



# Interest Rates Daily MTM Report

Daily summary for: 04/06/2010

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			8.16000	8.03500		4.00	0.00	0	5,757
R157	On	04/11/2010	Bond Future			8.25200	8.11900		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.31900	8.17700		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,757</b>
R157	On	05/08/2010	Bond Future	8.75	Call		3,380.00000	2,851,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		88.00000	143,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,372.00000	1,903,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		218.00000	333,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,448.00000	3,887,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		32.00000	54,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		484.00000	695,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,486.00000	1,113,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,654.00000	3,183,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		114.00000	59,000	3.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Call		2,425.00000	2,032,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		741.00000	939,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,582.00000	2,177,000	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		679.00000	865,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,272.00000	1,892,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		807.00000	1,018,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,152.00000	3,639,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		351.00000	246,000	4.02	123,000.00	500	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,107.00000	885,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,288.00000	2,665,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,199.00000	965,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,165.00000	2,531,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,018.00000	809,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,413.00000	2,804,000	3.93	0.00	0	0
<b>Total R157 Option</b>										<b>123,000.00</b>	<b>500</b>	<b>3,500</b>
<b>Total For R157</b>										<b>123,000.00</b>	<b>500</b>	<b>9,257</b>
R186	On	05/08/2010	Bond Future			9.09800	8.97600		10.00	0.00	0	20,528
R186	On	04/11/2010	Bond Future			9.16700	9.04100		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.22000	9.09000		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>20,528</b>
R186	On	05/08/2010	Bond Future	9.25	Call		3,477.00000	2,718,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		970.00000	1,338,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,033.00000	690,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,165.00000	3,949,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,083.00000	6,065,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		211.00000	320,000	11.09	0.00	0	1,300
R186	On	05/08/2010	Bond Future	10.00	Call		9,046.00000	7,971,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		88.00000	140,000	11.37	0.00	0	3,000
R186	On	04/11/2010	Bond Future	9.25	Call		4,408.00000	3,737,000	11.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.25	Put		2,518.00000	2,992,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,679.00000	3,985,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,343.00000	2,795,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,140.00000	3,492,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,698.00000	3,195,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,810.00000	5,537,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,097.00000	1,678,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,684.00000	3,136,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,501.00000	5,119,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,916.00000	3,347,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,278.00000	4,875,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,462.00000	2,935,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,737.00000	5,376,000	10.94	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,400</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>35,928</b>
R201	On	05/08/2010	Bond Future			8.09100	7.98800		3.75	0.00	0	1,174
R201	On	04/11/2010	Bond Future			8.18300	8.07100		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.24500	8.12600		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,174</b>
R201	On	05/08/2010	Bond Future	9.00	Call		3,662.00000	3,292,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		14.00000	23,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,043.00000	1,774,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		557.00000	679,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,168.00000	1,893,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		511.00000	626,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		1,920.00000	1,660,000	4.21	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	8.45	Put		606.00000	737,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,070.00000	899,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,487.00000	1,709,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,153.00000	973,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,404.00000	1,617,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		991.00000	828,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,575.00000	1,804,000	3.73	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>1,174</b>
R203	On	05/08/2010	Bond Future			8.79300	8.65000		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.88900	8.73900		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.96700	8.80900		6.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,767</b>
R203	On	05/08/2010	Bond Future	9.25	Call		3,208.00000	2,585,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		176.00000	287,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,309.00000	2,787,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		798.00000	1,022,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,489.00000	2,954,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		736.00000	947,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,132.00000	2,625,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		863.00000	1,102,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,401.00000	1,118,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		2,911.00000	3,389,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,508.00000	1,211,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,772.00000	3,236,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,300.00000	1,031,000	6.21	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	8.45	Put		3,057.00000	3,549,000	6.21	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>3,767</b>
R204	On	05/08/2010	Bond Future			8.84900	8.69500		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.93400	8.77400		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			9.00100	8.83400		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,664</b>
R204	On	05/08/2010	Bond Future	9.25	Call		3,338.00000	2,618,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		238.00000	391,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,166.00000	764,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,137.00000	1,609,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,501.00000	2,893,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		901.00000	1,177,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,699.00000	3,074,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		832.00000	1,091,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,313.00000	2,722,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		982.00000	1,275,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,517.00000	1,190,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,349.00000	3,922,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,633.00000	1,290,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,188.00000	3,745,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,406.00000	1,096,000	7.25	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,516.00000	4,106,000	7.25	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,430</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,094</b>
R206	On	05/08/2010	Bond Future			8.04300	7.92700		3.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future			8.14600	8.02000		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			8.21800	8.08100		3.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	05/08/2010	Bond Future	9.00	Call		3,092.00000	2,760,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		10.00000	17,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,693.00000	1,450,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		390.00000	491,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,795.00000	1,545,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		357.00000	451,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,593.00000	1,358,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		424.00000	534,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		888.00000	732,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		1,094.00000	1,286,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		952.00000	788,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		1,031.00000	1,215,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		827.00000	678,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,161.00000	1,360,000	3.04	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	05/08/2010	Bond Future			8.88500	8.74200		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.96200	8.81300		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			9.02100	8.86700		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,941</b>
R207	On	05/08/2010	Bond Future	9.50	Call		4,475.00000	3,709,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		112.00000	191,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,224.00000	2,539,000	8.19	0.00	0	0

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	9.25	Put		270.00000	429,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,197.00000	3,938,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		212.00000	109,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,543.00000	2,963,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,047.00000	1,328,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,744.00000	3,148,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		968.00000	1,233,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,346.00000	2,783,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,131.00000	1,429,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,132.00000	1,743,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,801.00000	3,284,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,276.00000	1,870,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,658.00000	3,124,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,994.00000	1,621,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,951.00000	3,449,000	8.20	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>4,441</b>
R208	On	05/08/2010	Bond Future			8.98200	8.82900		8.25	0.00	0	10,448
R208	On	04/11/2010	Bond Future			9.05800	8.89900		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			9.11700	8.95300		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>10,448</b>
R208	On	05/08/2010	Bond Future	9.50	Call		4,172.00000	3,352,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		163.00000	280,000	8.96	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,359.00000	2,751,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,270.00000	1,617,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,558.00000	2,932,000	9.80	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	9.30	Put		1,177.00000	1,506,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,164.00000	2,575,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,369.00000	1,734,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,041.00000	1,638,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,258.00000	3,822,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,182.00000	1,762,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,097.00000	3,644,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,904.00000	1,520,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,424.00000	4,007,000	8.95	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>10,448</b>
R209	On	05/08/2010	Bond Future			9.01600	8.90500		12.75	0.00	0	1,821
R209	On	04/11/2010	Bond Future			9.06800	8.95300		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			9.10700	8.99000		14.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,821</b>
R209	On	05/08/2010	Bond Future	8.75	Call		1,071.00000	758,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,300.00000	2,847,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,970.00000	2,507,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,607.00000	3,027,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,180.00000	2,698,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,435.00000	2,835,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,767.00000	2,324,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,790.00000	3,230,000	14.54	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,471.00000	3,014,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,394.00000	3,828,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,678.00000	3,204,000	14.08	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	9.05	Put	3,219.00000	3,636,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	3,272.00000	2,830,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	3,581.00000	4,030,000	13.93	0.00	0	0
<b>Total R209 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	<b>1,821</b>
<b>Total for Bond</b>									<b>123,000.00</b>	<b>500</b>	<b>70,930</b>
GOVI	On	05/08/2010	GOVI			318.27400	320.59900	6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			323.56600	325.92900		0.00	0	0
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>326</b>
GOVI	On	05/08/2010	GOVI	315.60	Call	65,202.00000	49,235,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put	15,212.00000	22,495,000	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	30,710.00000	54,340,000		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	30,810.00000	54,440,000		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	30,610.00000	54,240,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>326</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>326</b>
AL7T	On	05/08/2010	Index Future			344.31500	346.85200		0.00	0	58
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>58</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>58</b>
ALBI	On	05/08/2010	Index Future			316.90200	319.27700		0.00	0	1,460
ALBI	On	04/11/2010	Index Future			322.17100	324.58500		0.00	0	0
<b>Total ALBI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,460</b>
<b>Total For ALBI</b>									<b>0.00</b>	<b>0</b>	<b>1,460</b>
CRD1	On	05/08/2010	Index Future			140.19500	140.75200		0.00	0	2

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 04/11/2010 Index Future			142.52600	143.09200			0.00	0	0
<b>Total CRD1 Future</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
ILBI On 05/08/2010 Index Future			380.71400	379.93300			0.00	0	501
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>501</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>501</b>
OTH1 On 05/08/2010 Index Future			309.01800	311.68100			0.00	0	3
OTH1 On 04/11/2010 Index Future			314.15500	316.86300			0.00	0	0
<b>Total OTH1 Future</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1 On 05/08/2010 Index Future			314.43400	316.73400			0.00	0	100
TRT1 On 04/11/2010 Index Future			319.66200	322.00000			0.00	0	0
<b>Total TRT1 Future</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>							<b>0.00</b>	<b>0</b>	<b>2,124</b>
JIBAR On 15/06/2010 Jibar Future			6.60500	6.58500			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.52500	6.51100			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.47500	6.45600			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.45500	6.44100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.45500	6.44100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.44500	6.44200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.44500	6.44200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.57500	6.58800			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.78500	6.78200			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.12500	7.15000			0.00	0	3,500
JIBAR On 21/12/2011 Jibar Future			7.45500	7.47500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.68500	7.70700			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>21,600</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>21,600</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>21,600</b>
<b>Total for Derivatives :</b>							<b>123,000.00</b>	<b>500</b>	<b>94,980</b>
R155	On	31/08/2011	Spot Bond	7.13000	7.03000		0.00	0	0
<b>Total R155 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R157	On	15/09/2015	Spot Bond	8.08000	7.98000		0.00	0	0
<b>Total R157 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R186	On	21/12/2026	Spot Bond	9.00500	8.93000		0.00	0	0
<b>Total R186 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	21/12/2014	Spot Bond	8.00500	7.92500		0.00	0	0
<b>Total R201 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R203	On	15/09/2017	Spot Bond	8.70500	8.59000		0.00	0	0
<b>Total R203 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R204	On	21/12/2018	Spot Bond	8.76000	8.64000		0.00	0	0
<b>Total R204 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	15/01/2014	Spot Bond	7.94500	7.86000		0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	15/01/2020	Spot Bond	8.81000	8.69000		0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208	On	31/03/2021	Spot Bond	8.91000	8.77500		0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.93500	8.86500			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>0.00</b>	<b>0</b>	<b>74,150</b>
<b>Total Options</b>							<b>123,000.00</b>	<b>500</b>	<b>20,830</b>
<b>Grand Total:</b>							<b>123,000.00</b>	<b>500</b>	<b>94,980</b>