



# Interest Rates Daily MTM Report

Daily summary for: 03/11/2010

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			6.97100	6.97800		3.75	348,492,759.36	2,712	3,626
R157	On	03/02/2011	Bond Future			7.03800	7.04600		4.00	265,171,712.10	2,033	6,186
R157	On	05/05/2011	Bond Future			7.11200	7.12000		3.75	88,523,043.00	705	705
R157	On	04/08/2011	Bond Future			7.18200	7.19000		3.75	0.00	0	0
<b>Total R157 Future</b>										<b>702,187,514.46</b>	<b>5,450</b>	<b>10,517</b>
R157	On	04/11/2010	Bond Future	8.50	Call		6,912.00000	6,945,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		7,131.00000	7,164,000	4.06	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	4.06	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		6,693.00000	6,726,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	4.05	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		2,427.00000	2,460,000	3.86	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		3,833.00000	3,864,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		99.00000	94,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		4,032.00000	4,063,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		84.00000	79,000	4.14	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	Call		3,637.00000	3,667,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		118.00000	112,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		3,045.00000	3,069,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		427.00000	417,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,208.00000	3,232,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		385.00000	376,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,885.00000	2,908,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		472.00000	461,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,729.00000	2,751,000	3.82	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		522.00000	510,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,347.00000	2,363,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,125.00000	1,109,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,471.00000	2,488,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,053.00000	1,039,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,226.00000	2,242,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,200.00000	1,184,000	3.78	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>702,187,514.46</b>	<b>5,450</b>	<b>11,017</b>
R186	On	04/11/2010	Bond Future			7.93600	7.98200		9.75	51,609,579.14	406	14,466
R186	On	03/02/2011	Bond Future			7.99000	8.03900		11.00	50,239,982.80	406	23,682
R186	On	05/05/2011	Bond Future			8.05000	8.10000		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.10700	8.15800		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>101,849,561.94</b>	<b>812</b>	<b>38,148</b>
R186	On	04/11/2010	Bond Future	9.25	Call		12,246.00000	12,727,000	10.46	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	10.46	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		12,691.00000	13,172,000	10.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	10.49	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		11,798.00000	12,279,000	10.43	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	10.43	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		0.00000	0,000	10.18	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		7,642.00000	8,123,000	10.18	0.00	0	7,900
R186	On	03/02/2011	Bond Future	9.00	Call		9,592.00000	10,051,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		286.00000	241,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,010.00000	10,473,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		249.00000	208,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,177.00000	9,630,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		329.00000	278,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,464.00000	4,123,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,446.00000	1,609,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		7,689.00000	8,071,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,382.00000	1,258,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,043.00000	8,433,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,271.00000	1,155,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,340.00000	7,714,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,501.00000	1,369,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		4,218.00000	3,945,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3,203.00000	3,436,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		5,085.00000	5,361,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		4,177.00000	3,946,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		5,351.00000	5,635,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		3,954.00000	3,731,000	11.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.20	Call		4,827.00000	5,094,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,411.00000	4,171,000	10.98	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>16,400</b>
<b>Total For R186</b>										<b>101,849,561.94</b>	<b>812</b>	<b>54,548</b>
R201	On	04/11/2010	Bond Future			6.77100	6.76700		3.25	35,316,112.00	320	849
R201	On	03/02/2011	Bond Future			6.82400	6.82000		3.50	35,511,851.10	330	639
R201	On	05/05/2011	Bond Future			6.89000	6.88600		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			6.95300	6.94800		3.25	0.00	0	0
<b>Total R201 Future</b>										<b>70,827,963.10</b>	<b>650</b>	<b>1,488</b>
R201	On	04/11/2010	Bond Future	8.50	Call		6,170.00000	6,155,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		6,341.00000	6,327,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		0.00000	1,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		5,998.00000	5,983,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Call		2,665.00000	2,650,000	3.34	0.00	0	0
R201	On	04/11/2010	Bond Future	7.50	Put		0.00000	0,000	3.34	0.00	0	140
R201	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	3.30	0.00	0	0
R201	On	04/11/2010	Bond Future	7.25	Call		1,765.00000	1,750,000	3.30	0.00	0	140
R201	On	04/11/2010	Bond Future	8.00	Call		4,436.00000	4,421,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	3.44	0.00	0	420
R201	On	04/11/2010	Bond Future	6.75	Put		139.00000	119,000	3.20	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		76.00000	41,000	3.20	0.00	0	420
R201	On	03/02/2011	Bond Future	8.00	Call		4,027.00000	4,013,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		15.00000	14,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,190.00000	4,176,000	3.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	8.05	Put		12.00000	12,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,865.00000	3,850,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		19.00000	18,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,963.00000	2,950,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		186.00000	186,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		3,100.00000	3,088,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		165.00000	166,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,827.00000	2,814,000	3.36	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		208.00000	208,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,707.00000	1,696,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		790.00000	794,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,817.00000	1,806,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		749.00000	754,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,614.00000	1,602,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		848.00000	852,000	3.24	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>70,827,963.10</b>	<b>650</b>	<b>2,608</b>
R202	On	04/11/2010	Bond Future			0.57500	0.57400			0.00	0	0
R202	On	05/05/2011	Bond Future			0.44800	0.44700			0.00	0	6,500
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,500</b>
R202	On	04/11/2010	Bond Future	3.05	Call		55,486.00000	55,457,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		56,340.00000	56,311,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		54,623.00000	54,595,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		39,221.00000	39,192,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Call		40,249.00000	40,220,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Call		38,183.00000	38,154,000		0.00	0	0
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0
<b>Total R202 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>6,500</b>
R203	On	04/11/2010	Bond Future			7.55600	7.54800		5.75	0.00	0	1,918
R203	On	03/02/2011	Bond Future			7.63200	7.62400		6.25	0.00	0	1,402
R203	On	05/05/2011	Bond Future			7.71300	7.70400		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			7.79100	7.78200		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>3,320</b>
R203	On	04/11/2010	Bond Future	9.25	Call		8,695.00000	8,652,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		8,937.00000	8,893,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		8,453.00000	8,410,000	6.08	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		4,597.00000	4,556,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		154.00000	155,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,822.00000	4,781,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		133.00000	134,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,375.00000	4,334,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		179.00000	180,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,454.00000	3,416,000	6.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.25	Put		752.00000	759,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,634.00000	3,596,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		689.00000	696,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,277.00000	3,240,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		818.00000	827,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,747.00000	2,718,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,696.00000	1,711,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,889.00000	2,859,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,599.00000	1,613,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,608.00000	2,580,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,797.00000	1,813,000	5.99	0.00	0	0
<b>Total R203 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>										<b>0.00</b>	<b>0</b>	<b>3,320</b>
R204	On	04/11/2010	Bond Future			7.67100	7.66800		6.50	0.00	0	2,242
R204	On	03/02/2011	Bond Future			7.73900	7.73600		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			7.81600	7.81300		6.75	0.00	0	0
R204	On	04/08/2011	Bond Future			7.89100	7.88800		7.00	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>4,118</b>
R204	On	04/11/2010	Bond Future	9.25	Call		9,007.00000	8,989,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		9,275.00000	9,257,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		8,738.00000	8,720,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Call		7,653.00000	7,635,000	6.88	0.00	0	0
R204	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	6.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.50	Call		4,602.00000	4,582,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		240.00000	238,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,847.00000	4,827,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		208.00000	206,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,360.00000	4,340,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		277.00000	274,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,467.00000	4,450,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		646.00000	646,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,682.00000	4,664,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		590.00000	589,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,257.00000	4,239,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		708.00000	707,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,778.00000	2,764,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,161.00000	2,164,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,930.00000	2,917,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,039.00000	2,043,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,630.00000	2,616,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,288.00000	2,291,000	6.98	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>4,118</b>
R206	On	04/11/2010	Bond Future			6.55000	6.52600		2.50	0.00	0	0
R206	On	03/02/2011	Bond Future			6.59300	6.56700		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			6.65800	6.62900		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			6.71800	6.68500		2.50	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		5,500.00000	5,431,000	2.65	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	8.50	Put		0.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		5,635.00000	5,566,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		0.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		5,366.00000	5,296,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		1.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		2,061.00000	1,992,000	2.58	0.00	0	150
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	2.58	0.00	0	150
R206	On	04/11/2010	Bond Future	8.00	Call		4,142.00000	4,073,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Put		0.00000	0,000	2.65	0.00	0	450
R206	On	04/11/2010	Bond Future	6.75	Put		0.00000	0,000	2.50	0.00	0	0
R206	On	04/11/2010	Bond Future	6.75	Call		643.00000	574,000	2.50	0.00	0	450
R206	On	03/02/2011	Bond Future	8.00	Call		3,742.00000	3,673,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	3,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,869.00000	3,800,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,615.00000	3,546,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	3,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,238.00000	2,176,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		128.00000	137,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,343.00000	2,280,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		113.00000	121,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		2,135.00000	2,073,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		144.00000	153,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,282.00000	1,235,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		581.00000	608,000	2.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.05	Call		1,353.00000	1,304,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		541.00000	566,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,214.00000	1,168,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		624.00000	652,000	2.51	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			7.75600	7.77800		7.50	0.00	0	600
R207	On	03/02/2011	Bond Future			7.82000	7.84200		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			7.89200	7.91600		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			7.96400	7.98900		8.00	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>2,000</b>
R207	On	04/11/2010	Bond Future	9.25	Call		8,780.00000	8,919,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		9,060.00000	9,199,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		8,499.00000	8,638,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Call		9,616.00000	9,755,000	7.93	0.00	0	0
R207	On	04/11/2010	Bond Future	9.40	Put		0.00000	0,000	7.93	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		5,588.00000	5,709,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		173.00000	158,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,851.00000	5,974,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		149.00000	136,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,327.00000	5,447,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		200.00000	183,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,313.00000	4,417,000	7.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Put		870.00000	829,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,529.00000	4,636,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		799.00000	761,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,101.00000	4,203,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		947.00000	904,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,496.00000	3,581,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		1,977.00000	1,915,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,671.00000	3,758,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,865.00000	1,805,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		3,327.00000	3,409,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,097.00000	2,032,000	8.07	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>2,000</b>
R208	On	04/11/2010	Bond Future			7.85100	7.88800		8.50	0.00	0	6,325
R208	On	03/02/2011	Bond Future			7.91300	7.95200		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			7.98100	8.02000		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.04600	8.08700		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>11,921</b>
R208	On	04/11/2010	Bond Future	9.25	Call		8,497.00000	8,743,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		8,789.00000	9,035,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		0.00000	0,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		8,204.00000	8,450,000	8.99	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		0.00000	0,000	8.99	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		5,272.00000	5,493,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		265.00000	232,000	9.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future	8.80	Call		5,539.00000	5,763,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		231.00000	200,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,008.00000	5,225,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		305.00000	268,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,077.00000	4,250,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,086.00000	1,010,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,294.00000	4,472,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		998.00000	928,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		3,864.00000	4,033,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,178.00000	1,099,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,432.00000	3,575,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,424.00000	2,311,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,606.00000	3,753,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,291.00000	2,182,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		3,262.00000	3,401,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,562.00000	2,445,000	8.98	0.00	0	0
<b>Total R208 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>11,921</b>
R209	On	04/11/2010	Bond Future			7.97000	8.02200		13.75	0.00	0	11,100
R209	On	03/02/2011	Bond Future			8.01300	8.06500		14.50	0.00	0	23,685
R209	On	05/05/2011	Bond Future			8.05700	8.11100		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.09900	8.15400		14.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>34,785</b>
R209	On	04/11/2010	Bond Future	9.00	Call		8,197.00000	8,674,000	14.56	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		0.00000	0,000	14.56	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		8,580.00000	9,057,000	14.60	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	Put		0.00000	0,000	14.60	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		7,811.00000	8,288,000	14.52	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		0.00000	0,000	14.52	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Call		4,183.00000	4,659,000	14.16	0.00	0	0
R209	On	04/11/2010	Bond Future	8.50	Put		0.00000	0,000	14.16	0.00	0	54
R209	On	04/11/2010	Bond Future	8.25	Put		2.00000	0,000	13.96	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,041.00000	2,516,000	13.96	0.00	0	54
R209	On	04/11/2010	Bond Future	9.25	Call		10,078.00000	10,555,000	14.76	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Put		0.00000	0,000	14.76	0.00	0	162
R209	On	04/11/2010	Bond Future	7.75	Put		2,544.00000	2,067,000	13.55	0.00	0	0
R209	On	04/11/2010	Bond Future	7.75	Call		0.00000	0,000	13.55	0.00	0	162
R209	On	03/02/2011	Bond Future	9.00	Call		8,081.00000	8,507,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		287.00000	241,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,427.00000	8,858,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		251.00000	209,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		7,734.00000	8,154,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		325.00000	273,000	15.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,194.00000	5,520,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,830.00000	1,670,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,472.00000	5,808,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,692.00000	1,542,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		4,921.00000	5,238,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,976.00000	1,808,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		5,754.00000	6,064,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,779.00000	2,599,000	14.68	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	8.55	Call		6,012.00000	6,329,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,621.00000	2,448,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,501.00000	5,803,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		2,945.00000	2,757,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,015.00000	15,471,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		348.00000	314,000	15.82	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>35,217</b>
R211	On	03/02/2011	Bond Future			2.07100	2.06800			0.00	0	539
<b>Total R211 Future</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R211	On	03/02/2011	Bond Future	2.50	Call		2,418.00000	2,401,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Call		2,693.00000	2,676,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Call		2,141.00000	2,124,000		0.00	0	0
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>										<b>0.00</b>	<b>0</b>	<b>539</b>
R212	On	04/11/2010	Bond Future			2.65400	2.65200			0.00	0	0
R212	On	03/02/2011	Bond Future			2.56700	2.56500			0.00	0	1,868
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,868</b>
R212	On	04/11/2010	Bond Future	3.00	Call		3,314.00000	3,295,000		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		3,780.00000	3,761,000		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		2,846.00000	2,826,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/02/2011	Bond Future	3.00	Call		4,084.00000	4,065,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Call		4,541.00000	4,522,000		0.00	0	0
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R212	On	03/02/2011	Bond Future	2.95	Call		3,624.00000	3,605,000		0.00	0	0
R212	On	03/02/2011	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>1,868</b>
<b>Total for Bond</b>										<b>874,865,039.50</b>	<b>6,912</b>	<b>134,856</b>
GOVI	On	04/11/2010	GOVI			347.23700	346.87900			0.00	0	63
GOVI	On	03/02/2011	GOVI			352.45600	352.09200			0.00	0	139
GOVI	On	05/05/2011	GOVI			357.71000	357.34000			0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>202</b>
GOVI	On	04/11/2010	GOVI	329.00	Call		178,790.00000	182,370,000		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		178,690.00000	182,270,000		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		178,890.00000	182,470,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Call		90,920.00000	94,560,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Call		90,820.00000	94,460,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Call		91,020.00000	94,660,000		0.00	0	0
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.00	Call		83,400.00000	87,100,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		83,300.00000	87,000,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		83,500.00000	87,200,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	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>202</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>202</b>
AL7T	On	04/11/2010	Index Future			376.49900	376.21700			0.00	0	8
AL7T	On	03/02/2011	Index Future			382.15800	381.87100			0.00	0	30
<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			346.64500	346.22900			2,211,595,100.00	638	0
ALBI	On	03/02/2011	Index Future			351.85500	351.43300			0.00	0	1,129
ALBI	On	05/05/2011	Index Future			357.10000	356.67100			0.00	0	0
<b>Total ALBI Future</b>										<b>2,211,595,100.00</b>	<b>638</b>	<b>1,129</b>
<b>Total For ALBI</b>										<b>2,211,595,100.00</b>	<b>638</b>	<b>1,129</b>
CRD1	On	04/11/2010	Index Future			152.35400	152.36000			0.00	0	0
CRD1	On	03/02/2011	Index Future			154.61400	154.61900			0.00	0	2
CRD1	On	05/05/2011	Index Future			156.87300	156.87800			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>
IGOV	On	03/02/2011	Index Future			146.76000	146.93300			0.00	0	0
IGOV	On	05/05/2011	Index Future			148.94700	149.12300			0.00	0	0
IGOV	On	04/08/2011	Index Future			151.22000	151.39800			0.00	0	0
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ILBI	On	04/11/2010	Index Future			391.57000	391.97300			0.00	0	17



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011			397.42700	398.02800			0.00	0	494
<b>Total ILBI Future</b>									<b>0.00</b>	<b>0</b>	<b>511</b>
<b>Total For ILBI</b>									<b>0.00</b>	<b>0</b>	<b>511</b>
OTH1	On	04/11/2010			343.08200	342.35600			0.00	0	0
OTH1	On	03/02/2011			348.23800	347.50100			0.00	0	3
OTH1	On	05/05/2011			353.42900	352.68000			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			343.15900	342.79300			0.00	0	0
TRT1	On	03/02/2011			348.24800	347.87500			0.00	0	100
TRT1	On	05/05/2011			353.33800	352.95600			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>2,211,595,100.00</b>	<b>638</b>	<b>1,783</b>
JIBAR	On	17/11/2010			5.82700	5.81300			0.00	0	2,500
JIBAR	On	15/12/2010			5.70300	5.71800			0.00	0	2,500
JIBAR	On	19/01/2011			5.63600	5.64200			0.00	0	0
JIBAR	On	16/02/2011			5.56700	5.57100			0.00	0	0
JIBAR	On	16/03/2011			5.53900	5.53200			0.00	0	5,500
JIBAR	On	20/04/2011			5.51700	5.54300			0.00	0	0
JIBAR	On	15/06/2011			5.54300	5.55500			0.00	0	4,500
JIBAR	On	21/09/2011			5.65700	5.69700			0.00	0	13,700
JIBAR	On	21/12/2011			5.82000	5.87000			0.00	0	5,200
JIBAR	On	20/03/2012			6.02700	6.08400			0.00	0	0
JIBAR	On	20/06/2012			6.26400	6.33200			0.00	0	0
JIBAR	On	19/09/2012			6.44500	6.45500			0.00	0	40,000
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>73,900</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For JIBAR FUTURE</b>							<b>0.00</b>	<b>0</b>	<b>73,900</b>
<b>Total for Jibar</b>							<b>0.00</b>	<b>0</b>	<b>73,900</b>
<b>Total for Derivatives :</b>							<b>3,086,460,139.50</b>	<b>7,550</b>	<b>210,741</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>
R202 On 07/12/2033 Spot Bond			169.66400	169.34127			0.00	0	0
<b>Total R202 SPOT</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</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
<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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			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>3,086,460,139.50</b>	<b>7,550</b>	<b>191,089</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>19,652</b>
<b>Grand Total:</b>							<b>3,086,460,139.50</b>	<b>7,550</b>	<b>210,741</b>