



Interest Rates Daily MTM Report

Daily summary for: 04/08/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future			7.64100	7.61300		4.00	7,787,737.80	60	3,768
R157	On	04/11/2010	Bond Future			7.69800	7.66800		4.50	7,508,128.80	60	4,570
R157	On	03/02/2011	Bond Future			7.73400	7.70200		4.25	0.00	0	0
R157	On	05/05/2011	Bond Future			7.73800	7.70200		4.25	0.00	0	0
Total R157 Future										15,295,866.60	120	8,338
R157	On	05/08/2010	Bond Future	8.75	Call		5,290.00000	5,156,000	4.61	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.61	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		4,152.00000	4,018,000	4.49	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.49	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		6,414.00000	6,281,000	4.73	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.73	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	0,000	4.37	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		3,000.00000	2,866,000	4.37	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		556.00000	677,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		14.00000	1,000	4.00	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,881.00000	3,757,000	4.89	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		164.00000	176,000	4.89	0.00	0	0

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	8.55	Call		4,079.00000	3,953,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Put		143.00000	154,000	4.92	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,685.00000	3,562,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		187.00000	201,000	4.86	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,535.00000	1,614,000	4.39	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		767.00000	709,000	4.39	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		2,020.00000	1,935,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,167.00000	1,220,000	4.33	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		2,156.00000	2,068,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,089.00000	1,139,000	4.35	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,889.00000	1,807,000	4.30	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,251.00000	1,307,000	4.30	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Call		1,910.00000	1,831,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.75	Put		1,713.00000	1,782,000	4.25	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Call		2,028.00000	1,945,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.80	Put		1,626.00000	1,691,000	4.28	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Call		1,798.00000	1,721,000	4.23	0.00	0	0
R157	On	05/05/2011	Bond Future	7.70	Put		1,806.00000	1,877,000	4.23	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										15,295,866.60	120	12,338
R186	On	05/08/2010	Bond Future			8.51100	8.45300		10.75	507,542,790.15	4,271	11,371
R186	On	04/11/2010	Bond Future			8.56100	8.50000		11.25	515,972,292.01	4,271	16,283
R186	On	03/02/2011	Bond Future			8.59900	8.53700		11.50	0.00	0	0
R186	On	05/05/2011	Bond Future			8.62900	8.56500		11.25	0.00	0	0
Total R186 Future										1,023,515,082.16	8,542	27,654
R186	On	05/08/2010	Bond Future	9.25	Call		7,533.00000	6,960,000	11.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	11.78	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		2,894.00000	2,321,000	11.10	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		0.00000	1,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		11,898.00000	11,325,000	12.44	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	12.44	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		13,984.00000	13,410,000	12.77	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	12.77	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		5,249.00000	4,676,000	11.44	0.00	0	48
R186	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	11.44	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		190.00000	324,000	10.75	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		655.00000	216,000	10.75	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		7,667.00000	7,164,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		654.00000	746,000	12.27	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		8,047.00000	7,536,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		589.00000	673,000	12.34	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		7,291.00000	6,796,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		726.00000	826,000	12.20	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		1,763.00000	1,970,000	11.59	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		4,172.00000	3,784,000	11.59	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		6,456.00000	6,043,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,108.00000	2,291,000	11.87	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		6,780.00000	6,357,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		1,977.00000	2,150,000	11.94	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		6,137.00000	5,733,000	11.80	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,247.00000	2,439,000	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Call		5,583.00000	5,229,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.75	Put		3,838.00000	4,092,000	11.25	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Call		5,869.00000	5,505,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.80	Put		3,659.00000	3,903,000	11.33	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Call		5,304.00000	4,960,000	11.18	0.00	0	0
R186	On	05/05/2011	Bond Future	8.70	Put		4,027.00000	4,291,000	11.18	0.00	0	0
Total R186 Option										0.00	0	15,916
Total For R186										1,023,515,082.16	8,542	43,570
R189	On	05/08/2010	Bond Future			1.43700	1.42300			0.00	0	0
R189	On	04/11/2010	Bond Future			1.54900	1.53400			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		902.00000	864,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Call		1,040.00000	1,001,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Put		1.00000	0,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.70	Call		765.00000	726,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		538.00000	500,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Call		662.00000	624,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Call		413.00000	376,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	05/08/2010	Bond Future			2.92000	2.91800			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/11/2010	Bond Future			2.98500	2.98300			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		1,674.00000	1,649,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	1,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Call		2,301.00000	2,276,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Call		1,043.00000	1,018,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		832.00000	807,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		1,448.00000	1,423,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Call		212.00000	187,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	0
R201	On	05/08/2010	Bond Future			7.57100	7.54300		4.00	0.00	0	486
R201	On	04/11/2010	Bond Future			7.62400	7.59400		4.00	0.00	0	1,364
R201	On	03/02/2011	Bond Future			7.65400	7.62100		4.00	0.00	0	0
R201	On	05/05/2011	Bond Future			7.65400	7.61800		3.75	0.00	0	0
Total R201 Future										0.00	0	1,850
R201	On	05/08/2010	Bond Future	9.00	Call		5,304.00000	5,199,000	4.49	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.49	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		3,270.00000	3,171,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		101.00000	109,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,426.00000	3,326,000	4.45	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	8.55	Put		85.00000	92,000	4.45	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		3,113.00000	3,015,000	4.43	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		116.00000	124,000	4.43	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,952.00000	1,875,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		684.00000	718,000	4.11	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		2,068.00000	1,990,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		634.00000	667,000	4.13	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,838.00000	1,764,000	4.09	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		736.00000	773,000	4.09	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Call		1,604.00000	1,539,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.75	Put		1,186.00000	1,235,000	3.75	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Call		1,699.00000	1,632,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.80	Put		1,123.00000	1,170,000	3.77	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Call		1,513.00000	1,450,000	3.73	0.00	0	0
R201	On	05/05/2011	Bond Future	7.70	Put		1,253.00000	1,304,000	3.73	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										0.00	0	1,850
R202	On	05/08/2010	Bond Future			2.93000	2.92900			0.00	0	0
R202	On	04/11/2010	Bond Future			2.96900	2.96800			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		2,119.00000	2,101,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.10	Call		2,979.00000	2,961,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Call		1,250.00000	1,232,000		0.00	0	0
R202	On	05/08/2010	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	04/11/2010	Bond Future	3.05	Call		1,419.00000	1,402,000		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		2,273.00000	2,255,000		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		557.00000	539,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	0
R203	On	05/08/2010	Bond Future			8.18100	8.14300		6.25	725,854.36	7	3,177
R203	On	04/11/2010	Bond Future			8.24700	8.20700		6.75	708,759.31	7	2,215
R203	On	03/02/2011	Bond Future			8.29900	8.25700		6.50	0.00	0	0
R203	On	05/05/2011	Bond Future			8.33200	8.28700		6.50	0.00	0	0
Total R203 Future										1,434,613.67	14	5,392
R203	On	05/08/2010	Bond Future	9.25	Call		5,689.00000	5,487,000	7.04	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		5,360.00000	5,168,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		145.00000	160,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,581.00000	5,387,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		125.00000	137,000	7.58	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		5,137.00000	4,946,000	7.54	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		164.00000	180,000	7.54	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,615.00000	2,484,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,407.00000	1,486,000	6.71	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Call		2,774.00000	2,639,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,320.00000	1,395,000	6.75	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,460.00000	2,333,000	6.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.45	Put		1,499.00000	1,582,000	6.67	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Call		2,188.00000	2,076,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.25	Put		2,368.00000	2,474,000	6.50	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Call		2,321.00000	2,206,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.30	Put		2,258.00000	2,361,000	6.54	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Call		2,059.00000	1,951,000	6.46	0.00	0	0
R203	On	05/05/2011	Bond Future	8.20	Put		2,483.00000	2,593,000	6.46	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										1,434,613.67	14	5,392
R204	On	05/08/2010	Bond Future			8.29100	8.23300		7.25	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.35200	8.29200		7.50	0.00	0	2,476
R204	On	03/02/2011	Bond Future			8.39900	8.33500		7.75	0.00	0	0
R204	On	05/05/2011	Bond Future			8.43400	8.36700		7.50	0.00	0	0
Total R204 Future										0.00	0	5,140
R204	On	05/08/2010	Bond Future	9.25	Call		5,782.00000	5,440,000	8.19	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.19	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		2,711.00000	2,369,000	7.67	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		0.00000	0,000	7.67	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		2,995.00000	2,653,000	7.72	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	7.72	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		167.00000	302,000	7.25	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		267.00000	60,000	7.25	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		5,531.00000	5,219,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		204.00000	237,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,772.00000	5,456,000	8.43	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		177.00000	206,000	8.43	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	Call		5,288.00000	4,979,000	8.38	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		230.00000	265,000	8.38	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,724.00000	2,516,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,802.00000	1,953,000	7.99	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Call		2,894.00000	2,679,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,695.00000	1,839,000	8.04	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,560.00000	2,358,000	7.94	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,917.00000	2,073,000	7.94	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Call		2,993.00000	2,788,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.50	Put		2,268.00000	2,429,000	7.50	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Call		3,156.00000	2,945,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.55	Put		2,160.00000	2,315,000	7.55	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Call		2,834.00000	2,635,000	7.45	0.00	0	0
R204	On	05/05/2011	Bond Future	8.45	Put		2,381.00000	2,548,000	7.45	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										0.00	0	6,985
R206	On	05/08/2010	Bond Future			7.45100	7.42300		3.25	0.00	0	0
R206	On	04/11/2010	Bond Future			7.50200	7.47100		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.52500	7.49100		3.25	0.00	0	0
R206	On	05/05/2011	Bond Future			7.51500	7.47700		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,571.00000	4,488,000	3.62	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.62	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,870.00000	2,787,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		49.00000	53,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,996.00000	2,913,000	3.59	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	8.55	Put		41.00000	44,000	3.59	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,743.00000	2,661,000	3.57	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		57.00000	62,000	3.57	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,759.00000	1,695,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		450.00000	474,000	3.42	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,853.00000	1,788,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		417.00000	440,000	3.44	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,666.00000	1,604,000	3.40	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		485.00000	511,000	3.40	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Call		1,091.00000	1,043,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.50	Put		1,036.00000	1,079,000	3.00	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Call		1,158.00000	1,109,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.55	Put		983.00000	1,025,000	3.02	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Call		1,027.00000	981,000	2.99	0.00	0	0
R206	On	05/05/2011	Bond Future	7.45	Put		1,092.00000	1,137,000	2.99	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0
R207	On	05/08/2010	Bond Future			8.36100	8.29300		8.25	2,707,850.64	29	4,387
R207	On	04/11/2010	Bond Future			8.41700	8.34600		8.50	2,752,861.54	29	829
R207	On	03/02/2011	Bond Future			8.46000	8.38600		8.75	0.00	0	0
R207	On	05/05/2011	Bond Future			8.49500	8.41800		8.50	0.00	0	0
Total R207 Future										5,460,712.18	58	5,216
R207	On	05/08/2010	Bond Future	9.50	Call		7,081.00000	6,663,000	9.31	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.31	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		5,673.00000	5,255,000	9.31	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	9.31	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future	8.25	Put		386.00000	692,000	8.25	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		120.00000	8,000	8.25	0.00	0	100
R207	On	04/11/2010	Bond Future	9.25	Call		5,526.00000	5,146,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		262.00000	310,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,773.00000	5,388,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		229.00000	272,000	9.55	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		5,277.00000	4,902,000	9.50	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		294.00000	347,000	9.50	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,574.00000	3,289,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,451.00000	1,603,000	9.03	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,770.00000	3,478,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,360.00000	1,505,000	9.09	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		3,382.00000	3,105,000	8.97	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,547.00000	1,707,000	8.97	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Call		3,038.00000	2,797,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.50	Put		2,564.00000	2,768,000	8.50	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Call		3,205.00000	2,958,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.55	Put		2,444.00000	2,642,000	8.56	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Call		2,874.00000	2,641,000	8.44	0.00	0	0
R207	On	05/05/2011	Bond Future	8.45	Put		2,689.00000	2,901,000	8.44	0.00	0	0
Total R207 Option										0.00	0	350
Total For R207										5,460,712.18	58	5,566
R208	On	05/08/2010	Bond Future			8.45100	8.40300		8.75	0.00	0	10,666
R208	On	04/11/2010	Bond Future			8.50800	8.45800		9.50	0.00	0	6,835
R208	On	03/02/2011	Bond Future			8.55100	8.49900		9.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future			8.58500	8.53100		9.50	0.00	0	0
Total R208 Future										0.00	0	17,501
R208	On	05/08/2010	Bond Future	9.50	Call		6,687.00000	6,380,000	9.85	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	9.85	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		5,147.00000	4,873,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		336.00000	376,000	10.37	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,403.00000	5,125,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		300.00000	336,000	10.43	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,894.00000	4,624,000	10.31	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		377.00000	421,000	10.31	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		3,338.00000	3,139,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,802.00000	1,924,000	9.80	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,532.00000	3,327,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,694.00000	1,810,000	9.86	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		3,149.00000	2,956,000	9.74	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,916.00000	2,044,000	9.74	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Call		2,836.00000	2,668,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.50	Put		3,025.00000	3,185,000	9.50	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Call		3,002.00000	2,828,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.55	Put		2,887.00000	3,040,000	9.56	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Call		2,675.00000	2,512,000	9.44	0.00	0	0
R208	On	05/05/2011	Bond Future	8.45	Put		3,170.00000	3,334,000	9.44	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	17,501
R209	On	05/08/2010	Bond Future			8.47100	8.41200		13.50	0.00	0	1,281
R209	On	04/11/2010	Bond Future			8.50800	8.44800		15.00	0.00	0	2,406

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future			8.53600	8.47400		14.75	0.00	0	0
R209	On	05/05/2011	Bond Future			8.55700	8.49400		15.00	0.00	0	0
Total R209 Future										0.00	0	3,687
R209	On	05/08/2010	Bond Future	8.75	Call		2,799.00000	2,298,000	13.95	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	13.95	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		5,277.00000	4,879,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		824.00000	931,000	15.96	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Call		5,580.00000	5,173,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		744.00000	843,000	16.05	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		4,978.00000	4,589,000	15.86	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		911.00000	1,027,000	15.86	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		5,956.00000	5,586,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,728.00000	1,877,000	15.74	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		6,232.00000	5,855,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,622.00000	1,764,000	15.84	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		5,682.00000	5,320,000	15.64	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		1,840.00000	1,997,000	15.64	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Call		4,051.00000	3,772,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.50	Put		4,001.00000	4,246,000	15.00	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Call		4,280.00000	3,993,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.55	Put		3,814.00000	4,051,000	15.11	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Call		3,826.00000	3,556,000	14.89	0.00	0	0
R209	On	05/05/2011	Bond Future	8.45	Put		4,196.00000	4,450,000	14.89	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	3,687
R210	On	05/08/2010	Bond Future			2.99000	2.99900			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future			3.03600	3.04500			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		1,320.00000	1,438,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Call		1,965.00000	2,084,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Call		669.00000	788,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		709.00000	825,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		1,347.00000	1,464,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Call		65.00000	181,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	0
R211	On	05/08/2010	Bond Future			2.74900	2.74600			0.00	0	0
R211	On	04/11/2010	Bond Future			2.85200	2.84800			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		23.00000	6,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Put		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Call		315.00000	297,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Put		269.00000	287,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		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
R211	On	04/11/2010	Bond Future	2.75	Put		551.00000	573,000	0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000	0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		269.00000	292,000	0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000	0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		834.00000	856,000	0.00	0	0
Total R211 Option									0.00	0	0
Total For R211									0.00	0	0
R212	On	05/08/2010	Bond Future			3.01000	3.02800		0.00	0	0
R212	On	04/11/2010	Bond Future			3.07800	3.09600		0.00	0	0
Total R212 Future									0.00	0	0
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0
R212	On	05/08/2010	Bond Future	3.00	Put		266.00000	95,000	0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		208.00000	379,000	0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000	0.00	0	0
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000	0.00	0	0
R212	On	05/08/2010	Bond Future	2.95	Put		743.00000	572,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		892.00000	726,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000	0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		426.00000	260,000	0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000	0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		1,361.00000	1,194,000	0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	0
Total for Bond									1,045,706,274.61	8,734	96,889
GOVI	On	05/08/2010	GOVI			328.56400	329.68200	6.57	147,853,800.00	45	171
GOVI	On	04/11/2010	GOVI			334.03300	335.16800		150,314,850.00	45	116

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future										298,168,650.00	90	287
GOVI	On	05/08/2010	GOVI	315.60	Call		140,820.00000	129,640,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		0.00000	0,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		61,680.00000	50,330,000		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		61,580.00000	50,230,000		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		61,780.00000	50,430,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										298,168,650.00	90	287
Total for GOVI										298,168,650.00	90	287
AL7T	On	05/08/2010	Index Future			355.72900	357.03700			3,557,290.00	1	0
AL7T	On	04/11/2010	Index Future			361.63000	362.95900			3,616,300.00	1	38
Total AL7T Future										7,173,590.00	2	38
Total For AL7T										7,173,590.00	2	38
ALBI	On	05/08/2010	Index Future			327.65400	328.80600			0.00	0	20
ALBI	On	04/11/2010	Index Future			333.10700	334.27800			0.00	0	1,225
ALBI	On	03/02/2011	Index Future			338.83000	340.00500			0.00	0	0
Total ALBI Future										0.00	0	1,245
Total For ALBI										0.00	0	1,245
CRD1	On	05/08/2010	Index Future			144.78800	145.03500			2,895,760.00	2	0
CRD1	On	04/11/2010	Index Future			147.19700	147.44900			2,943,940.00	2	2
CRD1	On	03/02/2011	Index Future			149.85100	150.10900			0.00	0	0
Total CRD1 Future										5,839,700.00	4	2
Total For CRD1										5,839,700.00	4	2
ILBI	On	05/08/2010	Index Future			383.67000	383.50800			0.00	0	12
ILBI	On	04/11/2010	Index Future			390.17800	390.01700			0.00	0	494

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/02/2011	Index Future			410.45700	410.21300			0.00	0	0
Total ILBI Future										0.00	0	506
Total For ILBI										0.00	0	506
OTH1	On	05/08/2010	Index Future			322.37000	323.71900			9,671,100.00	3	0
OTH1	On	04/11/2010	Index Future			327.73600	329.10600			9,832,080.00	3	3
OTH1	On	03/02/2011	Index Future			333.64400	335.04300			0.00	0	0
Total OTH1 Future										19,503,180.00	6	3
Total For OTH1										19,503,180.00	6	3
TRT1	On	05/08/2010	Index Future			324.70300	325.81000			324,703,000.00	100	0
TRT1	On	04/11/2010	Index Future			330.10700	331.23200			330,107,000.00	100	100
TRT1	On	03/02/2011	Index Future			336.05800	337.20800			0.00	0	0
Total TRT1 Future										654,810,000.00	200	100
Total For TRT1										654,810,000.00	200	100
Total for Index										687,326,470.00	212	1,894
JIBAR	On	18/08/2010	Jibar Future			6.50000	6.50000			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.47000	6.47000			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.22000	6.22000			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.20000	6.20000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.20000	6.20000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.20000	6.20000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.25000	6.25000			0.00	0	5,500
JIBAR	On	15/06/2011	Jibar Future			6.35000	6.35000			0.00	0	4,500
JIBAR	On	21/09/2011	Jibar Future			6.50000	6.50000			0.00	0	6,000
JIBAR	On	21/12/2011	Jibar Future			6.70000	6.70000			0.00	0	5,000
JIBAR	On	20/03/2012	Jibar Future			6.95000	6.95000			0.00	0	0
JIBAR	On	20/06/2012	Jibar Future			7.05000	7.05000			0.00	0	0
Total Jibar Future										0.00	0	23,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE							0.00	0	23,000
Total for Jibar							0.00	0	23,000
Total for Derivatives :							2,031,201,394.61	9,036	122,070
R155 On 31/08/2011 Spot Bond			6.59000	6.55500			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.64000	7.60500			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.51000	8.45000			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.44000	1.44000			0.00	0	0
Total R189 SPOT							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Spot Bond			2.92000	2.92000			0.00	0	0
Total R197 SPOT							0.00	0	0
Total For R197							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.57000	7.53500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			2.93000	2.93000			0.00	0	0
Total R202 SPOT							0.00	0	0
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.18000	8.13500			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.28500	8.23000			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 15/01/2014 Spot Bond			7.45000	7.41500			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.35500	8.29000			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.45000	8.40000			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.46500	8.41000			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R210 On 31/03/2028 Spot Bond			2.99000	3.00000			0.00	0	0
Total R210 SPOT							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Spot Bond			2.75000	2.75000			0.00	0	0
Total R211 SPOT							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Spot Bond			3.01000	3.03000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0
Total Futures							2,031,201,394.61	9,036	99,959
Total Options							0.00	0	22,111
Grand Total:							2,031,201,394.61	9,036	122,070