



Interest Rates Daily MTM Report

Daily summary for: 09/07/2010

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			7.74900	7.75900		4.00	0.00	0	4,923
R157	On	04/11/2010	Bond Future			7.81300	7.82400		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			7.85400	7.86600		4.25	0.00	0	0
Total R157 Future										0.00	0	4,923
R157	On	05/08/2010	Bond Future	8.75	Call		4,595.00000	4,642,000	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		3,461.00000	3,507,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		5.00000	3,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		5,719.00000	5,766,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		31.00000	26,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,335.00000	2,378,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		1,360.00000	1,314,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		122.00000	124,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,327.00000	3,365,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		318.00000	306,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,514.00000	3,552,000	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		286.00000	274,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,144.00000	3,180,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		354.00000	340,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,058.00000	2,019,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		581.00000	592,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,623.00000	1,647,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,477.00000	1,450,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,746.00000	1,771,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,386.00000	1,359,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,505.00000	1,527,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,574.00000	1,544,000	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			8.81800	8.82900		10.00	0.00	0	20,936
R186	On	04/11/2010	Bond Future			8.87800	8.88900		11.00	0.00	0	0
R186	On	03/02/2011	Bond Future			8.92400	8.93600		11.25	0.00	0	0
Total R186 Future										0.00	0	20,936
R186	On	05/08/2010	Bond Future	9.25	Call		4,052.00000	4,136,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		165.00000	144,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		862.00000	884,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		1,614.00000	1,532,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,259.00000	8,362,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		7.00000	6,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		10,339.00000	10,443,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		1.00000	1,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		2,194.00000	2,249,000	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		591.00000	542,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		3,398.00000	3,297,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		217.00000	220,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,847.00000	4,907,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,551.00000	1,509,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,165.00000	5,227,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,424.00000	1,383,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,539.00000	4,596,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,691.00000	1,646,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,487.00000	3,418,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,179.00000	2,213,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		4,060.00000	4,111,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,473.00000	3,414,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,321.00000	4,375,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,279.00000	3,223,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,806.00000	3,855,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,677.00000	3,616,000	10.81	0.00	0	0
Total R186 Option										0.00	0	14,816
Total For R186										0.00	0	35,752
R201	On	05/08/2010	Bond Future			7.59700	7.60800		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.65200	7.66400		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.68100	7.69300		4.00	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		5,060.00000	5,101,000	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		3,089.00000	3,124,000	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		169.00000	161,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,243.00000	3,279,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		152.00000	145,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,937.00000	2,972,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		189.00000	181,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,794.00000	1,817,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		768.00000	751,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,909.00000	1,933,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		717.00000	701,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,684.00000	1,706,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		824.00000	806,000	3.82	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			8.37200	8.39300		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.44700	8.47000		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.50600	8.52900		6.50	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		4,372.00000	4,481,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		4.00000	3,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,201.00000	4,296,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		334.00000	312,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,411.00000	4,507,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		303.00000	282,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,994.00000	4,088,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		369.00000	346,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,790.00000	1,843,000	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		1,933.00000	1,873,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,925.00000	1,980,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,822.00000	1,763,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,663.00000	1,713,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,053.00000	1,990,000	5.99	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			8.48100	8.49200		7.00	982,586.80	10	2,664
R204	On	04/11/2010	Bond Future			8.55100	8.56200		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.60300	8.61500		7.75	0.00	0	0
Total R204 Future										982,586.80	10	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		4,276.00000	4,338,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		9.00000	8,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,473.00000	1,510,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		278.00000	251,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,694.00000	1,736,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		214.00000	192,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,620.00000	1,561,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		205.00000	210,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,247.00000	4,292,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		460.00000	443,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,472.00000	4,518,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		417.00000	401,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,025.00000	4,069,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		506.00000	488,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,833.00000	1,859,000	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		2,469.00000	2,429,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,974.00000	2,001,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,333.00000	2,294,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,700.00000	1,725,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,614.00000	2,573,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										982,586.80	10	4,509
R206	On	05/08/2010	Bond Future			7.49700	7.49800		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.55200	7.55300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.57600	7.57600		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,348.00000	4,351,000	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		2,686.00000	2,687,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		94.00000	92,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,810.00000	2,811,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		83.00000	81,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,563.00000	2,564,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		106.00000	104,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,552.00000	1,550,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		463.00000	461,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,646.00000	1,644,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		430.00000	428,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,460.00000	1,458,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		499.00000	497,000	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			8.61000	8.64100		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.67500	8.70800		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.72600	8.76000		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		4,971.00000	5,155,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		6.00000	4,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,587.00000	3,765,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		30.00000	22,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		2,461.00000	2,289,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		79.00000	93,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,795.00000	3,937,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		686.00000	634,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,015.00000	4,160,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		626.00000	577,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,579.00000	3,717,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		751.00000	695,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,230.00000	2,326,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,287.00000	2,188,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,390.00000	2,489,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,161.00000	2,064,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,079.00000	2,170,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,424.00000	2,320,000	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			8.65000	8.67100		8.50	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			8.71300	8.73500		9.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.76200	8.78500		9.25	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		4,998.00000	5,128,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		8.00000	7,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,847.00000	3,942,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		759.00000	719,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,074.00000	4,172,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		694.00000	656,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,625.00000	3,718,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		830.00000	788,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,216.00000	2,280,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,427.00000	2,353,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,377.00000	2,444,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,287.00000	2,215,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,061.00000	2,123,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,576.00000	2,499,000	8.56	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			8.77400	8.78500		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.81900	8.83000		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			8.85400	8.86500		14.50	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		913.00000	935,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,193.00000	1,127,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,094.00000	3,137,000	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		1,768.00000	1,724,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,332.00000	3,377,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		1,623.00000	1,581,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,863.00000	2,904,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,923.00000	1,877,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,755.00000	3,797,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		2,706.00000	2,662,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,983.00000	4,027,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,552.00000	2,510,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,532.00000	3,573,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		2,869.00000	2,823,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										982,586.80	10	73,212
GOVI	On	05/08/2010	GOVI			324.44300	324.16400		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			329.84000	329.55600			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		87,455.00000	89,932,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		1,815.00000	1,502,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		5,560.00000	8,400,000		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		5,460.00000	8,300,000		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		5,660.00000	8,500,000		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			351.15800	350.71200			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			323.28000	322.98600			0.00	0	1,255
ALBI On 04/11/2010 Index Future			328.65800	328.35900			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			142.90700	142.84200			0.00	0	2
CRD1 On 04/11/2010 Index Future			145.28500	145.21800			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			380.20800	380.47000			0.00	0	501
ILBI On 04/11/2010 Index Future			386.62200	386.88800			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			316.58500	316.20600			0.00	0	3
OTH1 On 04/11/2010 Index Future			321.85100	321.46600			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			320.57600	320.29800			0.00	0	100
TRT1 On 04/11/2010 Index Future			325.90900	325.62600			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	1,919
JIBAR On 21/07/2010 Jibar Future			6.52500	6.51500			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.38500	6.38900			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.37500	6.34200			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.30500	6.28100			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	6.28100			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.29500	6.28100			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.31500	6.30100			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.46500	6.38600			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.70500	6.67900			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.95500	6.94400			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.20500	7.20900			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.25500	7.28100			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 :							982,586.80	10	100,457
R155 On 31/08/2011 Spot Bond			6.65000	6.66000			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			7.72500	7.73500			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			8.79500	8.81000			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			7.57500	7.58500			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			8.34500	8.36500			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			8.45500	8.46500			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			7.47500	7.48000			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			8.59000	8.61500			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			8.62500	8.65000			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			8.76000	8.76500			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							982,586.80	10	79,296
Total Options							0.00	0	21,161
Grand Total:							982,586.80	10	100,457