



Interest Rates Daily MTM Report

Daily summary for: 12/07/2010

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			7.70700	7.74900		4.00	1,424,289.46	11	4,923
R157	On	04/11/2010	Bond Future			7.76800	7.81300		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			7.80700	7.85400		4.25	0.00	0	0
Total R157 Future										1,424,289.46	11	4,923
R157	On	05/08/2010	Bond Future	8.75	Call		4,642.00000	4,842,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	1,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,507.00000	3,705,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		3.00000	2,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		5,766.00000	5,966,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		26.00000	13,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,378.00000	2,564,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		1,314.00000	1,134,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		124.00000	143,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,365.00000	3,526,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		306.00000	263,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,552.00000	3,716,000	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		274.00000	235,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,180.00000	3,337,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		340.00000	294,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		2,019.00000	1,869,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		592.00000	646,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,647.00000	1,744,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,450.00000	1,344,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,771.00000	1,872,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,359.00000	1,258,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,527.00000	1,620,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,544.00000	1,435,000	4.01	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										1,424,289.46	11	8,923
R186	On	05/08/2010	Bond Future			8.78700	8.81800		10.00	1,045,449.45	9	20,936
R186	On	04/11/2010	Bond Future			8.84600	8.87800		11.00	0.00	0	0
R186	On	03/02/2011	Bond Future			8.89100	8.92400		11.25	0.00	0	0
Total R186 Future										1,045,449.45	9	20,936
R186	On	05/08/2010	Bond Future	9.25	Call		4,136.00000	4,379,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		144.00000	93,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		884.00000	946,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		1,532.00000	1,299,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		8,362.00000	8,653,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		6.00000	2,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		10,443.00000	10,737,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		1.00000	0,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		2,249.00000	2,410,000	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		542.00000	408,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		3,297.00000	3,009,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		220.00000	227,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,907.00000	5,083,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		1,509.00000	1,385,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		5,227.00000	5,410,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		1,383.00000	1,267,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,596.00000	4,766,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		1,646.00000	1,516,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		3,418.00000	3,219,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,213.00000	2,313,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		4,111.00000	4,253,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		3,414.00000	3,251,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		4,375.00000	4,522,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		3,223.00000	3,065,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,855.00000	3,991,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		3,616.00000	3,447,000	10.81	0.00	0	0
Total R186 Option										0.00	0	14,816
Total For R186										1,045,449.45	9	35,752
R201	On	05/08/2010	Bond Future			7.56600	7.59700		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.61900	7.65200		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.64500	7.68100		4.00	0.00	0	0
Total R201 Future										0.00	0	1,388
R201	On	05/08/2010	Bond Future	9.00	Call		5,101.00000	5,218,000	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		3,124.00000	3,221,000	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		161.00000	141,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,279.00000	3,377,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		145.00000	125,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,972.00000	3,067,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		181.00000	159,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,817.00000	1,888,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		751.00000	701,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,933.00000	2,006,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		701.00000	653,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,706.00000	1,774,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		806.00000	753,000	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			8.32100	8.37200		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.39300	8.44700		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.45000	8.50600		6.50	0.00	0	0
Total R203 Future										0.00	0	3,767
R203	On	05/08/2010	Bond Future	9.25	Call		4,481.00000	4,747,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		3.00000	1,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		4,296.00000	4,522,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		312.00000	263,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		4,507.00000	4,737,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		282.00000	237,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,088.00000	4,309,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		346.00000	292,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,843.00000	1,973,000	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		1,873.00000	1,726,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,980.00000	2,116,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,763.00000	1,623,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,713.00000	1,837,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,990.00000	1,837,000	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			8.43000	8.48100		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.49700	8.55100		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.54800	8.60300		7.75	0.00	0	0
Total R204 Future										0.00	0	2,664
R204	On	05/08/2010	Bond Future	9.25	Call		4,338.00000	4,629,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		8.00000	2,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		1,510.00000	1,717,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		251.00000	162,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		1,736.00000	1,958,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		192.00000	118,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		1,561.00000	1,305,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		210.00000	250,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		4,292.00000	4,532,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		443.00000	377,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		4,518.00000	4,763,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		401.00000	340,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,069.00000	4,303,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		488.00000	417,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,859.00000	1,989,000	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		2,429.00000	2,255,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,001.00000	2,137,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		2,294.00000	2,126,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,725.00000	1,849,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		2,573.00000	2,393,000	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			7.45500	7.49700		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.50700	7.55200		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.52600	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		4,351.00000	4,476,000	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		2,687.00000	2,797,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		92.00000	77,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,811.00000	2,923,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		81.00000	68,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,564.00000	2,672,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		104.00000	86,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,550.00000	1,635,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		461.00000	417,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,644.00000	1,731,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		428.00000	386,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,458.00000	1,541,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		497.00000	451,000	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			8.56900	8.61000		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.63300	8.67500		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.68200	8.72600		8.50	0.00	0	0
Total R207 Future										0.00	0	4,639
R207	On	05/08/2010	Bond Future	9.50	Call		5,155.00000	5,399,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		4.00000	1,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		3,765.00000	4,000,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		22.00000	10,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		2,289.00000	2,051,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		93.00000	102,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,937.00000	4,112,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		634.00000	562,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		4,160.00000	4,341,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		577.00000	511,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,717.00000	3,888,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		695.00000	619,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		2,326.00000	2,444,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,188.00000	2,052,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,489.00000	2,612,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,064.00000	1,933,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,170.00000	2,283,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		2,320.00000	2,179,000	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			8.60800	8.65000		8.50	986,271.33	11	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			8.67100	8.71300		9.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.71800	8.76200		9.25	0.00	0	0
Total R208 Future										986,271.33	11	11,317
R208	On	05/08/2010	Bond Future	9.50	Call		5,128.00000	5,388,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		7.00000	3,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		3,942.00000	4,122,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		719.00000	640,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		4,172.00000	4,356,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		656.00000	582,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		3,718.00000	3,892,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		788.00000	703,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,280.00000	2,401,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		2,353.00000	2,207,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,444.00000	2,571,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		2,215.00000	2,075,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,123.00000	2,238,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		2,499.00000	2,347,000	8.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										986,271.33	11	11,317
R209	On	05/08/2010	Bond Future			8.74300	8.77400		12.75	307,690.96	4	2,417
R209	On	04/11/2010	Bond Future			8.78800	8.81900		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			8.82100	8.85400		14.50	0.00	0	0
Total R209 Future										307,690.96	4	2,417
R209	On	05/08/2010	Bond Future	8.75	Call		935.00000	1,000,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		1,127.00000	944,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,137.00000	3,260,000	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	1,724.00000	1,600,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call	3,377.00000	3,507,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put	1,581.00000	1,465,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call	2,904.00000	3,021,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put	1,877.00000	1,747,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call	3,797.00000	3,927,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put	2,662.00000	2,531,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call	4,027.00000	4,161,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put	2,510.00000	2,383,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call	3,573.00000	3,697,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put	2,823.00000	2,687,000	13.92	0.00	0	0
Total R209 Option									0.00	0	0
Total For R209									307,690.96	4	2,417
Total for Bond									3,763,701.20	35	73,212
GOVI	On	05/08/2010	GOVI			325.30600	324.44300	6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			330.71800	329.84000		0.00	0	0
Total GOVI Future									0.00	0	326
GOVI	On	05/08/2010	GOVI	315.60	Call	89,932.00000	97,832,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put	1,502.00000	772,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call	8,400.00000	17,180,000		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	8,300.00000	17,080,000		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	8,500.00000	17,280,000		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			351.25700	351.15800			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			324.15700	323.28000			0.00	0	1,255
ALBI On 04/11/2010 Index Future			329.55000	328.65800			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			143.18300	142.90700			0.00	0	2
CRD1 On 04/11/2010 Index Future			145.56500	145.28500			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			380.04600	380.20800			0.00	0	501
ILBI On 04/11/2010 Index Future			386.46000	386.62200			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			317.54000	316.58500			0.00	0	3
OTH1 On 04/11/2010 Index Future			322.82300	321.85100			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			321.43000	320.57600			0.00	0	100
TRT1 On 04/11/2010 Index Future			326.77800	325.90900			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	6.52500			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.38500	6.38500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.37500	6.37500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.30500	6.30500			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	6.29500			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.29500	6.29500			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.31500	6.31500			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.46500	6.46500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.70500	6.70500			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.95500	6.95500			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.20500	7.20500			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.25500	7.25500			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 : **3,763,701.20** **35** **100,457**

R155 On 31/08/2011 Spot Bond			6.65000	6.65000			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	7.72500			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	8.79500			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	7.57500			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	8.34500			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	8.45500			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	7.47500			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	8.59000			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	8.62500			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	8.76000			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							3,763,701.20	35	79,296
Total Options							0.00	0	21,161
Grand Total:							3,763,701.20	35	100,457