



# Interest Rates Daily MTM Report

Daily summary for: 04/11/2010

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			6.95000	6.97100		3.75	0.00	0	0
R157	On	03/02/2011	Bond Future			7.38900	7.03800		4.00	0.00	0	6,186
R157	On	05/05/2011	Bond Future			7.94100	7.11200		3.75	0.00	0	705
R157	On	04/08/2011	Bond Future			8.57400	7.18200		3.75	0.00	0	0
<b>Total R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>6,891</b>
R157	On	04/11/2010	Bond Future	8.50	Call		6,945.00000	7,044,000	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		7,164.00000	7,263,000	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		6,726.00000	6,825,000	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		2,460.00000	2,559,000	3.86	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Call		3,864.00000	2,511,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		94.00000	294,000	4.13	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		4,063.00000	2,685,000	4.14	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		79.00000	254,000	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		3,667.00000	2,340,000	4.12	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		112.00000	338,000	4.12	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		3,069.00000	972,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		417.00000	1,752,000	3.84	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		3,232.00000	1,060,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		376.00000	1,635,000	3.85	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		2,908.00000	889,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		461.00000	1,874,000	3.83	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Call		2,751.00000	811,000	3.82	0.00	0	0
R157	On	05/05/2011	Bond Future	7.65	Put		510.00000	2,002,000	3.82	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Call		2,363.00000	332,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.50	Put		1,109.00000	4,447,000	3.79	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Call		2,488.00000	365,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.55	Put		1,039.00000	4,284,000	3.80	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Call		2,242.00000	301,000	3.78	0.00	0	0
R157	On	04/08/2011	Bond Future	7.45	Put		1,184.00000	4,612,000	3.78	0.00	0	0
<b>Total R157 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R157</b>										<b>0.00</b>	<b>0</b>	<b>6,891</b>
R186	On	04/11/2010	Bond Future			7.93000	7.93600		9.75	0.00	0	0
R186	On	03/02/2011	Bond Future			8.14200	7.99000		11.00	0.00	0	23,682
R186	On	05/05/2011	Bond Future			8.39100	8.05000		10.50	0.00	0	0
R186	On	04/08/2011	Bond Future			8.65400	8.10700		11.00	0.00	0	0
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,682</b>
R186	On	04/11/2010	Bond Future	9.25	Call		12,727.00000	12,790,000	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		13,172.00000	13,235,000	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		12,279.00000	12,342,000	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		8,123.00000	8,186,000	10.18	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Call		10,051.00000	8,629,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		241.00000	373,000	11.57	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		10,473.00000	9,037,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		208.00000	326,000	11.60	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		9,630.00000	8,226,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		278.00000	428,000	11.54	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Put		4,123.00000	5,166,000	10.71	0.00	0	0
R186	On	03/02/2011	Bond Future	7.75	Call		1,609.00000	1,098,000	10.71	0.00	0	3,000
R186	On	05/05/2011	Bond Future	8.75	Call		8,071.00000	5,614,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		1,258.00000	2,192,000	10.76	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		8,433.00000	5,921,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		1,155.00000	2,033,000	10.79	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		7,714.00000	5,315,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		1,369.00000	2,360,000	10.73	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Put		3,945.00000	5,903,000	10.37	0.00	0	0
R186	On	05/05/2011	Bond Future	8.00	Call		3,436.00000	2,004,000	10.37	0.00	0	5,500
R186	On	04/08/2011	Bond Future	8.25	Call		5,361.00000	2,836,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.25	Put		3,946.00000	6,707,000	11.00	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Call		5,635.00000	3,020,000	11.03	0.00	0	0
R186	On	04/08/2011	Bond Future	8.30	Put		3,731.00000	6,401,000	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		5,094.00000	2,659,000	10.98	0.00	0	0
R186	On	04/08/2011	Bond Future	8.20	Put		4,171.00000	7,022,000	10.98	0.00	0	0
<b>Total R186 Option</b>										<b>0.00</b>	<b>0</b>	<b>8,500</b>
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	<b>32,182</b>
R201	On	04/11/2010	Bond Future			6.75000	6.77100		3.25	0.00	0	0
R201	On	03/02/2011	Bond Future			7.20700	6.82400		3.50	0.00	0	639
R201	On	05/05/2011	Bond Future			7.80200	6.89000		3.25	0.00	0	0
R201	On	04/08/2011	Bond Future			8.49400	6.95300		3.25	0.00	0	0
<b>Total R201 Future</b>										<b>0.00</b>	<b>0</b>	<b>639</b>
R201	On	04/11/2010	Bond Future	8.50	Call		6,155.00000	6,233,000	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		6,327.00000	6,404,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		1.00000	0,000	3.44	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		5,983.00000	6,061,000	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		2,650.00000	2,728,000	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	0
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		1,750.00000	1,828,000	3.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.00	Call		4,421.00000	4,499,000	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	0
R201	On	04/11/2010	Bond Future	6.75	Put		119.00000	0,000	3.20	0.00	0	0
R201	On	04/11/2010	Bond Future	6.75	Call		41.00000	0,000	3.20	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		4,013.00000	2,748,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		14.00000	72,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		4,176.00000	2,901,000	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	60,000	3.68	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		3,850.00000	2,596,000	3.67	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		18.00000	87,000	3.67	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		2,950.00000	930,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		186.00000	1,094,000	3.37	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		3,088.00000	1,008,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		166.00000	1,014,000	3.38	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		2,814.00000	855,000	3.36	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		208.00000	1,178,000	3.36	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Call		1,696.00000	144,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.25	Put		794.00000	3,818,000	3.25	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Call		1,806.00000	168,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.30	Put		754.00000	3,691,000	3.30	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Call		1,602.00000	129,000	3.24	0.00	0	0
R201	On	04/08/2011	Bond Future	7.20	Put		852.00000	3,954,000	3.24	0.00	0	0
<b>Total R201 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R201</b>										<b>0.00</b>	<b>0</b>	<b>639</b>
R202	On	04/11/2010	Bond Future			0.57600	0.57500			0.00	0	0
R202	On	05/05/2011	Bond Future			0.62100	0.44800			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		55,457.00000	55,428,000		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		56,311.00000	56,282,000		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		54,595.00000	54,566,000		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		39,192.00000	34,309,000		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		40,220.00000	35,337,000		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		38,154.00000	33,270,000		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			7.54000	7.55600		5.75	0.00	0	0
R203	On	03/02/2011	Bond Future			7.84700	7.63200		6.25	0.00	0	1,402
R203	On	05/05/2011	Bond Future			8.25100	7.71300		6.00	0.00	0	0
R203	On	04/08/2011	Bond Future			8.69400	7.79100		6.00	0.00	0	0
<b>Total R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,402</b>
R203	On	04/11/2010	Bond Future	9.25	Call		8,652.00000	8,738,000	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		8,893.00000	8,980,000	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		8,410.00000	8,496,000	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		4,556.00000	3,579,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		155.00000	290,000	6.48	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		4,781.00000	3,788,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		134.00000	253,000	6.50	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		4,334.00000	3,374,000	6.47	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		180.00000	333,000	6.47	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		3,416.00000	1,751,000	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		759.00000	1,756,000	6.15	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		3,596.00000	1,877,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		696.00000	1,639,000	6.16	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		3,240.00000	1,630,000	6.13	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		827.00000	1,879,000	6.13	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Call		2,718.00000	885,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.00	Put		1,711.00000	4,142,000	6.00	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Call		2,859.00000	954,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	8.05	Put		1,613.00000	3,972,000	6.01	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Call		2,580.00000	820,000	5.99	0.00	0	0
R203	On	04/08/2011	Bond Future	7.95	Put		1,813.00000	4,317,000	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>1,402</b>
R204	On	04/11/2010	Bond Future			7.66500	7.67100		6.50	0.00	0	0
R204	On	03/02/2011	Bond Future			7.92600	7.73900		7.25	0.00	0	1,876
R204	On	05/05/2011	Bond Future			8.28300	7.81600		6.75	0.00	0	0
R204	On	04/08/2011	Bond Future			8.66900	7.89100		7.00	0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,876</b>
R204	On	04/11/2010	Bond Future	9.25	Call		8,989.00000	9,025,000	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		9,257.00000	9,293,000	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		8,720.00000	8,756,000	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		7,635.00000	7,671,000	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		4,582.00000	3,655,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		238.00000	401,000	7.53	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		4,827.00000	3,882,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		206.00000	351,000	7.55	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		4,340.00000	3,432,000	7.51	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		274.00000	456,000	7.51	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		4,450.00000	2,617,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		646.00000	1,430,000	6.92	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		4,664.00000	2,783,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		589.00000	1,325,000	6.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		4,239.00000	2,456,000	6.90	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		707.00000	1,541,000	6.90	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Call		2,764.00000	1,019,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.00	Put		2,164.00000	4,606,000	7.00	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Call		2,917.00000	1,098,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	8.05	Put		2,043.00000	4,411,000	7.02	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Call		2,616.00000	943,000	6.98	0.00	0	0
R204	On	04/08/2011	Bond Future	7.95	Put		2,291.00000	4,805,000	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>1,876</b>
R206	On	04/11/2010	Bond Future			6.52500	6.55000		2.50	0.00	0	0
R206	On	03/02/2011	Bond Future			7.09700	6.59300		2.75	0.00	0	0
R206	On	05/05/2011	Bond Future			7.84700	6.65800		2.50	0.00	0	0
R206	On	04/08/2011	Bond Future			8.77200	6.71800		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		5,431.00000	5,503,000	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		5,566.00000	5,638,000	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		5,296.00000	5,368,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		0.00000	0,000	2.65	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Call		1,992.00000	2,064,000	2.58	0.00	0	0
R206	On	04/11/2010	Bond Future	7.25	Put		0.00000	0,000	2.58	0.00	0	0
R206	On	04/11/2010	Bond Future	8.00	Call		4,073.00000	4,145,000	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	0
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		574.00000	646,000	2.50	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		3,673.00000	2,369,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	33,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		3,800.00000	2,490,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	26,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		3,546.00000	2,249,000	2.89	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	40,000	2.89	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		2,176.00000	403,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		137.00000	1,229,000	2.59	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		2,280.00000	445,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		121.00000	1,151,000	2.60	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		2,073.00000	364,000	2.58	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		153.00000	1,309,000	2.58	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Call		1,235.00000	34,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.00	Put		608.00000	3,865,000	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		1,304.00000	38,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	7.05	Put		566.00000	3,758,000	2.52	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Call		1,168.00000	29,000	2.51	0.00	0	0
R206	On	04/08/2011	Bond Future	6.95	Put		652.00000	3,971,000	2.51	0.00	0	0
<b>Total R206 Option</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	04/11/2010	Bond Future			7.74000	7.75600		7.50	0.00	0	0
R207	On	03/02/2011	Bond Future			7.98600	7.82000		8.25	0.00	0	1,400
R207	On	05/05/2011	Bond Future			8.30700	7.89200		7.75	0.00	0	0
R207	On	04/08/2011	Bond Future			8.65600	7.96400		8.00	0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>1,400</b>
R207	On	04/11/2010	Bond Future	9.25	Call		8,919.00000	9,021,000	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		9,199.00000	9,301,000	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		8,638.00000	8,740,000	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		9,755.00000	9,857,000	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		5,709.00000	4,788,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		158.00000	258,000	8.57	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		5,974.00000	5,040,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		136.00000	224,000	8.59	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		5,447.00000	4,538,000	8.55	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		183.00000	296,000	8.55	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		4,417.00000	2,740,000	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		829.00000	1,620,000	7.95	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		4,636.00000	2,913,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		761.00000	1,505,000	7.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		4,203.00000	2,573,000	7.93	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		904.00000	1,741,000	7.93	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Call		3,581.00000	1,614,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.25	Put		1,915.00000	3,917,000	8.09	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Call		3,758.00000	1,723,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.30	Put		1,805.00000	3,738,000	8.11	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Call		3,409.00000	1,510,000	8.07	0.00	0	0
R207	On	04/08/2011	Bond Future	8.20	Put		2,032.00000	4,101,000	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>1,400</b>
R208	On	04/11/2010	Bond Future			7.83000	7.85100		8.50	0.00	0	0
R208	On	03/02/2011	Bond Future			8.04600	7.91300		9.00	0.00	0	5,596
R208	On	05/05/2011	Bond Future			8.33700	7.98100		8.75	0.00	0	0
R208	On	04/08/2011	Bond Future			8.64800	8.04600		9.00	0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>5,596</b>
R208	On	04/11/2010	Bond Future	9.25	Call		8,743.00000	8,883,000	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		9,035.00000	9,175,000	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		8,450.00000	8,590,000	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		5,493.00000	4,733,000	9.36	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		232.00000	335,000	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		5,763.00000	4,993,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		200.00000	293,000	9.38	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		5,225.00000	4,478,000	9.34	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		268.00000	383,000	9.34	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		4,250.00000	2,774,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		1,010.00000	1,772,000	8.86	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		4,472.00000	2,953,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		928.00000	1,647,000	8.88	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		4,033.00000	2,601,000	8.84	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		1,099.00000	1,905,000	8.84	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Call		3,575.00000	1,796,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.25	Put		2,311.00000	4,199,000	9.00	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Call		3,753.00000	1,912,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.30	Put		2,182.00000	4,008,000	9.02	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Call		3,401.00000	1,684,000	8.98	0.00	0	0
R208	On	04/08/2011	Bond Future	8.20	Put		2,445.00000	4,394,000	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>5,596</b>
R209	On	04/11/2010	Bond Future			7.97000	7.97000		13.75	0.00	0	0
R209	On	03/02/2011	Bond Future			8.12300	8.01300		14.50	0.00	0	23,685
R209	On	05/05/2011	Bond Future			8.30800	8.05700		14.25	0.00	0	0
R209	On	04/08/2011	Bond Future			8.50100	8.09900		14.50	0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>23,685</b>
R209	On	04/11/2010	Bond Future	9.00	Call		8,674.00000	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		9,057.00000	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		8,288.00000	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		4,659.00000	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	0
R209	On	04/11/2010	Bond Future	8.25	Put		0.00000	0,000	13.96	0.00	0	0
R209	On	04/11/2010	Bond Future	8.25	Call		2,516.00000	2,516,000	13.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.25	Call		10,555.00000	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	0
R209	On	04/11/2010	Bond Future	7.75	Put		2,067.00000	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	0
R209	On	03/02/2011	Bond Future	9.00	Call		8,507.00000	7,599,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		241.00000	326,000	15.27	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		8,858.00000	7,941,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		209.00000	286,000	15.31	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		8,154.00000	7,257,000	15.19	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		273.00000	370,000	15.19	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		5,520.00000	4,067,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		1,670.00000	2,435,000	14.44	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		5,808.00000	4,312,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		1,542.00000	2,264,000	14.47	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		5,238.00000	3,828,000	14.40	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		1,808.00000	2,616,000	14.40	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Call		6,064.00000	4,002,000	14.68	0.00	0	0
R209	On	04/08/2011	Bond Future	8.50	Put		2,599.00000	4,010,000	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		6,329.00000	4,212,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.55	Put		2,448.00000	3,805,000	14.71	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Call		5,803.00000	3,797,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	8.45	Put		2,757.00000	4,224,000	14.64	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Call		15,471.00000	12,281,000	15.82	0.00	0	0
R209	On	04/08/2011	Bond Future	10.10	Put		314.00000	598,000	15.82	0.00	0	0
<b>Total R209 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>23,685</b>
R211	On	03/02/2011	Bond Future			2.32500	2.07100			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		2,401.00000	971,000		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		2,676.00000	1,247,000		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		2,124.00000	695,000		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	2.65400			0.00	0	0
R212	On	03/02/2011	Bond Future			2.72800	2.56700			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		3,295.00000	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		3,761.00000	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		2,826.00000	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		4,065.00000	2,531,000		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		4,522.00000	2,988,000		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		3,605.00000	2,071,000		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>0.00</b>	<b>0</b>	<b>82,578</b>
GOVI	On	04/11/2010	GOVI			347.48100	347.23700			218,913,030.00	63	0
GOVI	On	03/02/2011	GOVI			348.48700	352.45600			219,546,810.00	63	202
GOVI	On	05/05/2011	GOVI			348.48700	357.71000			0.00	0	0
<b>Total GOVI Future</b>										<b>438,459,840.00</b>	<b>126</b>	<b>202</b>
GOVI	On	04/11/2010	GOVI	329.00	Call		182,370.00000	184,810,000		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		182,270.00000	184,710,000		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		182,470.00000	184,910,000		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		94,560.00000	54,870,000		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		94,460.00000	54,770,000		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		94,660.00000	54,970,000		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		87,100.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	5,130,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Call		87,000.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	5,230,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Call		87,200.00000	0,000		0.00	0	0
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	5,030,000		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>438,459,840.00</b>	<b>126</b>	<b>202</b>
<b>Total for GOVI</b>										<b>438,459,840.00</b>	<b>126</b>	<b>202</b>
AL7T	On	04/11/2010	Index Future			376.83200	376.49900			0.00	0	0
AL7T	On	03/02/2011	Index Future			378.24900	382.15800			0.00	0	30
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	<b>30</b>
ALBI	On	04/11/2010	Index Future			346.88700	346.64500			0.00	0	0
ALBI	On	03/02/2011	Index Future			347.87200	351.85500			24,351,040.00	7	1,132
ALBI	On	05/05/2011	Index Future			347.87200	357.10000			0.00	0	0
<b>Total ALBI Future</b>										<b>24,351,040.00</b>	<b>7</b>	<b>1,132</b>
<b>Total For ALBI</b>										<b>24,351,040.00</b>	<b>7</b>	<b>1,132</b>
CRD1	On	04/11/2010	Index Future			152.75000	152.35400			0.00	0	0
CRD1	On	03/02/2011	Index Future			155.01600	154.61400			0.00	0	2
CRD1	On	05/05/2011	Index Future			157.28200	156.87300			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			144.56300	146.76000			0.00	0	0
IGOV	On	05/05/2011	Index Future			144.56300	148.94700			0.00	0	0
IGOV	On	04/08/2011	Index Future			144.56300	151.22000			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			397.48100	391.57000			67,571,770.00	17	0



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011			403.34000	397.42700			68,567,800.00	17	511
<b>Total ILBI Future</b>									<b>136,139,570.00</b>	<b>34</b>	<b>511</b>
<b>Total For ILBI</b>									<b>136,139,570.00</b>	<b>34</b>	<b>511</b>
OTH1	On	04/11/2010			343.31000	343.08200			0.00	0	0
OTH1	On	03/02/2011			344.18200	348.23800			0.00	0	3
OTH1	On	05/05/2011			344.18200	353.42900			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			344.39600	343.15900			0.00	0	0
TRT1	On	03/02/2011			349.50500	348.24800			0.00	0	100
TRT1	On	05/05/2011			354.61300	353.33800			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>160,490,610.00</b>	<b>41</b>	<b>1,778</b>
JIBAR	On	17/11/2010			5.81600	5.82700			0.00	0	2,500
JIBAR	On	15/12/2010			5.69000	5.70300			0.00	0	2,500
JIBAR	On	19/01/2011			5.62000	5.63600			0.00	0	0
JIBAR	On	16/02/2011			5.55900	5.56700			0.00	0	0
JIBAR	On	16/03/2011			5.53000	5.53900			0.00	0	5,500
JIBAR	On	20/04/2011			5.51000	5.51700			0.00	0	0
JIBAR	On	15/06/2011			5.52000	5.54300			0.00	0	4,500
JIBAR	On	21/09/2011			5.61000	5.65700			0.00	0	13,700
JIBAR	On	21/12/2011			5.76000	5.82000			0.00	0	5,200
JIBAR	On	20/03/2012			5.97000	6.02700			0.00	0	0
JIBAR	On	20/06/2012			6.21000	6.26400			0.00	0	0
JIBAR	On	19/09/2012			6.39000	6.44500			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>598,950,450.00</b>	<b>167</b>	<b>158,458</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>598,950,450.00</b>	<b>167</b>	<b>149,958</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>8,500</b>
<b>Grand Total:</b>							<b>598,950,450.00</b>	<b>167</b>	<b>158,458</b>