



Interest Rates Daily MTM Report

Daily summary for: 02/07/2010

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			7.93800	7.99000		4.00	0.00	0	5,033
R157	On	04/11/2010	Bond Future			8.01500	8.07100		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			8.06900	8.12800		4.25	0.00	0	0
Total R157 Future										0.00	0	5,033
R157	On	05/08/2010	Bond Future	8.75	Call		3,515.00000	3,755,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		12.00000	7,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,419.00000	2,646,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		54.00000	36,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,631.00000	4,874,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		3.00000	2,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		201.00000	146,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,414.00000	1,604,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,363.00000	2,132,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		34.00000	48,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,497.00000	2,676,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		599.00000	527,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,663.00000	2,847,000	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		546.00000	479,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,336.00000	2,509,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		657.00000	579,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,914.00000	2,712,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		327.00000	376,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,129.00000	1,231,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,102.00000	1,953,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,228.00000	1,335,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,987.00000	1,843,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,035.00000	1,132,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,222.00000	2,069,000	4.01	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										0.00	0	9,033
R186	On	05/08/2010	Bond Future			8.94400	8.99600		10.00	6,078,054.84	53	20,936
R186	On	04/11/2010	Bond Future			9.00800	9.06100		11.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.05800	9.11300		11.25	0.00	0	0
Total R186 Future										6,078,054.84	53	20,936
R186	On	05/08/2010	Bond Future	9.25	Call		2,853.00000	3,213,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		532.00000	408,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		483.00000	599,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		2,801.00000	2,433,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,737.00000	7,204,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		51.00000	34,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		8,784.00000	9,264,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		12.00000	8,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,384.00000	1,625,000	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		1,347.00000	1,104,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,859.00000	4,410,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		112.00000	147,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		3,902.00000	4,190,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,195.00000	1,997,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,184.00000	4,483,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,031.00000	1,845,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,631.00000	3,907,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,371.00000	2,162,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,525.00000	4,206,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,629.00000	1,796,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,304.00000	3,536,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,329.00000	4,064,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,535.00000	3,776,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,105.00000	3,849,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,081.00000	3,304,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,564.00000	4,290,000	10.81	0.00	0	0
Total R186 Option										0.00	0	14,816
Total For R186										6,078,054.84	53	35,752
R201	On	05/08/2010	Bond Future			7.79600	7.84800		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.86600	7.92200		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.90900	7.96900		4.00	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		4,166.00000	4,359,000	4.38	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	4.38	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,353.00000	2,506,000	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		345.00000	301,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,493.00000	2,649,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		314.00000	273,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,217.00000	2,366,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		381.00000	333,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,280.00000	1,383,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,177.00000	1,080,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,375.00000	1,483,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,106.00000	1,014,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,189.00000	1,288,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,252.00000	1,151,000	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			8.58200	8.63300		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.66700	8.72100		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.73600	8.79300		6.50	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,170.00000	3,418,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		51.00000	35,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,224.00000	3,425,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		623.00000	553,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,413.00000	3,618,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		570.00000	505,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,039.00000	3,235,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		680.00000	605,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,250.00000	1,356,000	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		2,683.00000	2,512,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,358.00000	1,470,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,544.00000	2,380,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,149.00000	1,250,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,829.00000	2,653,000	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			8.69000	8.74100		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.76800	8.82200		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.83000	8.88600		7.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		2,931.00000	3,193,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		93.00000	65,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		691.00000	821,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		924.00000	764,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		833.00000	979,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		782.00000	637,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		2,905.00000	2,633,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		61.00000	80,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,176.00000	3,386,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		843.00000	753,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,375.00000	3,590,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		774.00000	689,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,982.00000	3,185,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		917.00000	821,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,261.00000	1,368,000	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		3,374.00000	3,178,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,372.00000	1,485,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,208.00000	3,018,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,158.00000	1,259,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,550.00000	3,348,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										0.00	0	4,509
R206	On	05/08/2010	Bond Future			7.70800	7.76100		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.78200	7.83900		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.82500	7.88700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,569.00000	3,726,000	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		2,018.00000	2,145,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		218.00000	187,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,131.00000	2,261,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		196.00000	169,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,906.00000	2,031,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		240.00000	208,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,068.00000	1,157,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		779.00000	709,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,146.00000	1,238,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		730.00000	663,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		993.00000	1,078,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		832.00000	758,000	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			8.77800	8.81900		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.85000	8.89300		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.90700	8.95200		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		3,948.00000	4,179,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		41.00000	30,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,645.00000	2,853,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		147.00000	112,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,477.00000	3,243,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		36.00000	45,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,067.00000	3,231,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,035.00000	950,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,266.00000	3,435,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		954.00000	874,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,874.00000	3,032,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,123.00000	1,032,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,753.00000	1,860,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,904.00000	2,757,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,890.00000	2,003,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,755.00000	2,613,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,623.00000	1,725,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,062.00000	2,910,000	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			8.81700	8.85800		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			8.88600	8.92900		9.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.94100	8.98500		9.25	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		3,891.00000	4,127,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		61.00000	44,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,063.00000	3,230,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,155.00000	1,062,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,265.00000	3,438,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,065.00000	978,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,866.00000	3,027,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,252.00000	1,153,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,706.00000	1,812,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,113.00000	2,958,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,843.00000	1,954,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,948.00000	2,798,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,576.00000	1,677,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,286.00000	3,126,000	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			8.88900	8.94000		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.93700	8.98900		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			8.97400	9.02800		14.50	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		561.00000	679,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,063.00000	1,783,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,463.00000	2,668,000	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		2,378.00000	2,181,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,670.00000	2,885,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,203.00000	2,015,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,264.00000	2,459,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,565.00000	2,358,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,123.00000	3,332,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,337.00000	3,132,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,328.00000	3,544,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,160.00000	2,962,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,924.00000	3,125,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,524.00000	3,310,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										6,078,054.84	53	73,322
GOVI	On	05/08/2010	GOVI			321.40300	320.50400		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			326.74800	325.83500			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		57,400.00000	64,332,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		8,360.00000	6,302,000	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		31,650.00000	22,520,000		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		31,750.00000	22,620,000		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		31,550.00000	22,420,000		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			346.17100	349.29600			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			320.16100	319.24200			121,661,180.00	38	1,475
ALBI On 04/11/2010 Index Future			325.48700	324.55200			0.00	0	0
Total ALBI Future							121,661,180.00	38	1,475
Total For ALBI							121,661,180.00	38	1,475
CRD1 On 05/08/2010 Index Future			141.92100	141.65900			0.00	0	2
CRD1 On 04/11/2010 Index Future			144.28200	144.01500			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			381.26100	381.28200			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			313.02800	311.99000			0.00	0	3
OTH1 On 04/11/2010 Index Future			318.23500	317.17900			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			317.56100	316.67100			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.84300	321.93800			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							121,661,180.00	38	2,139
JIBAR On 21/07/2010 Jibar Future			6.52000	6.52400			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.45000	6.46500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.41200	6.42800			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.37100	6.39100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.37100	6.39100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/12/2010 Jibar Future			6.37200	6.39200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.40300	6.42700			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.54900	6.60600			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.88400	6.94600			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			7.14100	7.20100			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.41400	7.47400			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.46400	7.52400			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 :							127,739,234.84	91	100,787
R155 On 31/08/2011 Spot Bond			6.90500	6.90500			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			7.96000	7.96000			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	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			7.81500	7.81500			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			8.60000	8.60000			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			8.71000	8.71000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 15/01/2014 Spot Bond			7.72500	7.72500			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			8.79000	8.79000			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			8.83000	8.83000			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			8.92000	8.92000			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							127,739,234.84	91	79,626
Total Options							0.00	0	21,161
Grand Total:							127,739,234.84	91	100,787