



# Interest Rates Daily MTM Report

Daily summary for: 01/07/2010

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			7.99000	8.06300		4.00	0.00	0	5,033
R157	On	04/11/2010	Bond Future			8.07100	8.14800		4.50	0.00	0	0
R157	On	03/02/2011	Bond Future			8.12800	8.21100		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,033</b>
R157	On	05/08/2010	Bond Future	8.75	Call		3,183.00000	3,515,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		22.00000	12,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,112.00000	2,419,000	4.16	1,306,260.00	540	0
R157	On	05/08/2010	Bond Future	8.50	Put		89.00000	54,000	4.16	14,580.00	270	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,291.00000	4,631,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		6.00000	3,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		295.00000	201,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,166.00000	1,414,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,692.00000	2,363,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		21.00000	34,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,261.00000	2,497,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		706.00000	599,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,419.00000	2,663,000	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		645.00000	546,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,107.00000	2,336,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		771.00000	657,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,198.00000	2,914,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		267.00000	327,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		995.00000	1,129,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,319.00000	2,102,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,086.00000	1,228,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,196.00000	1,987,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		909.00000	1,035,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,448.00000	2,222,000	4.01	0.00	0	0
<b>Total R157 Option</b>										<b>1,320,840.00</b>	<b>810</b>	<b>4,000</b>
<b>Total For R157</b>										<b>1,320,840.00</b>	<b>810</b>	<b>9,033</b>
R186	On	05/08/2010	Bond Future			8.99600	9.06700		10.00	0.00	0	20,936
R186	On	04/11/2010	Bond Future			9.06100	9.13500		11.00	0.00	0	0
R186	On	03/02/2011	Bond Future			9.11300	9.18900		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>20,936</b>
R186	On	05/08/2010	Bond Future	9.25	Call		2,398.00000	2,853,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		733.00000	532,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		352.00000	483,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		3,326.00000	2,801,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		6,113.00000	6,737,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		83.00000	51,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		8,138.00000	8,784,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		22.00000	12,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,093.00000	1,384,000	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		1,712.00000	1,347,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		5,478.00000	4,859,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		75.00000	112,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		3,520.00000	3,902,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,486.00000	2,195,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		3,786.00000	4,184,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,307.00000	2,031,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		3,264.00000	3,631,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,678.00000	2,371,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,982.00000	4,525,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		1,413.00000	1,629,000	10.33	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,000.00000	3,304,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,707.00000	4,329,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,217.00000	3,535,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,468.00000	4,105,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		2,790.00000	3,081,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,955.00000	4,564,000	10.81	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>14,816</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>35,752</b>
R201	On	05/08/2010	Bond Future			7.84800	7.92100		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.92200	8.00000		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			7.96900	8.05200		4.00	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,388</b>
R201	On	05/08/2010	Bond Future	9.00	Call		3,896.00000	4,166,000	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		2,148.00000	2,353,000	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		414.00000	345,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,282.00000	2,493,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		377.00000	314,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,016.00000	2,217,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		454.00000	381,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,145.00000	1,280,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,318.00000	1,177,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,234.00000	1,375,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,241.00000	1,106,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,060.00000	1,189,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,399.00000	1,252,000	3.82	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>1,388</b>
R203	On	05/08/2010	Bond Future			8.63300	8.70600		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.72100	8.79700		6.75	0.00	0	0
R203	On	03/02/2011	Bond Future			8.79300	8.87200		6.50	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,767</b>
R203	On	05/08/2010	Bond Future	9.25	Call		2,825.00000	3,170,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		81.00000	51,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		2,952.00000	3,224,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		730.00000	623,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,133.00000	3,413,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		670.00000	570,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		2,774.00000	3,039,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		794.00000	680,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,111.00000	1,250,000	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		2,925.00000	2,683,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,211.00000	1,358,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,779.00000	2,544,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,018.00000	1,149,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,079.00000	2,829,000	5.99	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>3,767</b>
R204	On	05/08/2010	Bond Future			8.74100	8.81400		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.82200	8.89700		7.50	0.00	0	0
R204	On	03/02/2011	Bond Future			8.88600	8.96400		7.75	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,664</b>
R204	On	05/08/2010	Bond Future	9.25	Call		2,568.00000	2,931,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		144.00000	93,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		529.00000	691,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,176.00000	924,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		648.00000	833,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		1,011.00000	782,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		3,296.00000	2,905,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		39.00000	61,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		2,896.00000	3,176,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		977.00000	843,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,086.00000	3,375,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		899.00000	774,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		2,710.00000	2,982,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,060.00000	917,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,121.00000	1,261,000	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		3,654.00000	3,374,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,224.00000	1,372,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,480.00000	3,208,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,026.00000	1,158,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		3,838.00000	3,550,000	7.17	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,845</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,509</b>
R206	On	05/08/2010	Bond Future			7.76100	7.83400		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.83900	7.91900		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.88700	7.97400		3.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	05/08/2010	Bond Future	9.00	Call		3,355.00000	3,569,000	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		1,845.00000	2,018,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		265.00000	218,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,954.00000	2,131,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		239.00000	196,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,737.00000	1,906,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		291.00000	240,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		951.00000	1,068,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		885.00000	779,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,025.00000	1,146,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		831.00000	730,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		881.00000	993,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		942.00000	832,000	2.98	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207	On	05/08/2010	Bond Future			8.81900	8.89100		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.89300	8.96800		8.50	0.00	0	0
R207	On	03/02/2011	Bond Future			8.95200	9.02900		8.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,639</b>
R207	On	05/08/2010	Bond Future	9.50	Call		3,551.00000	3,948,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		68.00000	41,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,293.00000	2,645,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		218.00000	147,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,886.00000	3,477,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		22.00000	36,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		2,789.00000	3,067,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,189.00000	1,035,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		2,979.00000	3,266,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,099.00000	954,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		2,605.00000	2,874,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,286.00000	1,123,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,577.00000	1,753,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		3,162.00000	2,904,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		1,705.00000	1,890,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		3,004.00000	2,755,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,455.00000	1,623,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,328.00000	3,062,000	8.12	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>5,139</b>
R208	On	05/08/2010	Bond Future			8.85800	8.93000		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			8.92900	9.00400		9.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.98500	9.06200		9.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>11,317</b>
R208	On	05/08/2010	Bond Future	9.50	Call		3,485.00000	3,891,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		96.00000	61,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		2,780.00000	3,063,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,323.00000	1,155,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		2,972.00000	3,265,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,223.00000	1,065,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,593.00000	2,866,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,430.00000	1,252,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,528.00000	1,706,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,389.00000	3,113,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		1,656.00000	1,843,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,216.00000	2,948,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,407.00000	1,576,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,572.00000	3,286,000	8.56	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>11,317</b>
R209	On	05/08/2010	Bond Future			8.94000	9.01100		12.75	0.00	0	2,417
R209	On	04/11/2010	Bond Future			8.98900	9.06200		14.50	0.00	0	0
R209	On	03/02/2011	Bond Future			9.02800	9.10300		14.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,417</b>
R209	On	05/08/2010	Bond Future	8.75	Call		422.00000	561,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,473.00000	2,063,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,191.00000	2,463,000	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		2,665.00000	2,378,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		2,384.00000	2,670,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,475.00000	2,203,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,006.00000	2,264,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,866.00000	2,565,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		2,847.00000	3,123,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,631.00000	3,337,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,041.00000	3,328,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,443.00000	3,160,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		2,660.00000	2,924,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,829.00000	3,524,000	13.92	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>2,417</b>
<b>Total for Bond</b>										<b>1,320,840.00</b>	<b>810</b>	<b>73,322</b>
GOVI	On	05/08/2010	GOVI			320.50400	319.20300		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			325.83500	324.51300			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>326</b>
GOVI	On	05/08/2010	GOVI	315.60	Call		47,985.00000	57,400,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		11,955.00000	8,360,000	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		44,870.00000	31,650,000		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		44,970.00000	31,750,000		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		44,770.00000	31,550,000		0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>326</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for GOVI</b>							<b>0.00</b>	<b>0</b>	<b>326</b>
AL7T On 05/08/2010 Index Future			349.29600	347.80000			0.00	0	58
<b>Total AL7T Future</b>							<b>0.00</b>	<b>0</b>	<b>58</b>
<b>Total For AL7T</b>							<b>0.00</b>	<b>0</b>	<b>58</b>
ALBI On 05/08/2010 Index Future			319.24200	317.86300			0.00	0	1,437
ALBI On 04/11/2010 Index Future			324.55200	323.15000			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,437</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,437</b>
CRD1 On 05/08/2010 Index Future			141.65900	141.27700			0.00	0	2
CRD1 On 04/11/2010 Index Future			144.01500	143.62700			0.00	0	0
<b>Total CRD1 Future</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
<b>Total For CRD1</b>							<b>0.00</b>	<b>0</b>	<b>2</b>
ILBI On 05/08/2010 Index Future			381.28200	381.39900			0.00	0	501
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>501</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>501</b>
OTH1 On 05/08/2010 Index Future			311.99000	310.16000			0.00	0	3
OTH1 On 04/11/2010 Index Future			317.17900	315.31900			0.00	0	0
<b>Total OTH1 Future</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For OTH1</b>							<b>0.00</b>	<b>0</b>	<b>3</b>
TRT1 On 05/08/2010 Index Future			316.67100	315.37300			0.00	0	100
TRT1 On 04/11/2010 Index Future			321.93800	320.61900			0.00	0	0
<b>Total TRT1 Future</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total For TRT1</b>							<b>0.00</b>	<b>0</b>	<b>100</b>
<b>Total for Index</b>							<b>0.00</b>	<b>0</b>	<b>2,101</b>
JIBAR On 21/07/2010 Jibar Future			6.52400	6.57500			0.00	0	2,000
JIBAR On 18/08/2010 Jibar Future			6.46500	6.50500			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.42800	6.44500			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.39100	6.42500			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.39100	6.42500			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			6.39200	6.42500			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.42700	6.47500			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.60600	6.68500			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.94600	6.98500			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			7.20100	7.25500			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			7.47400	7.51500			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.52400	7.56500			0.00	0	0
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>25,000</b>
<b>Total for Derivatives :</b>										<b>1,320,840.00</b>	<b>810</b>	<b>100,749</b>
R155	On	31/08/2011	Spot Bond			6.90500	6.97000			0.00	0	0
<b>Total R155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R157	On	15/09/2015	Spot Bond			7.96000	8.03000			0.00	0	0
<b>Total R157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186	On	21/12/2026	Spot Bond			8.97000	9.04000			0.00	0	0
<b>Total R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R201	On	21/12/2014	Spot Bond			7.81500	7.89000			0.00	0	0
<b>Total R201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R203	On	15/09/2017	Spot Bond			8.60000	8.67000			0.00	0	0
<b>Total R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204	On	21/12/2018	Spot Bond			8.71000	8.78000			0.00	0	0
<b>Total R204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

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	7.80000			0.00	0	0
<b>Total R206 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R206</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Spot Bond			8.79000	8.86000			0.00	0	0
<b>Total R207 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Spot Bond			8.83000	8.90000			0.00	0	0
<b>Total R208 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Spot Bond			8.92000	8.99000			0.00	0	0
<b>Total R209 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>0.00</b>	<b>0</b>	<b>79,588</b>
<b>Total Options</b>							<b>1,320,840.00</b>	<b>810</b>	<b>21,161</b>
<b>Grand Total:</b>							<b>1,320,840.00</b>	<b>810</b>	<b>100,749</b>