



Interest Rates Daily MTM Report

Daily summary for: 06/07/2010

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			7.87500	7.93700		4.00	14,155,265.30	110	4,923
R157	On	04/11/2010	Bond Future			7.94800	8.01400		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			7.99700	8.06800		4.25	0.00	0	0
Total R157 Future										14,155,265.30	110	4,923
R157	On	05/08/2010	Bond Future	8.75	Call		3,757.00000	4,047,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		5.00000	2,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,643.00000	2,923,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		29.00000	16,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,878.00000	5,170,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		1.00000	1,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		129.00000	82,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,591.00000	1,837,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,119.00000	1,846,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		39.00000	59,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,666.00000	2,888,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		512.00000	438,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,838.00000	3,065,000	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		466.00000	396,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,499.00000	2,714,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		565.00000	483,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,699.00000	2,468,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		367.00000	432,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,222.00000	1,355,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,940.00000	1,770,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,326.00000	1,465,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,830.00000	1,666,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,123.00000	1,249,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,055.00000	1,879,000	4.01	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										14,155,265.30	110	8,923
R186	On	05/08/2010	Bond Future			8.90300	8.96400		10.00	0.00	0	20,936
R186	On	04/11/2010	Bond Future			8.96500	9.02800		11.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.01400	9.07900		11.25	0.00	0	0
Total R186 Future										0.00	0	20,936
R186	On	05/08/2010	Bond Future	9.25	Call		3,020.00000	3,471,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		401.00000	282,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		497.00000	647,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		2,518.00000	2,097,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,012.00000	7,571,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		28.00000	17,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		9,075.00000	9,643,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		6.00000	3,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,461.00000	1,773,000	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		1,126.00000	868,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,556.00000	4,030,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		107.00000	151,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,041.00000	4,398,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,031.00000	1,808,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,330.00000	4,700,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,875.00000	1,665,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,762.00000	4,106,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,200.00000	1,964,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,290.00000	3,921,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,696.00000	1,907,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,417.00000	3,702,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,135.00000	3,830,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,653.00000	3,950,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,916.00000	3,623,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,188.00000	3,462,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,364.00000	4,048,000	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			7.73300	7.79600		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.79800	7.86500		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.83700	7.90800		4.00	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		4,358.00000	4,593,000	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		2,500.00000	2,690,000	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		291.00000	245,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,643.00000	2,837,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		263.00000	221,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,359.00000	2,545,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		322.00000	272,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,377.00000	1,507,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,071.00000	964,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,476.00000	1,611,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,004.00000	902,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,281.00000	1,406,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,141.00000	1,029,000	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			8.49800	8.58100		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.58000	8.66600		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.64500	8.73500		6.50	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		3,415.00000	3,833,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		27.00000	14,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,414.00000	3,751,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		537.00000	441,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,608.00000	3,952,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		490.00000	401,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,223.00000	3,553,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		588.00000	486,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,346.00000	1,530,000	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		2,497.00000	2,242,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,459.00000	1,653,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,364.00000	2,119,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,240.00000	1,415,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		2,638.00000	2,374,000	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			8.60700	8.68900		7.00	975,317.00	10	2,664
R204	On	04/11/2010	Bond Future			8.68200	8.76700		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.74000	8.82900		7.75	0.00	0	0
Total R204 Future										975,317.00	10	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		3,187.00000	3,631,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		53.00000	28,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		788.00000	1,042,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		725.00000	510,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		947.00000	1,228,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		600.00000	411,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		2,614.00000	2,188,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		67.00000	110,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		3,372.00000	3,723,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		733.00000	610,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,577.00000	3,937,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		671.00000	556,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,171.00000	3,513,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		801.00000	669,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,356.00000	1,543,000	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		3,161.00000	2,864,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,473.00000	1,669,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,001.00000	2,713,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,247.00000	1,424,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,330.00000	3,023,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										975,317.00	10	4,509
R206	On	05/08/2010	Bond Future			7.63400	7.70700		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.70200	7.78100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.73800	7.82400		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		3,729.00000	3,944,000	3.51	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,141.00000	2,324,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		181.00000	145,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,257.00000	2,443,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		162.00000	130,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,026.00000	2,206,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		200.00000	162,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,152.00000	1,283,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		702.00000	612,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,233.00000	1,369,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		656.00000	571,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,073.00000	1,199,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		751.00000	656,000	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			8.72600	8.77700		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.79500	8.84900		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.85100	8.90600		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		4,177.00000	4,472,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		22.00000	14,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,841.00000	3,114,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		94.00000	65,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,228.00000	2,939,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		36.00000	49,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,215.00000	3,431,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		928.00000	831,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,419.00000	3,642,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		852.00000	762,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,016.00000	3,225,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,010.00000	906,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,847.00000	1,986,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,738.00000	2,564,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,989.00000	2,135,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,593.00000	2,426,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,712.00000	1,845,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,891.00000	2,711,000	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			8.77500	8.81600		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			8.84300	8.88600		9.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.89600	8.94000		9.25	0.00	0	0
Total R208 Future										0.00	0	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		4,123.00000	4,366,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		34.00000	24,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,209.00000	3,382,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,041.00000	954,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,417.00000	3,596,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		957.00000	875,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,005.00000	3,173,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,131.00000	1,038,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,799.00000	1,910,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,939.00000	2,788,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,941.00000	2,057,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,779.00000	2,633,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,663.00000	1,769,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,106.00000	2,950,000	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			8.85700	8.91900		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.90500	8.96700		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			8.94100	9.00500		14.50	0.00	0	0
Total R209 Future										0.00	0	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		553.00000	707,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,891.00000	1,559,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,514.00000	2,768,000	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		2,260.00000	2,032,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,725.00000	2,992,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,088.00000	1,873,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,310.00000	2,553,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,442.00000	2,203,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		3,184.00000	3,439,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,222.00000	2,984,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,392.00000	3,656,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,048.00000	2,818,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,982.00000	3,227,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,406.00000	3,157,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	2,417
Total for Bond										15,130,582.30	120	73,212
GOVI	On	05/08/2010	GOVI			322.56500	321.40700		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			327.93100	326.75300			0.00	0	0
Total GOVI Future										0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call		63,620.00000	73,308,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		5,550.00000	3,658,000	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		22,470.00000	10,690,000		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		22,570.00000	10,790,000		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		22,370.00000	10,590,000		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			348.69400	347.39700			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			321.34700	320.18000			723,030,750.00	225	1,250
ALBI On 04/11/2010 Index Future			326.69200	325.50700			0.00	0	0
Total ALBI Future							723,030,750.00	225	1,250
Total For ALBI							723,030,750.00	225	1,250
CRD1 On 05/08/2010 Index Future			142.36300	141.99100			0.00	0	2
CRD1 On 04/11/2010 Index Future			144.73100	144.35300			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			380.22600	380.43100			0.00	0	501
ILBI On 04/11/2010 Index Future			386.63700	386.84400			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			314.34100	313.12700			0.00	0	3
OTH1 On 04/11/2010 Index Future			319.56900	318.33500			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			318.71400	317.57000			0.00	0	100
TRT1 On 04/11/2010 Index Future			324.01600	322.85200			0.00	0	0
Total TRT1 Future							0.00	0	100
Total For TRT1							0.00	0	100
Total for Index							723,030,750.00	225	1,914
JIBAR On 21/07/2010 Jibar Future			6.53000	6.52500			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.42500	6.43200			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.38200	6.40500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.34100	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			6.34100	6.37100			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.34200	6.37200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.36400	6.39500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.50800	6.54700			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.83300	6.87700			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			7.09300	7.13600			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.35300	7.40500			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.42300	7.46300			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 :							738,161,332.30	345	100,452
R155 On 31/08/2011 Spot Bond			6.69500	6.86000			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			7.85000	7.91000			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			8.88000	8.94000			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			7.71000	7.77000			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			8.47000	8.54500			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			8.58000	8.66000			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			7.61000	7.67500			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			8.70000	8.75000			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			8.74500	8.78500			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			8.84000	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							738,161,332.30	345	79,291
Total Options							0.00	0	21,161
Grand Total:							738,161,332.30	345	100,452