.13800		4.00	92,385,426.32	724	5,757
R157	On	04/11/2010	Bond Future			8.19400	8.22900		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.25800	8.29400		4.00	0.00	0	0
Total R157 Future										92,385,426.32	724	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		2,930.00000	3,065,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		119.00000	100,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		1,964.00000	2,080,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		291.00000	253,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		3,979.00000	4,125,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		44.00000	36,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		631.00000	564,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,152.00000	1,239,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		3,081.00000	2,936,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		60.00000	69,000	3.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Call		2,083.00000	2,179,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		888.00000	829,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,231.00000	2,330,000	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		817.00000	761,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		1,941.00000	2,033,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		965.00000	902,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,545.00000	3,411,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		254.00000	276,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		912.00000	962,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,587.00000	2,485,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		994.00000	1,047,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,455.00000	2,356,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		834.00000	881,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,723.00000	2,619,000	3.93	0.00	0	0
Total R157 Option										0.00	0	3,500
Total For R157										92,385,426.32	724	9,257
R186	On	05/08/2010	Bond Future			9.01400	9.04600		10.00	61,803,831.82	542	21,004
R186	On	04/11/2010	Bond Future			9.08000	9.11300		10.75	29,560,699.05	255	255
R186	On	03/02/2011	Bond Future			9.13100	9.16500		11.00	0.00	0	0
Total R186 Future										91,364,530.87	797	21,259
R186	On	05/08/2010	Bond Future	9.25	Call		2,979.00000	3,162,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,120.00000	1,008,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		780.00000	852,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,561.00000	3,337,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,467.00000	6,727,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		243.00000	208,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		8,410.00000	8,689,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		101.00000	84,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,672.00000	1,799,000	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		2,098.00000	1,929,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		5,498.00000	5,234,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		288.00000	320,000	9.76	138,240.00	432	144
R186	On	04/11/2010	Bond Future	9.25	Call		3,979.00000	4,142,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,745.00000	2,608,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,237.00000	4,407,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,558.00000	2,428,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,724.00000	3,880,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,938.00000	2,794,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		5,186.00000	4,983,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,816.00000	1,913,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,333.00000	3,466,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,825.00000	4,653,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,552.00000	3,691,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,589.00000	4,423,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,122.00000	3,250,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		5,072.00000	4,895,000	10.94	0.00	0	0
Total R186 Option										138,240.00	432	15,784
Total For R186										91,502,770.87	1,229	37,043
R201	On	05/08/2010	Bond Future			8.02600	8.06900		3.75	123,133,141.06	1,186	1,388
R201	On	04/11/2010	Bond Future			8.11300	8.15900		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.17000	8.22000		3.75	0.00	0	0
Total R201 Future										123,133,141.06	1,186	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		3,367.00000	3,521,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		17.00000	13,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,819.00000	1,924,000	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		640.00000	585,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		1,939.00000	2,048,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		589.00000	538,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,702.00000	1,804,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		695.00000	637,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		925.00000	992,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,652.00000	1,555,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,001.00000	1,072,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,562.00000	1,469,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		852.00000	916,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,746.00000	1,645,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										123,133,141.06	1,186	1,388
R203	On	05/08/2010	Bond Future			8.72900	8.77200		6.00	68,364,258.72	678	4,445
R203	On	04/11/2010	Bond Future			8.82200	8.86600		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.89700	8.94300		6.25	0.00	0	0
Total R203 Future										68,364,258.72	678	4,445
R203	On	05/08/2010	Bond Future	9.25	Call		2,655.00000	2,834,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		250.00000	208,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,847.00000	2,991,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		968.00000	893,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,017.00000	3,165,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		896.00000	826,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,682.00000	2,822,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		1,045.00000	966,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,146.00000	1,221,000	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		3,302.00000	3,156,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,241.00000	1,319,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,151.00000	3,007,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,057.00000	1,127,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,460.00000	3,309,000	6.21	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										68,364,258.72	678	4,445
R204	On	05/08/2010	Bond Future			8.78500	8.81700		7.00	110,704,414.03	1,147	2,664
R204	On	04/11/2010	Bond Future			8.86700	8.90100		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.93100	8.96600		7.50	0.00	0	0
Total R204 Future										110,704,414.03	1,147	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,740.00000	2,879,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		333.00000	291,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		810.00000	877,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,474.00000	1,360,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		2,995.00000	3,115,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,098.00000	1,030,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,180.00000	3,303,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1,015.00000	951,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,819.00000	2,935,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,191.00000	1,119,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,240.00000	1,301,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,784.00000	3,657,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,343.00000	1,407,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,610.00000	3,486,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,143.00000	1,201,000	7.25	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	8.45	Put		3,965.00000	3,835,000	7.25	0.00	0	0
Total R204 Option										0.00	0	1,430
Total For R204										110,704,414.03	1,147	4,094
R206	On	05/08/2010	Bond Future			7.95600	8.02000		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			8.05100	8.12100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.11500	8.19100		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		2,823.00000	3,006,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		13.00000	9,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,488.00000	1,619,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		461.00000	400,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,585.00000	1,720,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		423.00000	367,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,394.00000	1,521,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		501.00000	437,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		755.00000	838,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,241.00000	1,131,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		812.00000	899,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,170.00000	1,064,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		700.00000	779,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,313.00000	1,199,000	3.04	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/08/2010	Bond Future			8.83200	8.86400		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.90600	8.93900		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.96400	8.99800		8.25	0.00	0	0
Total R207 Future										0.00	0	3,941

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Call		3,804.00000	3,968,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		163.00000	138,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,612.00000	2,754,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		379.00000	332,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,816.00000	3,641,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		110.00000	124,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,029.00000	3,147,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,262.00000	1,190,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,217.00000	3,338,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,170.00000	1,101,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,846.00000	2,960,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,360.00000	1,284,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,782.00000	1,859,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,193.00000	3,078,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,912.00000	1,992,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,036.00000	2,925,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,658.00000	1,731,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,357.00000	3,238,000	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			8.89800	8.96100		8.25	98,843,422.50	1,125	11,317
R208	On	04/11/2010	Bond Future			8.97100	9.03600		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			9.02700	9.09400		9.00	0.00	0	0
Total R208 Future										98,843,422.50	1,125	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		3,441.00000	3,769,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		241.00000	184,000	8.96	0.00	0	0

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	9.25	Call		2,809.00000	3,044,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,543.00000	1,389,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,993.00000	3,236,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,435.00000	1,289,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,631.00000	2,857,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,659.00000	1,496,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,675.00000	1,828,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,724.00000	3,483,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,801.00000	1,961,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,549.00000	3,314,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,554.00000	1,700,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,907.00000	3,658,000	8.95	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										98,843,422.50	1,125	11,317
R209	On	05/08/2010	Bond Future			8.93300	8.96500		12.75	44,949,658.44	596	2,417
R209	On	04/11/2010	Bond Future			8.98300	9.01500		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.02000	9.05300		14.00	0.00	0	0
Total R209 Future										44,949,658.44	596	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		851.00000	927,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,547.00000	2,375,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,683.00000	2,801,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,798.00000	2,670,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,882.00000	3,006,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,614.00000	2,492,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,490.00000	2,603,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,991.00000	2,858,000	14.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		3,195.00000	3,316,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,600.00000	3,469,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,393.00000	3,519,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,416.00000	3,290,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,004.00000	3,121,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,795.00000	3,660,000	13.93	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										44,949,658.44	596	2,417
Total for Bond										629,883,091.94	6,685	74,402
GOVI	On	05/08/2010	GOVI			319.22500	319.02000		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			324.53200	324.32400			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		53,264.00000	54,374,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		19,064.00000	18,124,000	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		46,760.00000	44,680,000		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		46,860.00000	44,780,000		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		46,660.00000	44,580,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	326
Total for GOVI										0.00	0	326
AL7T	On	05/08/2010	Index Future			345.32700	344.48300			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			317.90700	317.68100			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			323.19300	322.96300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future							0.00	0	1,460
Total For ALBI							0.00	0	1,460
CRD1 On 05/08/2010 Index Future			140.47900	140.41500			0.00	0	2
CRD1 On 04/11/2010 Index Future			142.81500	142.75000			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			381.19400	380.63400			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			310.33700	309.98600			0.00	0	3
OTH1 On 04/11/2010 Index Future			315.49700	315.14000			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			315.38300	315.17700			0.00	0	100
TRT1 On 04/11/2010 Index Future			320.62600	320.41700			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 15/06/2010 Jibar Future			6.61100	6.59500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.54100	6.53900			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.46900	6.46900			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.44100	6.44100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.44100	6.44100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.44200	6.44200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.44200	6.44200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.57800	6.58000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.75400	6.75800			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.12900	7.13300			0.00	0	3,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/12/2011 Jibar Future			7.45600	7.45900			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.69700	7.69700			0.00	0	0
Total Jibar Future							0.00	0	21,600
Total For JIBAR FUTURE							0.00	0	21,600
Total for Jibar							0.00	0	21,600
Total for Derivatives :							629,883,091.94	6,685	98,452
R155 On 31/08/2011 Spot Bond			7.10000	7.13000			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			8.05000	8.08000			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			8.97000	9.00000			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			7.96500	8.00500			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			8.67000	8.71000			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			8.72500	8.76000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.89000	7.94500			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			8.78000	8.81000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			8.85000	8.91000			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			8.90000	8.93000			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							629,744,851.94	6,253	77,238
Total Options							138,240.00	432	21,214
Grand Total:							629,883,091.94	6,685	98,452