



# Interest Rates Daily MTM Report

Daily summary for: 05/10/2010

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			7.39000	7.43700		4.25	0.00	0	4,806
R157 On 03/02/2011 Bond Future			7.48100	7.53200		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.57400	7.62800		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		4,777.00000	4,993,000	4.88	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		2.00000	1,000	4.88	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		4,995.00000	5,211,000	4.90	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Put		1.00000	0,000	4.90	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Call		4,559.00000	4,774,000	4.85	0.00	0	0
R157 On 04/11/2010 Bond Future	8.45	Put		3.00000	1,000	4.85	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Put		507.00000	411,000	4.38	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		797.00000	917,000	4.38	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,282.00000	2,433,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		691.00000	619,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,436.00000	2,592,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		630.00000	564,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,133.00000	2,278,000	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		756.00000	679,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,913.00000	2,035,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,412.00000	1,311,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,031.00000	2,158,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,325.00000	1,229,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,798.00000	1,916,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,502.00000	1,397,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,688.00000	1,801,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,597.00000	1,488,000	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			8.10000	8.13100		10.75	0.00	0	16,922
R186	On	03/02/2011	Bond Future			8.15700	8.18900		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.21600	8.24900		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		10,716.00000	11,031,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		10.00000	7,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,159.00000	11,474,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		8.00000	5,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		10,272.00000	10,586,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		14.00000	10,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		150.00000	119,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,253.00000	6,540,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		8,592.00000	8,853,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		811.00000	749,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		8,976.00000	9,242,000	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		740.00000	683,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,210.00000	8,467,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		887.00000	821,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,846.00000	5,607,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,303.00000	1,387,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,323.00000	7,538,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,506.00000	2,393,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,649.00000	7,869,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,366.00000	2,259,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,001.00000	7,211,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,652.00000	2,534,000	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			7.27800	7.34100		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.36300	7.43000		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.45800	7.53000		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		4,077.00000	4,304,000	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		4,248.00000	4,475,000	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		3,905.00000	4,132,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		851.00000	1,004,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		280.00000	206,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		686.00000	549,000	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		357.00000	448,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,365.00000	2,583,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		23.00000	14,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		2,175.00000	1,956,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		18.00000	27,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,267.00000	2,443,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		352.00000	301,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,399.00000	2,579,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		319.00000	271,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,138.00000	2,309,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		390.00000	333,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,662.00000	1,798,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		963.00000	870,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,761.00000	1,902,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		904.00000	816,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,565.00000	1,697,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,025.00000	927,000	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			7.82900	7.87500		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.91400	7.96300		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.00000	8.05100		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		6,950.00000	7,193,000	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		7,191.00000	7,434,000	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		6,708.00000	6,951,000	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		3,367.00000	3,550,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		672.00000	605,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,557.00000	3,745,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		616.00000	554,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,181.00000	3,360,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		734.00000	662,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,573.00000	2,718,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,598.00000	1,492,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,724.00000	2,874,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,506.00000	1,405,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,426.00000	2,567,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,695.00000	1,585,000	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			7.93600	7.97700		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			8.01200	8.05600		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.09300	8.13800		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		7,164.00000	7,406,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		1.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,432.00000	7,674,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		1.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		6,896.00000	7,138,000	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		1.00000	1,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		5,815.00000	6,055,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		6.00000	3,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,391.00000	3,567,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		886.00000	809,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,595.00000	3,776,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		813.00000	741,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,192.00000	3,362,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		965.00000	882,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,570.00000	3,727,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,580.00000	1,486,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,752.00000	3,913,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,491.00000	1,401,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,392.00000	3,545,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,674.00000	1,576,000	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			7.09700	7.14000		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.18400	7.23000		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.29000	7.34100		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		3,749.00000	3,871,000	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		3,884.00000	4,005,000	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		3,615.00000	3,736,000	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		545.00000	619,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		235.00000	188,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,394.00000	2,514,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		3.00000	1,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,152.00000	1,042,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		44.00000	56,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,138.00000	2,240,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		150.00000	132,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,247.00000	2,351,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		132.00000	115,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,029.00000	2,129,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		169.00000	148,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,162.00000	1,231,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		781.00000	727,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,234.00000	1,305,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		733.00000	682,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,094.00000	1,161,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		833.00000	777,000	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			8.03400	8.09600		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.10600	8.17000		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.18200	8.24900		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		6,794.00000	7,176,000	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		3.00000	1,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,073.00000	7,456,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		2.00000	1,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		6,514.00000	6,896,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		4.00000	2,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		7,628.00000	8,011,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		1.00000	0,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,100.00000	4,395,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		687.00000	596,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,326.00000	4,628,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		626.00000	542,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,877.00000	4,165,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		752.00000	654,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,406.00000	3,643,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,946.00000	1,788,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,588.00000	3,831,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,840.00000	1,689,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,229.00000	3,459,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,057.00000	1,893,000	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			8.08300	8.12400		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.15100	8.19400		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.22000	8.26500		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		6,950.00000	7,216,000	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		3.00000	2,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,241.00000	7,507,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		2.00000	1,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		6,658.00000	6,923,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		4.00000	2,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,275.00000	4,477,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		825.00000	753,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,509.00000	4,715,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		757.00000	689,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,046.00000	4,242,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		899.00000	821,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,468.00000	3,632,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		2,019.00000	1,903,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,659.00000	3,828,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,906.00000	1,794,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,282.00000	3,441,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,139.00000	2,017,000	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			8.07500	8.10600		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.11800	8.14900		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.16000	8.19200		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.20000	8.23300		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		7,468.00000	7,739,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		32.00000	23,000	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		7,843.00000	8,116,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		24.00000	17,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,091.00000	7,360,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		41.00000	30,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		3,752.00000	3,975,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		330.00000	274,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		868.00000	752,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,146.00000	2,310,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,325.00000	9,602,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		8.00000	5,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,610.00000	3,367,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		305.00000	341,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		7,780.00000	8,004,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		739.00000	687,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,102.00000	8,329,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		679.00000	629,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,460.00000	7,680,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		805.00000	748,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,283.00000	5,455,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,638.00000	2,527,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,551.00000	5,727,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,490.00000	2,383,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,020.00000	5,188,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,795.00000	2,680,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,048.00000	6,217,000	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		3,768.00000	3,648,000	16.51	0.00	0	510
R209	On	04/08/2011	Bond Future	8.55	Call		6,323.00000	6,495,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,627.00000	3,510,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,779.00000	5,944,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,918.00000	3,794,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,031.00000	15,278,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,059.00000	1,017,000	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			2.64100	2.64300			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		3,402.00000	3,421,000		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		3,867.00000	3,887,000		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		2,933.00000	2,953,000		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			342.15500	341.30100			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		123,010.00000	131,550,000		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		122,910.00000	131,450,000		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		123,110.00000	131,650,000		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			370.69800	369.60500			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			341.58900	340.72600			129,803,820.00	38	1,297
ALBI On 03/02/2011 Index Future			346.79800	345.92200			0.00	0	0
<b>Total ALBI Future</b>							<b>129,803,820.00</b>	<b>38</b>	<b>1,297</b>
<b>Total For ALBI</b>							<b>129,803,820.00</b>	<b>38</b>	<b>1,297</b>
CRD1 On 04/11/2010 Index Future			149.86000	149.60100			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.07100	151.80900			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			397.89200	397.85300			0.00	0	508
ILBI On 03/02/2011 Index Future			403.93000	403.88900			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			338.16500	337.25800			0.00	0	3
OTH1 On 03/02/2011 Index Future			343.32200	342.40100			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			338.15500	337.28900			0.00	0	100
TRT1 On 03/02/2011 Index Future			343.14500	342.26600			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>129,803,820.00</b>	<b>38</b>	<b>1,948</b>
JIBAR On 20/10/2010 Jibar Future			6.06000	6.05000			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			6.01000	5.99000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.93000	5.91000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.91000	5.89000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.90000	5.88000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.90000	5.88000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.98000	5.99000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.18000	6.19000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.35000	6.37000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.60000	6.61000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.84000	6.84000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.94000	6.93000			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>129,803,820.00</b>	<b>38</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>129,803,820.00</b>	<b>38</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>129,803,820.00</b>	<b>38</b>	<b>102,707</b>