



Interest Rates Daily MTM Report

Daily summary for: 05/07/2010

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			7.93700	7.93800		4.00	0.00	0	5,033
R157 On 04/11/2010 Bond Future			8.01400	8.01500		4.50	0.00	0	0
R157 On 03/02/2011 Bond Future			8.06800	8.06900		4.25	0.00	0	0
Total R157 Future							0.00	0	5,033
R157 On 05/08/2010 Bond Future	8.75	Call		3,755.00000	3,757,000	4.32	0.00	0	0
R157 On 05/08/2010 Bond Future	8.75	Put		7.00000	5,000	4.32	0.00	0	0
R157 On 05/08/2010 Bond Future	8.50	Call		2,646.00000	2,643,000	4.16	0.00	0	0
R157 On 05/08/2010 Bond Future	8.50	Put		36.00000	29,000	4.16	0.00	0	2,500
R157 On 05/08/2010 Bond Future	9.00	Call		4,874.00000	4,878,000	4.65	0.00	0	0
R157 On 05/08/2010 Bond Future	9.00	Put		2.00000	1,000	4.65	0.00	0	0
R157 On 05/08/2010 Bond Future	8.25	Put		146.00000	129,000	4.00	0.00	0	0
R157 On 05/08/2010 Bond Future	8.25	Call		1,604.00000	1,591,000	4.00	0.00	0	500
R157 On 05/08/2010 Bond Future	7.50	Put		2,132.00000	2,119,000	3.65	0.00	0	0
R157 On 05/08/2010 Bond Future	7.50	Call		48.00000	39,000	3.65	0.00	0	500
R157 On 04/11/2010 Bond Future	8.50	Call		2,676.00000	2,666,000	4.67	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		527.00000	512,000	4.67	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		2,847.00000	2,838,000	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		479.00000	466,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,509.00000	2,499,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		579.00000	565,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,712.00000	2,699,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		376.00000	367,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,231.00000	1,222,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,953.00000	1,940,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,335.00000	1,326,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,843.00000	1,830,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,132.00000	1,123,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,069.00000	2,055,000	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			8.96400	8.94400		10.00	0.00	0	20,936
R186	On	04/11/2010	Bond Future			9.02800	9.00800		11.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.07900	9.05800		11.25	0.00	0	0
Total R186 Future										0.00	0	20,936
R186	On	05/08/2010	Bond Future	9.25	Call		3,213.00000	3,020,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		408.00000	401,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		599.00000	497,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		2,433.00000	2,518,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,204.00000	7,012,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		34.00000	28,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		9,264.00000	9,075,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		8.00000	6,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,625.00000	1,461,000	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		1,104.00000	1,126,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,410.00000	4,556,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		147.00000	107,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,190.00000	4,041,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,997.00000	2,031,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,483.00000	4,330,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,845.00000	1,875,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,907.00000	3,762,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,162.00000	2,200,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,206.00000	4,290,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,796.00000	1,696,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,536.00000	3,417,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,064.00000	4,135,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,776.00000	3,653,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,849.00000	3,916,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,304.00000	3,188,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,290.00000	4,364,000	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			7.79600	7.79600		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.86500	7.86600		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.90800	7.90900		4.00	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		4,359.00000	4,358,000	4.38	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	4.38	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,506.00000	2,500,000	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		301.00000	291,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,649.00000	2,643,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		273.00000	263,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,366.00000	2,359,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		333.00000	322,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,383.00000	1,377,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,080.00000	1,071,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,483.00000	1,476,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,014.00000	1,004,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,288.00000	1,281,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,151.00000	1,141,000	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			8.58100	8.58200		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.66600	8.66700		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.73500	8.73600		6.50	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,418.00000	3,415,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		35.00000	27,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,425.00000	3,414,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		553.00000	537,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,618.00000	3,608,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		505.00000	490,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,235.00000	3,223,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		605.00000	588,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,356.00000	1,346,000	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		2,512.00000	2,497,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,470.00000	1,459,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,380.00000	2,364,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,250.00000	1,240,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,653.00000	2,638,000	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			8.68900	8.69000		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.76700	8.76800		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.82900	8.83000		7.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,193.00000	3,187,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		65.00000	53,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		821.00000	788,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		764.00000	725,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		979.00000	947,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		637.00000	600,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		2,633.00000	2,614,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		80.00000	67,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,386.00000	3,372,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		753.00000	733,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,590.00000	3,577,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		689.00000	671,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,185.00000	3,171,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		821.00000	801,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,368.00000	1,356,000	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		3,178.00000	3,161,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,485.00000	1,473,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,018.00000	3,001,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,259.00000	1,247,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,348.00000	3,330,000	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			7.70700	7.70800		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.78100	7.78200		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.82400	7.82500		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,726.00000	3,729,000	3.51	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	1,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,145.00000	2,141,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		187.00000	181,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,261.00000	2,257,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		169.00000	162,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,031.00000	2,026,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		208.00000	200,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,157.00000	1,152,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		709.00000	702,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,238.00000	1,233,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		663.00000	656,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,078.00000	1,073,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		758.00000	751,000	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			8.77700	8.77800		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.84900	8.85000		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.90600	8.90700		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		4,179.00000	4,177,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		30.00000	22,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,853.00000	2,841,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		112.00000	94,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,243.00000	3,228,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		45.00000	36,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,231.00000	3,215,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		950.00000	928,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,435.00000	3,419,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		874.00000	852,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,032.00000	3,016,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,032.00000	1,010,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,860.00000	1,847,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,757.00000	2,738,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,003.00000	1,989,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,613.00000	2,593,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,725.00000	1,712,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,910.00000	2,891,000	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			8.81600	8.81700		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	8.88600		9.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.94000	8.94100		9.25	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		4,127.00000	4,123,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		44.00000	34,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,230.00000	3,209,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,062.00000	1,041,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,438.00000	3,417,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		978.00000	957,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,027.00000	3,005,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,153.00000	1,131,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,812.00000	1,799,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,958.00000	2,939,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,954.00000	1,941,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,798.00000	2,779,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,677.00000	1,663,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,126.00000	3,106,000	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			8.91900	8.88900		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.96700	8.93700		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			9.00500	8.97400		14.50	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		679.00000	553,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,783.00000	1,891,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,668.00000	2,514,000	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		2,181.00000	2,260,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,885.00000	2,725,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,015.00000	2,088,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,459.00000	2,310,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,358.00000	2,442,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,332.00000	3,184,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,132.00000	3,222,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,544.00000	3,392,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		2,962.00000	3,048,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,125.00000	2,982,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,310.00000	3,406,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										0.00	0	73,322
GOVI	On	05/08/2010	GOVI			321.40700	321.40300		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			326.75300	326.74800			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		64,332.00000	63,620,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		6,302.00000	5,550,000	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		22,520.00000	22,470,000		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		22,620.00000	22,570,000		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		22,420.00000	22,370,000		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			347.39700	346.17100			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			320.18000	320.16100			0.00	0	1,475
ALBI On 04/11/2010 Index Future			325.50700	325.48700			0.00	0	0
Total ALBI Future							0.00	0	1,475
Total For ALBI							0.00	0	1,475
CRD1 On 05/08/2010 Index Future			141.99100	141.92100			0.00	0	2
CRD1 On 04/11/2010 Index Future			144.35300	144.28200			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			380.43100	381.26100			0.00	0	501
ILBI On 04/11/2010 Index Future			386.84400	373.00000			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			313.12700	313.02800			0.00	0	3
OTH1 On 04/11/2010 Index Future			318.33500	318.23500			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			317.57000	317.56100			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.85200	322.84300			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							0.00	0	2,139
JIBAR On 21/07/2010 Jibar Future			6.52500	6.52000			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.43200	6.45000			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.40500	6.41200			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.37100	6.37100			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			6.37100	6.37100			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.37200	6.37200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.39500	6.40300			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.54700	6.54900			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.87700	6.88400			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			7.13600	7.14100			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.40500	7.41400			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.46300	7.46400			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 :							0.00	0	100,787

R155 On 31/08/2011 Spot Bond			6.86000	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			7.91000	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			8.94000	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			7.77000	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			8.54500	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			8.66000	8.71000			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			7.67500	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			8.75000	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			8.78500	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			8.90000	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							0.00	0	79,626
Total Options							0.00	0	21,161
Grand Total:							0.00	0	100,787