



# Interest Rates Daily MTM Report

Daily summary for: 06/10/2010

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			7.29500	7.39000		4.25	0.00	0	4,806
R157	On	03/02/2011	Bond Future			7.38000	7.48100		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.46700	7.57400		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		4,993.00000	5,432,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		1.00000	0,000	4.88	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		5,211.00000	5,651,000	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		4,774.00000	5,213,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		1.00000	1,000	4.85	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		411.00000	260,000	4.38	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		917.00000	1,206,000	4.38	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,433.00000	2,753,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		619.00000	497,000	4.56	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,592.00000	2,920,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		564.00000	449,000	4.58	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		2,278.00000	2,589,000	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		679.00000	547,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,035.00000	2,296,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,311.00000	1,129,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,158.00000	2,427,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,229.00000	1,055,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,916.00000	2,168,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,397.00000	1,206,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		1,801.00000	2,044,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,488.00000	1,288,000	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			8.01200	8.10000		10.75	0.00	0	16,922
R186	On	03/02/2011	Bond Future			8.06700	8.15700		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.12400	8.21600		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		11,031.00000	11,937,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		7.00000	4,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		11,474.00000	12,381,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		5.00000	2,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		10,586.00000	11,490,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		10.00000	4,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		119.00000	67,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		6,540.00000	7,397,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		8,853.00000	9,626,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		749.00000	607,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		9,242.00000	10,026,000	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		683.00000	552,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		8,467.00000	9,229,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		821.00000	668,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		5,607.00000	4,976,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,387.00000	1,671,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,538.00000	8,178,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,393.00000	2,113,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		7,869.00000	8,522,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		2,259.00000	1,992,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,211.00000	7,839,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,534.00000	2,242,000	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			7.18300	7.27800		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.26100	7.36300		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.35100	7.45800		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		4,304.00000	4,647,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		1.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,475.00000	4,819,000	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		4,132.00000	4,476,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		1,004.00000	1,266,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		206.00000	124,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		549.00000	377,000	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		448.00000	620,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,583.00000	2,919,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		14.00000	6,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,956.00000	1,634,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		27.00000	49,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,443.00000	2,724,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		301.00000	233,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,579.00000	2,866,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		271.00000	210,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,309.00000	2,585,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		333.00000	261,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,798.00000	2,015,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		870.00000	744,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,902.00000	2,124,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		816.00000	695,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,697.00000	1,907,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		927.00000	794,000	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			7.75000	7.82900		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.83100	7.91400		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.91400	8.00000		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		7,193.00000	7,613,000	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		7,434.00000	7,854,000	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		6,951.00000	7,370,000	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		3,550.00000	3,877,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		605.00000	506,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		3,745.00000	4,078,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		554.00000	461,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,360.00000	3,679,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		662.00000	555,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,718.00000	2,978,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,492.00000	1,326,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,874.00000	3,141,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,405.00000	1,246,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,567.00000	2,819,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,585.00000	1,410,000	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			7.84200	7.93600		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.91500	8.01200		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			7.99200	8.09300		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		7,406.00000	7,964,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		7,674.00000	8,232,000	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		7,138.00000	7,695,000	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	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		6,055.00000	6,611,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		3.00000	1,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,567.00000	3,980,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		809.00000	662,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		3,776.00000	4,199,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		741.00000	604,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,362.00000	3,764,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		882.00000	724,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		3,727.00000	4,102,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,486.00000	1,294,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,913.00000	4,296,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,401.00000	1,217,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,545.00000	3,911,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,576.00000	1,375,000	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			7.00200	7.09700		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.08000	7.18400		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.17900	7.29000		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		3,871.00000	4,140,000	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		4,005.00000	4,274,000	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		3,736.00000	4,005,000	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		619.00000	812,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		188.00000	112,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,514.00000	2,782,000	3.34	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		1.00000	1,000	3.34	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		1,042.00000	814,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		56.00000	96,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,240.00000	2,478,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		132.00000	97,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,351.00000	2,593,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		115.00000	85,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,129.00000	2,364,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		148.00000	111,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,231.00000	1,392,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		727.00000	621,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,305.00000	1,471,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		682.00000	580,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,161.00000	1,316,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		777.00000	664,000	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			7.94600	8.03400		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.01400	8.10600		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.08800	8.18200		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		7,176.00000	7,723,000	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		1.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		7,456.00000	8,003,000	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		6,896.00000	7,442,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		2.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,011.00000	8,559,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,395.00000	4,841,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		596.00000	482,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		4,628.00000	5,082,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		542.00000	437,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,165.00000	4,603,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		654.00000	532,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,643.00000	3,994,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,788.00000	1,582,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,831.00000	4,191,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,689.00000	1,491,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,459.00000	3,801,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,893.00000	1,677,000	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			7.99000	8.08300		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.05500	8.15100		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.12200	8.22000		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		7,216.00000	7,824,000	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	1,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		7,507.00000	8,116,000	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		6,923.00000	7,531,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		2.00000	1,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,477.00000	4,954,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		753.00000	614,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		4,715.00000	5,202,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		689.00000	560,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,242.00000	4,709,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		821.00000	672,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		3,632.00000	4,016,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,903.00000	1,671,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,828.00000	4,222,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,794.00000	1,573,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,441.00000	3,814,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		2,017.00000	1,775,000	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			7.98800	8.07500		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.02800	8.11800		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.06900	8.16000		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.10700	8.20000		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		7,739.00000	8,520,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		23.00000	11,000	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		8,116.00000	8,900,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		17.00000	9,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,360.00000	8,138,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		30.00000	15,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		3,975.00000	4,661,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		274.00000	167,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		752.00000	511,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,310.00000	2,861,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		9,602.00000	10,392,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		5.00000	3,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		3,367.00000	2,734,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		341.00000	501,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,004.00000	8,691,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		687.00000	561,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,329.00000	9,025,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		629.00000	513,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,680.00000	8,358,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		748.00000	614,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,455.00000	5,983,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,527.00000	2,242,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,727.00000	6,267,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,383.00000	2,109,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,188.00000	5,702,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,680.00000	2,380,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,217.00000	6,725,000	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		3,648.00000	3,331,000	16.51	1,698,810.00	510	0
R209	On	04/08/2011	Bond Future	8.55	Call		6,495.00000	7,013,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,510.00000	3,204,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,944.00000	6,441,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,794.00000	3,466,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,278.00000	15,998,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		1,017.00000	913,000	20.00	465,630.00	510	0
<b>Total R209 Option</b>										<b>2,164,440.00</b>	<b>1,020</b>	<b>432</b>
<b>Total For R209</b>										<b>2,164,440.00</b>	<b>1,020</b>	<b>24,305</b>
R212	On	04/11/2010	Bond Future			2.49300	2.64100			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		3,421.00000	4,871,000		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		3,887.00000	5,337,000		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		2,953.00000	4,403,000		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>2,164,440.00</b>	<b>1,020</b>	<b>73,380</b>
GOVI	On	04/11/2010	GOVI			343.83800	342.15500			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		131,550.00000	148,380,000		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		131,450.00000	148,280,000		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		131,650.00000	148,480,000		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			372.52900	370.69800			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			343.31500	341.58900			0.00	0	1,297
ALBI On 03/02/2011 Index Future			348.54900	346.79800			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			150.68300	149.86000			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.90800	152.07100			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			398.14200	397.89200			0.00	0	508
ILBI On 03/02/2011 Index Future			404.18400	403.93000			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			340.13200	338.16500			0.00	0	3
OTH1 On 03/02/2011 Index Future			345.31700	343.32200			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			339.76800	338.15500			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.78400	343.14500			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			6.03300	6.06000			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			6.00100	6.01000			0.00	0	2,500
JIBAR On 15/12/2010 Jibar Future			5.93500	5.93000			0.00	0	0
JIBAR On 19/01/2011 Jibar Future			5.91300	5.91000			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.90100	5.90000			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.89900	5.90000			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.99500	5.98000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.19800	6.18000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.36400	6.35000			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.57600	6.60000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.83800	6.84000			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.89100	6.94000			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>2,164,440.00</b>	<b>1,020</b>	<b>101,687</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>2,164,440.00</b>	<b>1,020</b>	<b>14,152</b>
<b>Grand Total:</b>							<b>2,164,440.00</b>	<b>1,020</b>	<b>101,687</b>