



Interest Rates Daily MTM Report

Daily summary for: 09/06/2010

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			8.05100	8.10500		4.00	10,228,533.60	80	5,757
R157	On	04/11/2010	Bond Future			8.13500	8.19400		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.19500	8.25800		4.00	0.00	0	0
Total R157 Future										10,228,533.60	80	5,757
R157	On	05/08/2010	Bond Future	8.75	Call		3,065.00000	3,294,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		100.00000	77,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,080.00000	2,281,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		253.00000	202,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,125.00000	4,367,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		36.00000	25,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		564.00000	469,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,239.00000	1,396,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,936.00000	2,703,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		69.00000	88,000	3.90	44,000.00	500	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,179.00000	2,351,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		829.00000	738,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,330.00000	2,507,000	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		761.00000	675,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,033.00000	2,199,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		902.00000	805,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,411.00000	3,193,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		276.00000	320,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		962.00000	1,058,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,485.00000	2,315,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,047.00000	1,149,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,356.00000	2,192,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		881.00000	971,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,619.00000	2,442,000	3.93	0.00	0	0
Total R157 Option										44,000.00	500	4,000
Total For R157										10,272,533.60	580	9,757
R186	On	05/08/2010	Bond Future			8.97100	9.01400		10.00	29,179,264.95	255	20,749
R186	On	04/11/2010	Bond Future			9.03600	9.08000		10.75	29,663,262.60	255	0
R186	On	03/02/2011	Bond Future			9.08600	9.13100		11.00	0.00	0	0
Total R186 Future										58,842,527.55	510	20,749
R186	On	05/08/2010	Bond Future	9.25	Call		3,162.00000	3,426,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		1,008.00000	872,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		852.00000	964,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,337.00000	3,050,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,727.00000	7,088,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		208.00000	169,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		8,689.00000	9,070,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		84.00000	66,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,799.00000	1,988,000	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		1,929.00000	1,718,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		5,234.00000	4,887,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		320.00000	372,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,142.00000	4,371,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,608.00000	2,435,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,407.00000	4,644,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,428.00000	2,263,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,880.00000	4,101,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,794.00000	2,613,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,983.00000	4,720,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,913.00000	2,053,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,466.00000	3,652,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,653.00000	4,433,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,691.00000	3,884,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,423.00000	4,210,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,250.00000	3,429,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,895.00000	4,668,000	10.94	0.00	0	0
Total R186 Option										0.00	0	15,784
Total For R186										58,842,527.55	510	36,533
R201	On	05/08/2010	Bond Future			7.92900	8.02600		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			8.00900	8.11300		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.05900	8.17000		3.75	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		3,521.00000	3,872,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		13.00000	7,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		1,924.00000	2,179,000	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		585.00000	476,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,048.00000	2,309,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		538.00000	435,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,804.00000	2,051,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		637.00000	520,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		992.00000	1,158,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,555.00000	1,354,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,072.00000	1,245,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,469.00000	1,275,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		916.00000	1,074,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,645.00000	1,436,000	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			8.67500	8.72900		6.00	158,742,056.30	1,570	3,767
R203	On	04/11/2010	Bond Future			8.76500	8.82200		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.83700	8.89700		6.25	0.00	0	0
Total R203 Future										158,742,056.30	1,570	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		2,834.00000	3,068,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		208.00000	165,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,991.00000	3,186,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		893.00000	805,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,165.00000	3,364,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		826.00000	741,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,822.00000	3,011,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		966.00000	872,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,221.00000	1,324,000	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		3,156.00000	2,969,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,319.00000	1,428,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		3,007.00000	2,827,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,127.00000	1,226,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,309.00000	3,118,000	6.21	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										158,742,056.30	1,570	3,767
R204	On	05/08/2010	Bond Future			8.75100	8.78500		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.83200	8.86700		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.89500	8.93100		7.50	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,879.00000	3,033,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		291.00000	252,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		877.00000	954,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,360.00000	1,244,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,115.00000	3,242,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1,030.00000	964,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,303.00000	3,434,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		951.00000	888,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,935.00000	3,058,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,119.00000	1,049,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,301.00000	1,366,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,657.00000	3,528,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,407.00000	1,475,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,486.00000	3,360,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,201.00000	1,262,000	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		3,835.00000	3,702,000	7.25	0.00	0	0
Total R204 Option										0.00	0	1,430
Total For R204										0.00	0	4,094
R206	On	05/08/2010	Bond Future			7.83600	7.95600		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.92100	8.05100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.97400	8.11500		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,006.00000	3,353,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		9.00000	4,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,619.00000	1,881,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		400.00000	306,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,720.00000	1,988,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		367.00000	279,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,521.00000	1,776,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		437.00000	336,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		838.00000	1,011,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,131.00000	945,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		899.00000	1,080,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,064.00000	886,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		779.00000	944,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,199.00000	1,005,000	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			8.79900	8.83200		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.87100	8.90600		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.92800	8.96400		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		3,968.00000	4,141,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		138.00000	116,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,754.00000	2,905,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		332.00000	288,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,641.00000	3,463,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		124.00000	140,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,147.00000	3,276,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,190.00000	1,117,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,338.00000	3,471,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,101.00000	1,032,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,960.00000	3,084,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,284.00000	1,206,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,859.00000	1,944,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,078.00000	2,960,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,992.00000	2,081,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,925.00000	2,810,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,731.00000	1,812,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,238.00000	3,116,000	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			8.86500	8.89800		8.25	0.00	0	11,317
R208	On	04/11/2010	Bond Future			8.93700	8.97100		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.99200	9.02700		9.00	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		3,769.00000	3,944,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		184.00000	157,000	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		3,044.00000	3,169,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,389.00000	1,309,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,236.00000	3,364,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,289.00000	1,212,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,857.00000	2,978,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,496.00000	1,412,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,828.00000	1,909,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,483.00000	3,357,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,961.00000	2,046,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,314.00000	3,192,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,700.00000	1,778,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,658.00000	3,530,000	8.95	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	11,317,2417
R209	On	05/08/2010	Bond Future			8.90100	8.93300		12.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.95000	8.98300		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			8.98600	9.02000		14.00	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		927.00000	1,008,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,375.00000	2,206,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,801.00000	2,928,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,670.00000	2,542,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,006.00000	3,139,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,492.00000	2,370,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,603.00000	2,724,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,858.00000	2,724,000	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	3,316.00000	3,445,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	3,469.00000	3,337,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	3,519.00000	3,652,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	3,290.00000	3,162,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	3,121.00000	3,245,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	3,660.00000	3,523,000	13.93	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									0.00	0	2,417
Total for Bond									227,857,117.45	2,660	73,714
GOVI	On	05/08/2010	GOVI			320.38900	319.22500	6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			325.71600	324.53200		0.00	0	0
Total GOVI Future									0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call	54,374.00000	62,255,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put	18,124.00000	14,365,000	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	44,680.00000	32,840,000		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	44,780.00000	32,940,000		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	44,580.00000	32,740,000		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			345.86000	345.32700		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			319.07200	317.90700		0.00	0	1,460
ALBI	On	04/11/2010	Index Future			324.37700	323.19300		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			140.88900	140.47900			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.23200	142.81500			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			381.51100	381.19400			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			311.50800	310.33700			0.00	0	3
OTH1 On 04/11/2010 Index Future			316.68800	315.49700			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			316.53200	315.38300			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.79500	320.62600			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			6.61800	6.61100			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.53300	6.54100			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.45700	6.46900			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.42100	6.44100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.42100	6.44100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.42200	6.44200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.42200	6.44200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.55300	6.57800			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.69000	6.75400			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.06500	7.12900			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			7.39300	7.45600			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.63600	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 :							227,857,117.45	2,660	97,764
R155 On 31/08/2011 Spot Bond			6.90000	7.10000			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			8.00000	8.05000			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			8.93000	8.97000			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			7.88000	7.96500			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			8.62000	8.67000			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			8.70500	8.72500			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			7.78000	7.89000			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			8.75500	8.78000			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			8.82000	8.85000			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			8.86500	8.90000			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							227,813,117.45	2,160	76,050
Total Options							44,000.00	500	21,714
Grand Total:							227,857,117.45	2,660	97,764