



# Interest Rates Daily MTM Report

Daily summary for: 10/06/2010

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			8.02900	8.05100		4.00	10,236,777.60	80	5,757
R157	On	04/11/2010	Bond Future			8.11200	8.13500		4.25	0.00	0	0
R157	On	03/02/2011	Bond Future			8.17100	8.19500		4.00	0.00	0	0
<b>Total R157 Future</b>										<b>10,236,777.60</b>	<b>80</b>	<b>5,757</b>
R157	On	05/08/2010	Bond Future	8.75	Call		3,294.00000	3,387,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		77.00000	67,000	4.50	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		2,281.00000	2,362,000	4.38	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		202.00000	180,000	4.38	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		4,367.00000	4,466,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		25.00000	21,000	4.62	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		469.00000	429,000	4.25	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		1,396.00000	1,459,000	4.25	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		2,703.00000	2,607,000	3.90	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		88.00000	95,000	3.90	47,500.00	500	500
R157	On	04/11/2010	Bond Future	8.50	Call		2,351.00000	2,417,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		738.00000	702,000	4.50	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		2,507.00000	2,576,000	4.53	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		675.00000	642,000	4.53	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		2,199.00000	2,262,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		805.00000	766,000	4.48	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		3,193.00000	3,107,000	4.02	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		320.00000	337,000	4.02	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,058.00000	1,094,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		2,315.00000	2,249,000	3.95	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,149.00000	1,187,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		2,192.00000	2,128,000	3.98	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		971.00000	1,006,000	3.93	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		2,442.00000	2,376,000	3.93	0.00	0	0
<b>Total R157 Option</b>										<b>47,500.00</b>	<b>500</b>	<b>4,000</b>
<b>Total For R157</b>										<b>10,284,277.60</b>	<b>580</b>	<b>9,757</b>
R186	On	05/08/2010	Bond Future			8.96000	8.97100		10.00	0.00	0	20,749
R186	On	04/11/2010	Bond Future			9.02400	9.03600		10.75	0.00	0	0
R186	On	03/02/2011	Bond Future			9.07400	9.08600		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>20,749</b>
R186	On	05/08/2010	Bond Future	9.25	Call		3,426.00000	3,486,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		872.00000	830,000	10.54	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		964.00000	984,000	10.00	0.00	0	1,300
R186	On	05/08/2010	Bond Future	8.75	Put		3,050.00000	2,967,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		7,088.00000	7,177,000	11.09	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		169.00000	156,000	11.09	0.00	0	1,444
R186	On	05/08/2010	Bond Future	10.00	Call		9,070.00000	9,166,000	11.37	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		66.00000	59,000	11.37	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		1,988.00000	2,027,000	10.27	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		1,718.00000	1,655,000	10.27	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		4,887.00000	4,791,000	9.76	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		372.00000	379,000	9.76	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		4,371.00000	4,427,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		2,435.00000	2,381,000	11.31	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		4,644.00000	4,703,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2,263.00000	2,212,000	11.35	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		4,101.00000	4,155,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		2,613.00000	2,557,000	11.25	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		4,720.00000	4,643,000	10.75	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,053.00000	2,086,000	10.75	0.00	0	9,800
R186	On	03/02/2011	Bond Future	9.00	Call		3,652.00000	3,697,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		4,433.00000	4,370,000	11.00	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		3,884.00000	3,930,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		4,210.00000	4,148,000	11.06	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		3,429.00000	3,472,000	10.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		4,668.00000	4,603,000	10.94	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,784</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>36,533</b>
R201	On	05/08/2010	Bond Future			7.91800	7.92900		3.75	0.00	0	1,388
R201	On	04/11/2010	Bond Future			7.99700	8.00900		4.00	0.00	0	0
R201	On	03/02/2011	Bond Future			8.04600	8.05900		3.75	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		3,872.00000	3,912,000	4.23	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		7.00000	6,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,179.00000	2,206,000	4.23	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		476.00000	461,000	4.23	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		2,309.00000	2,338,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		435.00000	422,000	4.25	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,051.00000	2,078,000	4.21	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		520.00000	505,000	4.21	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,158.00000	1,176,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		1,354.00000	1,329,000	3.75	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,245.00000	1,264,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		1,275.00000	1,251,000	3.77	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,074.00000	1,091,000	3.73	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		1,436.00000	1,410,000	3.73	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			8.65300	8.67500		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.74200	8.76500		6.50	0.00	0	0
R203	On	03/02/2011	Bond Future			8.81300	8.83700		6.25	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		3,068.00000	3,163,000	6.51	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		165.00000	147,000	6.51	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		3,186.00000	3,263,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		805.00000	767,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		3,364.00000	3,444,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		741.00000	706,000	7.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		3,011.00000	3,086,000	7.00	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		872.00000	832,000	7.00	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		1,324.00000	1,365,000	6.25	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		2,969.00000	2,894,000	6.25	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		1,428.00000	1,471,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		2,827.00000	2,754,000	6.29	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		1,226.00000	1,264,000	6.21	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		3,118.00000	3,040,000	6.21	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			8.74000	8.75100		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.82000	8.83200		7.25	0.00	0	0
R204	On	03/02/2011	Bond Future			8.88300	8.89500		7.50	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		3,033.00000	3,079,000	7.60	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		252.00000	235,000	7.60	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		954.00000	974,000	7.16	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		1,244.00000	1,202,000	7.16	0.00	0	650
R204	On	04/11/2010	Bond Future	9.25	Call		3,242.00000	3,282,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		964.00000	938,000	7.65	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		3,434.00000	3,476,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		888.00000	864,000	7.69	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		3,058.00000	3,097,000	7.63	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		1,049.00000	1,021,000	7.63	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		1,366.00000	1,385,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		3,528.00000	3,482,000	7.29	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		1,475.00000	1,496,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		3,360.00000	3,316,000	7.33	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		1,262.00000	1,280,000	7.25	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	8.45	Put		3,702.00000	3,655,000	7.25	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,430</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>4,094</b>
R206	On	05/08/2010	Bond Future			7.83500	7.83600		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.92000	7.92100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.97200	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		3,353.00000	3,355,000	3.65	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		4.00000	3,000	3.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		1,881.00000	1,881,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		306.00000	303,000	3.44	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		1,988.00000	1,988,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		279.00000	276,000	3.46	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		1,776.00000	1,775,000	3.42	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		336.00000	332,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,011.00000	1,011,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		945.00000	940,000	3.05	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,080.00000	1,080,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		886.00000	881,000	3.06	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		944.00000	945,000	3.04	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		1,005.00000	1,001,000	3.04	0.00	0	0
<b>Total R206 Option</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	05/08/2010	Bond Future			8.78800	8.79900		7.75	0.00	0	3,941
R207	On	04/11/2010	Bond Future			8.86000	8.87100		8.25	0.00	0	0
R207	On	03/02/2011	Bond Future			8.91600	8.92800		8.25	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,941</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	9.50	Call		4,141.00000	4,197,000	8.41	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		116.00000	107,000	8.41	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		2,905.00000	2,952,000	8.19	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		288.00000	270,000	8.19	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		3,463.00000	3,401,000	7.36	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		140.00000	143,000	7.36	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		3,276.00000	3,313,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		1,117.00000	1,090,000	8.70	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		3,471.00000	3,510,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1,032.00000	1,007,000	8.75	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		3,084.00000	3,120,000	8.65	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		1,206.00000	1,178,000	8.65	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		1,944.00000	1,969,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		2,960.00000	2,917,000	8.25	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		2,081.00000	2,108,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		2,810.00000	2,769,000	8.30	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		1,812.00000	1,836,000	8.20	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		3,116.00000	3,072,000	8.20	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>4,441</b>
R208	On	05/08/2010	Bond Future			8.84400	8.86500		8.25	0.00	0	11,317
R208	On	04/11/2010	Bond Future			8.91500	8.93700		9.25	0.00	0	0
R208	On	03/02/2011	Bond Future			8.96900	8.99200		9.00	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		3,944.00000	4,056,000	8.96	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		157.00000	140,000	8.96	0.00	0	0

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	9.25	Call		3,169.00000	3,249,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		1,309.00000	1,257,000	9.75	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		3,364.00000	3,447,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1,212.00000	1,163,000	9.80	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		2,978.00000	3,055,000	9.70	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1,412.00000	1,356,000	9.70	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		1,909.00000	1,962,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		3,357.00000	3,274,000	9.00	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		2,046.00000	2,102,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		3,192.00000	3,112,000	9.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		1,778.00000	1,828,000	8.95	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		3,530.00000	3,443,000	8.95	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>11,317,2417</b>
R209	On	05/08/2010	Bond Future			8.89100	8.90100		12.75	0.00	0	0
R209	On	04/11/2010	Bond Future			8.93900	8.95000		14.25	0.00	0	0
R209	On	03/02/2011	Bond Future			8.97500	8.98600		14.00	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		1,008.00000	1,026,000	12.75	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		2,206.00000	2,145,000	12.75	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		2,928.00000	2,965,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		2,542.00000	2,494,000	14.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		3,139.00000	3,178,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		2,370.00000	2,324,000	14.69	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		2,724.00000	2,760,000	14.54	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		2,724.00000	2,675,000	14.54	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Call		3,445.00000	3,483,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		3,337.00000	3,291,000	14.00	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		3,652.00000	3,691,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		3,162.00000	3,116,000	14.08	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		3,245.00000	3,281,000	13.93	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		3,523.00000	3,474,000	13.93	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>10,284,277.60</b>	<b>580</b>	<b>73,714</b>
GOVI	On	05/08/2010	GOVI			320.63500	320.38900		6.57	0.00	0	326
GOVI	On	04/11/2010	GOVI			325.96600	325.71600			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		62,255.00000	63,806,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		14,365.00000	13,456,000	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		32,840.00000	30,340,000		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		32,940.00000	30,440,000		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		32,740.00000	30,240,000		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>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>326</b>
AL7T	On	05/08/2010	Index Future			346.24100	345.86000			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			319.34600	319.07200			0.00	0	1,460
ALBI	On	04/11/2010	Index Future			324.65600	324.37700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,460</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,460</b>
CRD1 On 05/08/2010 Index Future			140.96700	140.88900			0.00	0	2
CRD1 On 04/11/2010 Index Future			143.31100	143.23200			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			381.57000	381.51100			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			311.95300	311.50800			0.00	0	3
OTH1 On 04/11/2010 Index Future			317.14000	316.68800			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			316.78100	316.53200			0.00	0	100
TRT1 On 04/11/2010 Index Future			322.04800	321.79500			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>2,124</b>
JIBAR On 15/06/2010 Jibar Future			6.60400	6.61800			0.00	0	0
JIBAR On 21/07/2010 Jibar Future			6.53900	6.53300			0.00	0	1,000
JIBAR On 18/08/2010 Jibar Future			6.45200	6.45700			0.00	0	1,000
JIBAR On 15/09/2010 Jibar Future			6.40100	6.42100			0.00	0	1,000
JIBAR On 20/10/2010 Jibar Future			6.40100	6.42100			0.00	0	0
JIBAR On 17/11/2010 Jibar Future			6.40200	6.42200			0.00	0	0
JIBAR On 15/12/2010 Jibar Future			6.40200	6.42200			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			6.53200	6.55300			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			6.66600	6.69000			0.00	0	4,600
JIBAR On 21/09/2011 Jibar Future			7.03400	7.06500			0.00	0	3,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 21/12/2011 Jibar Future			7.36400	7.39300			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			7.61600	7.63600			0.00	0	0
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>21,600</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>21,600</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>21,600</b>
<b>Total for Derivatives :</b>							<b>10,284,277.60</b>	<b>580</b>	<b>97,764</b>
R155 On 31/08/2011 Spot Bond			6.90000	6.90000			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			7.98000	8.00000			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			8.92000	8.93000			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			7.86500	7.88000			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	8.62000			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			8.69000	8.70500			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>
R206 On 15/01/2014 Spot Bond			7.77500	7.78000			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			8.74000	8.75500			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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			8.80000	8.82000			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			8.86000	8.86500			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>10,236,777.60</b>	<b>80</b>	<b>76,050</b>
<b>Total Options</b>							<b>47,500.00</b>	<b>500</b>	<b>21,714</b>
<b>Grand Total:</b>							<b>10,284,277.60</b>	<b>580</b>	<b>97,764</b>