



# Interest Rates Daily MTM Report

Daily summary for: 07/10/2010

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			7.28400	7.29500		4.25	1,270,374,300.00	10,000	4,806
R157 On 03/02/2011 Bond Future			7.36800	7.38000		4.25	0.00	0	0
R157 On 05/05/2011 Bond Future			7.45500	7.46700		4.25	0.00	0	0
<b>Total R157 Future</b>							<b>1,270,374,300.00</b>	<b>10,000</b>	<b>4,806</b>
R157 On 04/11/2010 Bond Future	8.50	Call		5,432.00000	5,483,000	4.88	0.00	0	0
R157 On 04/11/2010 Bond Future	8.50	Put		0.00000	0,000	4.88	0.00	0	0
R157 On 04/11/2010 Bond Future	8.55	Call		5,651.00000	5,701,000	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		5,213.00000	5,264,000	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		260.00000	238,000	4.38	0.00	0	0
R157 On 04/11/2010 Bond Future	7.50	Call		1,206.00000	1,235,000	4.38	0.00	0	500
R157 On 03/02/2011 Bond Future	7.90	Call		2,753.00000	2,788,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.90	Put		497.00000	479,000	4.56	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Call		2,920.00000	2,957,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.95	Put		449.00000	434,000	4.58	0.00	0	0
R157 On 03/02/2011 Bond Future	7.85	Call		2,589.00000	2,623,000	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		547.00000	529,000	4.53	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		2,296.00000	2,323,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,129.00000	1,106,000	4.40	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,427.00000	2,455,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,055.00000	1,033,000	4.41	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,168.00000	2,195,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,206.00000	1,183,000	4.38	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,044.00000	2,070,000	4.37	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		1,288.00000	1,264,000	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>1,270,374,300.00</b>	<b>10,000</b>	<b>5,306</b>
R186	On	04/11/2010	Bond Future			8.01200	8.01200		10.75	0.00	0	16,922
R186	On	03/02/2011	Bond Future			8.06600	8.06700		11.00	0.00	0	0
R186	On	05/05/2011	Bond Future			8.12300	8.12400		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		11,937.00000	11,936,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		4.00000	3,000	12.52	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,381.00000	12,381,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		2.00000	2,000	12.56	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,490.00000	11,489,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		4.00000	3,000	12.47	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		67.00000	61,000	12.09	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,397.00000	7,391,000	12.09	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,626.00000	9,627,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		607.00000	598,000	12.38	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,026.00000	10,028,000	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		552.00000	544,000	12.45	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,229.00000	9,229,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		668.00000	658,000	12.31	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,976.00000	4,958,000	10.68	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,671.00000	1,663,000	10.68	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,178.00000	8,176,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		2,113.00000	2,101,000	12.22	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,522.00000	8,521,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,992.00000	1,981,000	12.29	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,839.00000	7,836,000	12.15	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		2,242.00000	2,229,000	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			7.15200	7.18300		4.00	0.00	0	1,262
R201	On	03/02/2011	Bond Future			7.22800	7.26100		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.31400	7.35100		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		4,647.00000	4,760,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		4,819.00000	4,931,000	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		4,476.00000	4,588,000	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		1,266.00000	1,354,000	4.11	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		124.00000	99,000	4.11	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		377.00000	324,000	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		620.00000	679,000	4.00	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		2,919.00000	3,030,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		6.00000	4,000	4.33	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		1,634.00000	1,529,000	3.81	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		49.00000	56,000	3.81	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		2,724.00000	2,817,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		233.00000	213,000	4.32	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,866.00000	2,960,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		210.00000	191,000	4.34	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		2,585.00000	2,675,000	4.30	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		261.00000	238,000	4.30	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,015.00000	2,091,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		744.00000	701,000	3.94	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		2,124.00000	2,203,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		695.00000	655,000	3.96	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,907.00000	1,982,000	3.92	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		794.00000	750,000	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			7.76400	7.75000		6.25	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.84700	7.83100		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			7.93000	7.91400		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		7,613.00000	7,538,000	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		7,854.00000	7,779,000	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		7,370.00000	7,296,000	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		3,877.00000	3,806,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		506.00000	517,000	7.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,078.00000	4,007,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		461.00000	472,000	7.12	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		3,679.00000	3,610,000	7.04	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		555.00000	569,000	7.04	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,978.00000	2,923,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		1,326.00000	1,350,000	6.61	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,141.00000	3,084,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		1,246.00000	1,268,000	6.65	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,819.00000	2,765,000	6.57	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		1,410.00000	1,436,000	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			7.86200	7.84200		7.25	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.93500	7.91500		7.50	0.00	0	0
R204	On	05/05/2011	Bond Future			8.01300	7.99200		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		7,964.00000	7,845,000	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		8,232.00000	8,112,000	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		7,695.00000	7,576,000	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	0,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		6,611.00000	6,492,000	8.16	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		1.00000	1,000	8.16	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		3,980.00000	3,885,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		662.00000	683,000	8.19	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,199.00000	4,102,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		604.00000	623,000	8.24	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		3,764.00000	3,672,000	8.14	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		724.00000	748,000	8.14	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,102.00000	4,016,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		1,294.00000	1,326,000	7.93	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,296.00000	4,208,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		1,217.00000	1,248,000	7.97	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		3,911.00000	3,826,000	7.89	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		1,375.00000	1,408,000	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			6.97600	7.00200		3.00	0.00	0	0
R206	On	03/02/2011	Bond Future			7.05100	7.08000		3.00	0.00	0	0
R206	On	05/05/2011	Bond Future			7.14700	7.17900		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		4,140.00000	4,213,000	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		4,274.00000	4,348,000	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		4,005.00000	4,079,000	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		812.00000	866,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		112.00000	92,000	3.08	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		2,782.00000	2,856,000	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		814.00000	752,000	2.92	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		96.00000	108,000	2.92	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		2,478.00000	2,546,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		97.00000	89,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		2,593.00000	2,661,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		85.00000	76,000	3.32	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		2,364.00000	2,430,000	3.30	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		111.00000	100,000	3.30	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,392.00000	1,439,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		621.00000	590,000	3.07	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,471.00000	1,520,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		580.00000	552,000	3.08	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,316.00000	1,362,000	3.06	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		664.00000	633,000	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			7.95500	7.94600		8.25	0.00	0	800
R207	On	03/02/2011	Bond Future			8.02400	8.01400		8.25	0.00	0	0
R207	On	05/05/2011	Bond Future			8.09900	8.08800		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		7,723.00000	7,667,000	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		0.00000	1,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		8,003.00000	7,946,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		7,442.00000	7,386,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	1,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		8,559.00000	8,503,000	9.28	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	1,000	9.28	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		4,841.00000	4,786,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		482.00000	488,000	9.01	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,082.00000	5,026,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		437.00000	442,000	9.06	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		4,603.00000	4,548,000	8.96	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		532.00000	538,000	8.96	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,994.00000	3,945,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		1,582.00000	1,598,000	8.98	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,191.00000	4,141,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		1,491.00000	1,507,000	9.03	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		3,801.00000	3,753,000	8.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		1,677.00000	1,695,000	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			7.98900	7.99000		9.00	0.00	0	6,325
R208	On	03/02/2011	Bond Future			8.05400	8.05500		9.25	0.00	0	0
R208	On	05/05/2011	Bond Future			8.12100	8.12200		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		7,824.00000	7,830,000	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		1.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,116.00000	8,122,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		1.00000	0,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		7,531.00000	7,537,000	10.16	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		1.00000	1,000	10.16	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		4,954.00000	4,953,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		614.00000	607,000	10.11	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		5,202.00000	5,201,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		560.00000	553,000	10.17	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		4,709.00000	4,708,000	10.05	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		672.00000	665,000	10.05	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,016.00000	4,014,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,671.00000	1,663,000	9.79	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,222.00000	4,221,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		1,573.00000	1,565,000	9.85	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,814.00000	3,812,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,775.00000	1,766,000	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			8.00200	7.98800		14.25	0.00	0	23,873
R209	On	03/02/2011	Bond Future			8.04300	8.02800		15.00	0.00	0	0
R209	On	05/05/2011	Bond Future			8.08500	8.06900		15.00	0.00	0	0
R209	On	04/08/2011	Bond Future			8.12300	8.10700		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		8,520.00000	8,391,000	16.54	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		11.00000	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		8,900.00000	8,771,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		9.00000	8,000	16.62	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		8,138.00000	8,009,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		15.00000	15,000	16.45	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,661.00000	4,534,000	15.65	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		167.00000	169,000	15.65	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		511.00000	523,000	15.19	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,861.00000	2,745,000	15.19	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,392.00000	10,263,000	16.97	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		3.00000	2,000	16.97	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,734.00000	2,812,000	14.25	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		501.00000	451,000	14.25	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,691.00000	8,566,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		561.00000	573,000	16.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		9,025.00000	8,899,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		513.00000	523,000	16.95	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,358.00000	8,234,000	16.77	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		614.00000	626,000	16.77	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,983.00000	5,877,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		2,242.00000	2,280,000	15.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		6,267.00000	6,160,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		2,109.00000	2,146,000	15.98	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,702.00000	5,599,000	15.80	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		2,380.00000	2,421,000	15.80	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,725.00000	6,626,000	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		3,331.00000	3,375,000	16.51	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Call		7,013.00000	6,913,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		3,204.00000	3,247,000	16.67	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		6,441.00000	6,345,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		3,466.00000	3,513,000	16.36	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,998.00000	15,867,000	20.00	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		913.00000	925,000	20.00	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>432</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>24,305</b>
R212	On	04/11/2010	Bond Future			2.49200	2.49300			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		4,871.00000	4,881,000		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		5,337.00000	5,347,000		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		4,403.00000	4,413,000		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>1,270,374,300.00</b>	<b>10,000</b>	<b>73,380</b>
GOVI	On	04/11/2010	GOVI			343.78000	343.83800			3,437,800.00	1	160
<b>Total GOVI Future</b>										<b>3,437,800.00</b>	<b>1</b>	<b>160</b>
GOVI	On	04/11/2010	GOVI	329.00	Call		148,380.00000	147,800,000		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		148,280.00000	147,700,000		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		148,480.00000	147,900,000		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>3,437,800.00</b>	<b>1</b>	<b>160</b>
<b>Total for GOVI</b>							<b>3,437,800.00</b>	<b>1</b>	<b>160</b>
AL7T On 04/11/2010 Index Future			372.18900	372.52900			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			343.25300	343.31500			0.00	0	1,297
ALBI On 03/02/2011 Index Future			348.48500	348.54900			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			150.72600	150.68300			0.00	0	2
CRD1 On 03/02/2011 Index Future			152.95200	152.90800			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			398.07600	398.14200			0.00	0	508
ILBI On 03/02/2011 Index Future			404.11800	404.18400			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			340.03600	340.13200			0.00	0	3
OTH1 On 03/02/2011 Index Future			345.21900	345.31700			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			339.73100	339.76800			0.00	0	100
TRT1 On 03/02/2011 Index Future			344.74800	344.78400			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	6.03300			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	6.00100			0.00	2,500	2,500
JIBAR On 15/12/2010 Jibar Future			5.93500	5.93500			0.00	2,500	2,500
JIBAR On 19/01/2011 Jibar Future			5.91300	5.91300			0.00	0	0
JIBAR On 16/02/2011 Jibar Future			5.90100	5.90100			0.00	0	0
JIBAR On 16/03/2011 Jibar Future			5.89900	5.89900			0.00	0	5,500
JIBAR On 15/06/2011 Jibar Future			5.99500	5.99500			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.19800	6.19800			0.00	200	6,200
JIBAR On 21/12/2011 Jibar Future			6.36400	6.36400			0.00	0	5,200
JIBAR On 20/03/2012 Jibar Future			6.57600	6.57600			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			6.83800	6.83800			0.00	0	0
JIBAR On 19/09/2012 Jibar Future			6.89100	6.89100			0.00	0	2,500
<b>Total Jibar Future</b>							<b>0.00</b>	<b>5,200</b>	<b>28,900</b>
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>5,200</b>	<b>28,900</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>5,200</b>	<b>28,900</b>
<b>Total for Derivatives :</b>							<b>1,273,812,100.00</b>	<b>15,201</b>	<b>104,388</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>1,273,812,100.00</b>	<b>15,201</b>	<b>90,236</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>14,152</b>
<b>Grand Total:</b>							<b>1,273,812,100.00</b>	<b>15,201</b>	<b>104,388</b>