



# Interest Rates Daily MTM Report

Daily summary for: 01/10/2010

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			7.36100	7.33100		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.45000	7.41800		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.54000	7.50600		4.25	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,806</b>
R157	On	04/11/2010	Bond Future	8.50	Call		5,266.00000	5,127,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,484.00000	5,346,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	1,000	4.90	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		5,047.00000	4,909,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		2.00000	2,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		363.00000	401,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		1,142.00000	1,041,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,656.00000	2,549,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		566.00000	599,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,819.00000	2,710,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		515.00000	546,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,496.00000	2,392,000	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	03/02/2011	Bond Future	7.85	Put		621.00000	657,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,220.00000	2,132,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,214.00000	1,267,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,347.00000	2,257,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,137.00000	1,187,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,096.00000	2,011,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,296.00000	1,351,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,975.00000	1,893,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,380.00000	1,439,000	4.37	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>5,306</b>
R186	On	04/11/2010	Bond Future			8.04000	7.99600		10.75	0.00	0	16,922
R186	On	03/02/2011	Bond Future			8.09600	8.05000		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.15300	8.10500		11.25	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>16,922</b>
R186	On	04/11/2010	Bond Future	9.25	Call		12,107.00000	11,651,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		7.00000	8,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,550.00000	12,094,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		5.00000	6,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,661.00000	11,206,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		9.00000	11,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		99.00000	116,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,595.00000	7,155,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,824.00000	9,412,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		631.00000	689,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,223.00000	9,806,000	12.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	9.05	Put		575.00000	628,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,427.00000	9,020,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		692.00000	755,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,932.00000	5,228,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,801.00000	1,627,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,371.00000	8,017,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,114.00000	2,243,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,717.00000	8,356,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,995.00000	2,117,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		8,030.00000	7,681,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,241.00000	2,375,000	12.15	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,900</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>27,822</b>
R201	On	04/11/2010	Bond Future			7.28000	7.27000		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.36500	7.35500		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.46000	7.44900		3.75	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,262</b>
R201	On	04/11/2010	Bond Future	8.50	Call		4,333.00000	4,297,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1.00000	1,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,504.00000	4,468,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		4,162.00000	4,125,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,059.00000	1,026,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		232.00000	235,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		573.00000	584,000	4.00	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	7.25	Call		501.00000	476,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,618.00000	2,582,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		20.00000	20,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,940.00000	1,972,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		40.00000	36,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,480.00000	2,450,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		310.00000	314,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,616.00000	2,585,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		280.00000	283,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,346.00000	2,317,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		342.00000	348,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,830.00000	1,806,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		873.00000	884,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,934.00000	1,909,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		819.00000	829,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,729.00000	1,705,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		930.00000	941,000	3.92	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,120</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>2,382</b>
R203	On	04/11/2010	Bond Future			7.79000	7.74000		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.87300	7.82100		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.95600	7.90100		6.25	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,918</b>
R203	On	04/11/2010	Bond Future	9.25	Call		7,666.00000	7,400,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		7,907.00000	7,641,000	7.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		7,424.00000	7,158,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		3,948.00000	3,733,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		526.00000	578,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,149.00000	3,930,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		480.00000	529,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,750.00000	3,540,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		575.00000	632,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,046.00000	2,870,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,329.00000	1,426,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,210.00000	3,029,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,250.00000	1,342,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,886.00000	2,715,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,413.00000	1,515,000	6.57	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>1,918</b>
R204	On	04/11/2010	Bond Future			7.88700	7.85700		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.96100	7.93000		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.03900	8.00600		7.50	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,242</b>
R204	On	04/11/2010	Bond Future	9.25	Call		7,875.00000	7,697,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		8,143.00000	7,964,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		7,606.00000	7,428,000	8.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		6,525.00000	6,347,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		5.00000	5,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,950.00000	3,809,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		719.00000	757,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,166.00000	4,022,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		658.00000	693,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,737.00000	3,600,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		784.00000	826,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,079.00000	3,949,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,350.00000	1,405,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,272.00000	4,139,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,272.00000	1,324,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,890.00000	3,762,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,433.00000	1,490,000	7.89	0.00	0	0
<b>Total R204 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>2,242</b>
R206	On	04/11/2010	Bond Future			7.08400	7.05900		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.16900	7.14100		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.27300	7.24300		3.00	0.00	0	0
<b>Total R206 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R206	On	04/11/2010	Bond Future	8.50	Call		3,978.00000	3,908,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		4,113.00000	4,042,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		3,843.00000	3,773,000	3.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		720.00000	666,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		181.00000	198,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,622.00000	2,552,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		2.00000	3,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		968.00000	1,024,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		89.00000	74,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,346.00000	2,281,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		125.00000	133,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,458.00000	2,391,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		110.00000	116,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,234.00000	2,169,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		141.00000	149,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,309.00000	1,264,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		692.00000	719,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,386.00000	1,339,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		649.00000	675,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,237.00000	1,193,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		740.00000	768,000	3.06	0.00	0	0
<b>Total R206 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,200</b>
<b>Total For R206</b>										<b>0.00</b>	<b>0</b>	<b>1,200</b>
R207	On	04/11/2010	Bond Future			8.00500	7.96500		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.07500	8.03400		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.15100	8.10800		8.50	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>800</b>
R207	On	04/11/2010	Bond Future	9.25	Call		7,606.00000	7,357,000	9.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future	9.25	Put		2.00000	2,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,885.00000	7,636,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,326.00000	7,077,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		3.00000	3,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,441.00000	8,192,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		1.00000	1,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,774.00000	4,567,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		537.00000	580,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,012.00000	4,802,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		489.00000	528,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,538.00000	4,336,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		589.00000	637,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,951.00000	3,781,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,658.00000	1,743,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,146.00000	3,972,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,565.00000	1,646,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,760.00000	3,595,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,755.00000	1,845,000	8.93	0.00	0	0
<b>Total R207 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>800</b>
R208	On	04/11/2010	Bond Future			8.03900	7.99400		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.10500	8.05900		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.17300	8.12500		9.25	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,325</b>
R208	On	04/11/2010	Bond Future	9.25	Call		7,799.00000	7,504,000	10.16	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	Put		2.00000	2,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,090.00000	7,795,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,506.00000	7,212,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		3.00000	4,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,971.00000	4,731,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		657.00000	713,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,217.00000	4,973,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		601.00000	653,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,728.00000	4,493,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		717.00000	778,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,040.00000	3,840,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,714.00000	1,816,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,245.00000	4,041,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,615.00000	1,713,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,839.00000	3,644,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,819.00000	1,926,000	9.74	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>6,325</b>
R209	On	04/11/2010	Bond Future			8.01500	7.97000		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.05600	8.01000		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.09700	8.05000		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.13500	8.08700		15.00	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,873</b>
R209	On	04/11/2010	Bond Future	9.00	Call		8,695.00000	8,286,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		21.00000	25,000	16.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Call		9,073.00000	8,663,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		16.00000	19,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,315.00000	7,907,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		27.00000	32,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,873.00000	4,497,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		214.00000	251,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		579.00000	669,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		3,095.00000	2,772,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,560.00000	10,149,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		5.00000	7,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,723.00000	3,005,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		656.00000	525,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,876.00000	8,509,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		582.00000	633,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,210.00000	8,839,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		534.00000	581,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,543.00000	8,180,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		635.00000	690,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		6,148.00000	5,856,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,235.00000	2,366,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,435.00000	6,136,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,106.00000	2,230,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,866.00000	5,580,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,373.00000	2,510,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,885.00000	6,605,000	16.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future	8.50	Put		3,312.00000	3,461,000	16.51	0.00	0	510
R209	On	04/08/2011	Bond Future	8.55	Call		7,176.00000	6,890,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,188.00000	3,330,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,600.00000	6,325,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,446.00000	3,600,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		16,185.00000	15,802,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		921.00000	966,000	20.00	0.00	0	510
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,452</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>25,325</b>
R212	On	04/11/2010	Bond Future			2.64400	2.66700			0.00	0	1,080
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,080</b>
R212	On	04/11/2010	Bond Future	3.00	Call		3,169.00000	3,392,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		3,635.00000	3,858,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		2,700.00000	2,923,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>1,080</b>
<b>Total for Bond</b>										<b>0.00</b>	<b>0</b>	<b>74,400</b>
GOVI	On	04/11/2010	GOVI			342.89800	343.70300			0.00	0	159
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>159</b>
GOVI	On	04/11/2010	GOVI	329.00	Call		147,030.00000	138,980,000		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		146,930.00000	138,880,000		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		147,130.00000	139,080,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 04/11/2010 GOVI	328.99	Put		0.00000	0,000		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>159</b>
<b>Total for GOVI</b>							<b>0.00</b>	<b>0</b>	<b>159</b>
AL7T On 04/11/2010 Index Future			371.34400	372.24700			0.00	0	38
<b>Total AL7T Future</b>							<b>0.00</b>	<b>0</b>	<b>38</b>
<b>Total For AL7T</b>							<b>0.00</b>	<b>0</b>	<b>38</b>
ALBI On 04/11/2010 Index Future			342.34500	343.17700			0.00	0	1,297
ALBI On 03/02/2011 Index Future			347.56800	348.41400			0.00	0	0
<b>Total ALBI Future</b>							<b>0.00</b>	<b>0</b>	<b>1,297</b>
<b>Total For ALBI</b>							<b>0.00</b>	<b>0</b>	<b>1,297</b>
CRD1 On 04/11/2010 Index Future			149.93400	150.07700			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.14600	152.29100			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 04/11/2010 Index Future			397.94400	398.65200			0.00	0	508
ILBI On 03/02/2011 Index Future			403.98100	404.70000			0.00	0	0
<b>Total ILBI Future</b>							<b>0.00</b>	<b>0</b>	<b>508</b>
<b>Total For ILBI</b>							<b>0.00</b>	<b>0</b>	<b>508</b>
OTH1 On 04/11/2010 Index Future			338.99200	339.97200			0.00	0	3
OTH1 On 03/02/2011 Index Future			344.16400	345.15900			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 04/11/2010 Index Future			338.89700	339.64500			0.00	0	100
TRT1 On 03/02/2011 Index Future			343.89700	344.65500			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>1,948</b>
JIBAR On 20/10/2010 Jibar Future			6.05000	6.04000			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			5.99000	5.98000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.91000	5.90000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.88000	5.87000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.88000	5.87000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.88000	5.87000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.99000	5.98000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.19000	6.18000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.37000	6.36000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.61000	6.60000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.84000	6.83000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.94000	6.96000			0.00	0	2,500
<b>Total Jibar Future</b>							<b>0.00</b>	<b>0</b>	<b>26,200</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>26,200</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>26,200</b>
<b>Total for Derivatives :</b>							<b>0.00</b>	<b>0</b>	<b>102,707</b>
R155 On 31/08/2011 Spot Bond			6.25000	6.13000			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			7.30000	7.18000			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			7.97500	7.83000			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			7.24000	7.11500			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			7.71000	7.59000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			7.83000	7.71000			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			7.03000	6.93000			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			7.94000	7.80000			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			7.97000	7.84000			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			7.95500	7.81000			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>
R212 On 31/01/2022 Spot Bond			2.62000	2.62000			0.00	0	0
<b>Total R212 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</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>87,535</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>15,172</b>
<b>Grand Total:</b>							<b>0.00</b>	<b>0</b>	<b>102,707</b>